

CENTRAL RESERVE BANK OF PERU
SUMMARY OF MONETARY AND EXCHANGE OPERATIONS
(Millions of Newsoles)

	6 December	7 December	9 December	10 December
1. Commercial bank current account before Central Bank operations	9 387,3	9 419,4	10 241,9	11 198,5
2. Monetary and exchange Central Bank operations before close of the day				
Stock	1 170,0	1 170,0	1 170,0	520,0
Next maturity CD BCRP (December 20, 2010)		650,0		180,0
CD BCRP matured from 13 to 17 of December, 2010		650,0		
iii. Auction sale of CDV BCRP	100,0	99,9	100,0	100,0
Proposals received	310,0	294,0	210,0	237,0
Maturity	182 d.	182 d.	181 d.	181 d.
Interest rate : Minimum	0,08	0,08	0,07	0,09
Maximum	0,08	0,09	0,09	0,09
Average	0,08	0,08	0,09	0,09
Stock	2 222,9	2 322,9	2 422,8	2 522,8
Next maturity CDV BCRP (January 11, 2011)		100,0		100,0
CDV BCRP matured from 13 to 17 of December, 2010				
iv. Auction sale of CDLD BCRP				
Proposals received				
Maturity				
Interest rate : Minimum				
Maximum				
Average				
Stock	450,0	450,0	450,0	450,0
Next maturity CDLD BCRP (January 19, 2011)		100,0		100,0
CDLD BCRP matured from 13 to 17 of December, 2010				
v. Auction sale of time deposits in domestic currency	1 000,0	2 200,0	2 000,0	1 999,9
Proposals received	2 679,2	3 086,6	3 390,6	1 647,4
Maturity	1 d.	1 d.	2 d.	2 d.
Interest rate : Minimum	2,65	2,70	2,74	2,80
Maximum	2,90	3,00	2,96	2,99
Average	2,85	2,92	2,93	2,93
Stock	19 431,0		19 454,4	19 754,5
Next maturity of Time Deposits (December 13, 2010)				5 045,0
Time Deposits matured from 13 to 17 of December, 2010				9 294,9
vi. Outcome of the Swap operation in foreign currency				
Stock	6,0	6,0	6,0	6,0
Next maturity Swap (December 20, 2010)		6,0		6,0
Swap matured from 13 to 17 of December, 2010				
b. Central Bank foreign currency operations at over-the-counter				
i. Purchase (millions of US\$)				
Average exchange rate (S/ US\$)				
ii. Selling (millions of US\$)				
Average exchange rate (S/ US\$)				
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	6 067,3	6 119,5	6 142,0	6 098,5
4. Central Bank monetary operations				
a. Swap operations of foreign currency.				
Fee (daily effective rate)	0,0089%	0,0089%	0,0089%	0,0101%
b. Outcome of the direct temporary buying securities (Repo)				
Interest rate	3,80%	3,80%	3,80%	3,80%
c. Monetary regulation credit				
Interest rate	3,80%	3,80%	3,80%	3,80%
d. Overnight deposits in domestic currency				
Interest rate	2,20%	2,20%	2,20%	2,20%
5. Commercial bank current account in the BCR at close of the day	6 067,3	6 119,5	6 142,0	6 098,5
a. Cumulative average reserve balances in domestic currency (millions of S/.) (*)	2 462,2	2 462,2	2 462,2	2 462,2
b. Cumulative average reserve balances in domestic currency (% of liabilities subject to reserve requirements) (*)	4,1	4,1	4,0	4,0
c. Cumulative average current account in domestic currency (millions of S/.)				
d. Cumulative average current account in domestic currency (% of liabilities subject to reserve requirements) (*)				
6. Interbank market and Secondary market of CDBCRP				
a. Interbank operations (domestic currency)	443,5	894,5	515,0	559,0
Interest rate : Minimum / Maximum / Average	2,95/3,00/2,99	2,95/3,00/2,98	2,90/3,00/2,97	2,90/2,95/2,95
b. Interbank operations (foreign currency)	128,3	163,4	245,1	243,5
Interest rate : Minimum / Maximum / Average	1,95/2,00/1,99	1,95/2,05/2,00	1,95/2,05/2,00	1,95/2,00/2,00
c. Secondary market of CDBCRP and CDBCRP-NR	490,0	856,0	1 196,0	633,3
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\$)	December 3	December 6	December 7	December 9
Flow of foreign exchange position adjusted by forwards = a + b.i - c.i + e + f	21,6	-94,5	18,5	-9,7
Flow of foreign exchange position = a + b.ii - c.ii + e + f	2,6	74,8	24,8	1,5
a. Spot purchases with non-banking costumers	17,8	102,3	70,4	92,7
i. Purchases	252,7	318,4	290,4	371,6
ii. (-) Sales	244,8	216,1	220,0	278,9
b. Forward purchases with non-banking costumers	102,8	-69,8	31,2	-88,2
i. Pacted	165,5	50,8	252,1	246,5
ii. (-) Redemption	62,7	120,7	220,9	334,7
i. Pacted	83,8	99,5	37,5	-77,0
ii. (-) Redemption	127,8	151,9	151,4	135,2
d. Interbank operations	44,0	52,4	113,9	213,2
i. Spot				
Forward	393,0	323,7	514,8	773,5
ii. (-) Redemption	115,0	30,0	50,0	50,0
e. Spot sales due to NDF redemption and swaps	-39,8	-94,7	-149,8	-209,6
i. Purchases	4,0	11,6	65,3	123,1
ii. (-) Sales	43,8	106,3	215,1	332,7
f. Net operations with other financial institutions	5,9	-1,1	-2,7	-3,1
Interest rate				
Note: Interbank exchange rate (Source: Dataflex)	2,8250	2,8182	2,8182	2,8236

d. = day(s)
w. = week(s)
m. = month(s)
y. = year(s)