

CENTRAL RESERVE BANK OF PERU

SUMMARY OF MONETARY AND EXCHANGE OPERATIONS

(Millions of Nuevos Soles)

	May 28	May 29	May 30	May 31	June 1
1. Commercial bank current account before Central Bank operations	12 459.9	12 167.2	11 641.6	9 259.9	8 983.3
2. Monetary and exchange Central Bank operations before close of the day					
a. Central Bank monetary operations					
i. Auction sale of CD BCRP					
Proposals received	100.0 100.0	50.0 100.0	100.0 100.0	50.0	122.0
Maturity	486.5 341.0	198.3 330.0	150.0 261.0	150.0	343.0
Interest rate : Minimum	92 d 183 d	182 d 91 d	90 d 43 d	43 d	343 d
Maximum	4.18 4.20	4.20 4.18	4.18 4.18	4.21	4.21
Average	4.19 4.24	4.23 4.19	4.24 4.23	4.25	4.25
Stock	4.19 4.23	4.21 4.19	4.22 4.21	4.24	4.24
Next maturity CD BCRP (jun 12, 2012)	21 190.9	21 340.9	21 540.9	21 590.9	21 590.9
CD BCRP matured from 4 to jun 8, 2012		1 100.0	1 100.0	1 100.0	1 100.0
v. Auction sale of time deposits in domestic currency					
Proposals received	4 985.0	5 521.4	4 342.6	2 100.1	
Maturity	4 985.0	5 521.4	4 342.6	2 316.6	
Interest rate : Minimum	1 d	1 d	1 d	1 d	
Maximum	4.20	4.20	4.21	4.13	
Average	4.25	4.25	4.25	4.24	
Stock	4.22	4.23	4.23	4.18	
Next maturity of Time Deposits (jun 1, 2012)	4 985.0	5 521.4	4 342.6	2 100.1	
Time Deposits matured from 4 to jun 8, 2012					
vi. Auction sale of CDR BCRP					
Proposals received	170.0		200.0		
Maturity	460.0		280.0		
Interest rate : Minimum	59 d		61 d		
Maximum	2.0		1.8		
Average	2.0		1.8		
Stock	1 320.0	1 320.0	1 520.0		
Next maturity CDR BCRP (jul 23, 2012)		780.0	780.0		
CDR BCRP matured from 4 to jun 4, 2012					
vii. Cross Currency Repo					
Proposals received					
Maturity					
Interest rate : Minimum					
Maximum					
Average					
Stock					
Next maturity Swap	12.0	2.0			
Cross Currency Repo matured from 31 may to jun 1, 2012					
b. Central Bank foreign currency operations at over-the-counter		-310.6	-763.0	-750.9	
i. Purchase (millions of US\$)					
Average exchange rate (S/ US\$)					
ii. Selling (millions of US\$)		115.0	282.0	277.0	
Average exchange rate (S/ US\$)		2.7	2.7	2.7	
c. Operations with Tesoro Publico (millions of US\$)					
i. Purchase (millions of US\$)					
ii. Selling (millions of US\$)					
d. Operations at the Secondary Market of CD BCRP, CD BCRP-NR and BTP					
i. Repurchase of CD BCRP and CD BCRP-NR					
ii. Purchase of BTP					
3. Commercial bank current account before close of the day	7 104.9	6 185.2	6 135.9	6 358.9	12 483.2
4. Central Bank monetary operations					
a. Swap operations of foreign currency.					
Fee (daily effective rate)	0.0130%	0.0130%	0.0130%	0.0130%	0.0130%
b. Outcome of the direct temporary buying securities (Repo)					
Interest rate	5.05%	5.05%	5.05%	48000%	5.05%
c. Monetary regulation credit					
Interest rate	5.05%	5.05%	5.05%	5.05%	5.05%
d. Overnight deposits in domestic currency					
Interest rate	3.45%	3.45%	3.45%	282.5	3.45%
5. Commercial bank current account in the BCR at close of the day					
a. Cumulative average reserve balances in domestic currency (millions of S/.) (*)	7 104.9	6 185.2	6 135.9	6 556.4	12 483.2
b. Cumulative average reserve balances in domestic currency (% of liabilities subject to reserve requirements) (*)	12 682.9	12 682.9	12 682.9	12 682.9	15 929.3
c. Cumulative average current account in domestic currency (millions of S/.)	27.3	27.3	27.3	27.3	26.5
d. Cumulative average current account in domestic currency (% of liabilities subject to reserve requirements) (*)	9 237.4	9 009.7	9 009.7	8 819.8	12 483.2
6. Interbank market and Secondary market of CDBCRP					
a. Interbank operations (domestic currency)					
Interest rate : Minimum / Maximum / Average	728.7	754.3	927.7	1 045.5	678.0
b. Interbank operations (foreign currency)	4,13/4,25/4,24	4,15/4,25/4,24	4,25/4,30/4,25	4,25/4,30/4,25	4,15/4,25/4,25
Interest rate : Minimum / Maximum / Average	126.9	93.9	35.6	3.0	58.5
c. Secondary market of CDBCRP and CDBCRP-NR	2,00/2,00/2,00	1,00/1,00/1,00	0,50/1,00/0,64	1,75/1,75/1,75	2,50/2,50/2,50
6 month term (amount / average interest rate)	86.0	22.0	42.5	612.6	1 488.1
12 month term (amount / average interest rate)		10,0/4,20	20,0/4,20		20,0 / 4,23
24 month term (amount / average interest rate)					

d. = day(s)

w. = week(s)

m. = month(s)

y. = year(s)