

CENTRAL RESERVE BANK OF PERU
SUMMARY OF MONETARY AND EXCHANGE OPERATIONS
(Millions S/.)

	10 december	11 december	12 december	13 december	14 December
	3,127.4	2,787,1	2,194,8	1,829,9	1,249,8
1. Commercial bank current account before Central Bank operations					
2. Monetary and exchange Central Bank operations before close of the day					
a. Central Bank monetary operations					
i. Auction sale of CDBCRP	50.0 200.0 1692.3 30.0	100.0 150.0 2203.4	150.0 100.0 150.0 1500.0 50.0	300.0 100.0 50.0 1050.0	16.0 150.0 85.0 50.0 650.0 86.0
Proposals received	189.0 218.0 1692.3 30.0	361.0 315.0 2203.4	444.0 205.0 317.0 1651.6 60.0	485.0 137.0 133.0 1228.5	16.0 302.0 169.0 134.0 722.7 86.0
Maturity	1 y. 4 m. 1 d. 1 d.	1 y. 4 m. 1 d.	1 y. 6 m. 4 m. 1 d. 1 d.	1 y. 6 m. 4 m. 1 d.	2 y. 1 y 6 m. 4 m. 3 d. 3 d.
Interest rate : Minimum	5,90 5,50 4,75 5,02	5,80 5,50 4,83	5,80 5,57 4,44 4,79 4,90	5,75 5,50 5,40 4,79	6,02 5,87 5,65 5,39 4,83 4,82
Maximum	5,94 5,62 4,98 5,02	5,80 5,50 5,02	5,80 5,57 4,45 4,98 4,90	5,75 5,50 5,40 4,94	6,15 5,95 5,72 5,39 4,94 5,01
Average	5,93 5,55 4,88 5,02	5,80 5,50 4,91	5,80 5,57 4,45 4,93 4,90	5,75 5,50 5,40 4,93	6,10 5,90 5,70 5,39 4,90 4,89
Stock		22.176,3		21.922,9	
Next maturity CDBCRP (Dec.14, 2007)		2.203,4		1.550,0	
CDBCRP matured 14 december, 2007		2.203,4		1.550,0	
ii. Outcome of the buying auction sale securities (Repo)					
Proposals received					
Maturity					
Interest rate : Minimum / Maximum / Average					
Stock					
iii. Auction sale of CDRBCRP					
Proposals received					
Maturity					
Interest rate : Minimum / Maximum / Average					
Stock					
Next maturity CDRBCRP					
b. Central Bank foreign currency operations at over-the-counter					
i. Purchase (millions of US\$)	3,0	282,0	115,8	14,9	407,6
Average exchange rate (S/. US\$)	1,0	95,0	39,0	5,0	137,0
ii. Selling (millions of US\$)	3,0	3,0	3,0	3,0	3,0
Average exchange rate (S/. US\$)					
c. Operations with Tesoro Publico					
i. Purchase (millions of US\$)					
ii. Selling (millions of US\$)					
3. Commercial bank current account before close of the day	1158,1	615,7	360,6	344,8	636,4
4. Central Bank monetary operations					
a. SWAP operations of foreign currency. Amount (millions of S/.)					
Fee (daily effective rate)	0,0051%	0,0051%	0,0051%	0,0051%	0,0062%
b. Outcome of the direct temporary buying securities (Repo)					
Interest rate	5,75%	5,75%	5,75%	5,75%	5,75%
c. Monetary regulation credit					
Interest rate	5,75%	5,75%	5,75%	5,75%	5,75%
d. Overnight deposits in domestic currency	0,0	0,0	0,0	0,0	0,0
Interest rate	4,25%	4,25%	4,25%	4,25%	4,25%
5. Commercial bank current account in the BCR at close of the day	1.158,1	615,7	360,6	309,8	421,8
a. Cumulative average reserve balances in domestic currency (millions of S/.) (*)	2.452,3	2.394,1	2.390,4	2.344,5	2.313,2
b. Cumulative average reserve balances in domestic currency (% of liabilities subject to reserve requirement)	7,9	8,3	7,6	7,4	7,3
c. Cumulative average current account in domestic currency (millions of S/.)	989,6	955,6	906,0	860,1	828,8
d. Cumulative average current account in domestic currency (% of liabilities subject to reserve requirement)	3,2	3,3	2,9	2,7	2,6
6. Interbank market and Secondary market of CDBCRP					
a. Interbank operations (domestic currency)	407,0	131,0	359,7	595,0	418,3
Interest rate : Minimum / Maximum / Average	4,70/5,00/4,94	4,95/5,00/4,99	4,85/5,00/4,99	4,95/5,00/5,00	4,90/5,00/5,00
b. Interbank operations (foreign currency)	12,0	15,3	15,0	15,0	21,0
Interest rate : Minimum / Maximum / Average	6,00/6,25/6,10	6,00/6,50/6,06	6,00/6,50/6,10	6,00/6,50/6,25	6,25/7,00/6,63
c. Secondary market of CDBCRP	284,2	146,0	78,5	284,0	550,9
6 month term (amount / average interest rate)					
12 month term (amount / average interest rate)					
24 month term (amount / average interest rate)					
7. Operations in the foreign exchange market (millions of US\$)	06 December	07 Diciembre	10 December	11 December	12 December
Flow of foreign exchange position adjusted by forwards = a + b.i - c.i + e + f	-94,0	-117,3	33,5	-19,2	37,7
Flow of foreign exchange position = a + b.ii - c.ii + e + f	-149,9	-242,5	116,1	-20,6	42,2
a. Spot purchases with non-banking costumers	79,6	41,6	77,2	77,2	91,4
i. Purchases	204,4	152,0	235,0	303,1	258,5
ii. (-) Sales	124,7	110,4	88,9	226,0	167,1
b. Forward purchases with non-banking costumers	39,7	203,8	-24,8	106,1	51,0
i. Pacted	143,3	235,3	88,4	228,1	196,3
ii. (-) Redemption	103,7	31,5	113,2	122,0	145,3
c. Forward selling with non-banking costumers	-16,2	78,6	57,9	104,6	55,2
i. Pacted	40,8	101,6	135,2	159,4	211,7
ii. (-) Redemption	57,0	23,0	77,4	54,7	156,5
d. Interbank operations					
i. Spot	151,7	108,7	146,7	166,0	163,4
ii. Forward	19,0	15,0	48,0	25,0	3,0
e. Spot sales due to NDF redemption and swaps	-71,2	-3,6	-62,0	-66,6	-2,5
i. Purchases	31,8	15,0	36,5	49,2	130,5
ii. (-) Sales	103,0	18,6	98,5	115,8	133,0
f. Net operations with other financial institutions	-205,0	-289,0	-3,7	-98,5	-35,5
g. Monetary regulation credit					
Interest rate					
Note: Interbank exchange rate (Source: Datatec)	2,991	2,972	2,973	2,968	2,969