

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

	December 3	December 4	December 5	December 6	December 7
1. Commercial bank current account before Central Bank operations	1.527,4	1.551,3	1.529,0	1.732,6	2.329,2
2. Monetary and exchange Central Bank operations before close of the day					
a. Central Bank monetary operations					
i. Auction sale of CDBCRP	413,2	500,1	700,0	899,8	50,0 100,0 1450,0
Proposals received	413,2	764,6	918,4	1.329,9	125,5 241,0 1987,1
Maturity	1 d	1 d	1 d	1 d	1 y. 4 m. 3 d.
Interest rate : Minimum	4,79	4,87	4,90	4,90	5,90 5,40 4,79
Maximum	5,02	5,02	5,02	4,98	5,97 5,54 4,93
Average	4,95	4,97	4,96	4,96	5,94 5,48 4,87
Stock	19.736,1	19.823,0	20.022,9	20.222,7	20.922,9
Next maturity CDBCRP (Dec. 05, 2007)				899,8	1.450,0
CDBCRP matured from 05 to 07 december, 2007				899,8	1.450,0
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			179,2	649,9	888,7
i. Purchase (millions of US\$)			60,0	218,0	299,0
Average exchange rate (S/. US\$)			2,9862	2,9812	2,9722
ii. Selling (millions of US\$)					
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	263,1	1051,2	1008,2	1482,7	1617,9
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				29,5	423,0
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	1.114,2	1.051,2	1.008,2	1.453,2	1.194,9
a. Cumulative average reserve balances in domestic currency (millions of S/.) (*)	2.033,7	2.159,8	2.180,8	2.299,7	2.369,6
b. Cumulative average reserve balances in domestic currency (% of liabilities subject to reserve requirements)	6,3	6,7	7,0	7,4	7,6
c. Cumulative average current account in domestic currency (millions of S/.)	546,8	672,9	740,0	858,8	906,8
d. Cumulative average current account in domestic currency (% of liabilities subject to reserve requirements)	1,7	2,1	2,4	2,8	2,9
6. Interbank market and Secondary market of CDBCRP					
a. Interbank operations (domestic currency)	71,0	218,0	381,8	509,4	259,3
Interest rate : Minimum / Maximum / Average	5,00/5,00/5,00	5,00/5,00/5,00	5,00/5,05/5,00	4,95/5,00/5,00	4,20/5,00/4,92
b. Interbank operations (foreign currency)	13,0	21,0	17,0	26,0	16,0
Interest rate : Minimum / Maximum / Average	5,50/6,00/5,81	6,00/6,00/6,00	6,00/6,00/6,00	6,00/6,00/6,00	6,00/6,00/6,00
c. Secondary market of CDBCRP	74,0	120,0	77,0	160,9	39,0
6 month term (amount / average interest rate)		3,00/5,78			
12 month term (amount / average interest rate)					
24 month term (amount / average interest rate)					
7. Operations in the foreign exchange market (millions of US\$)	November 30	December 3	December 4	December 5	December 6
Flow of foreign exchange position adjusted by forwards = a + b.i - c.i + e + f	-40,8	-19,5	-6,0	65,5	-94,0
Flow of foreign exchange position = a + b.ii - c.ii + e + f	-35,3	3,5	-33,6	-62,2	-149,9
a. Spot purchases with non-banking costumers	19,3	47,5	-17,8	10,4	79,6
i. Purchases	233,6	262,6	139,0	104,4	204,4
ii. (-) Sales	214,2	215,1	156,9	94,0	124,7
b. Forward purchases with non-banking costumers	-49,0	-93,4	2,5	142,3	39,7
i. Pacted	7,7	105,1	145,4	180,1	143,3
ii. (-) Redemption	56,7	198,5	142,8	37,8	103,7
c. Forward selling with non-banking costumers	-43,5	-70,4	-25,0	14,6	-16,2
i. Pacted	38,8	83,0	76,3	50,8	40,8
ii. (-) Redemption	82,4	153,4	101,3	36,2	57,0
d. Interbank operations					
i. Spot	85,0	80,9	150,4	151,3	151,7
ii. Forward	36,0		35,0		19,0
e. Spot sales due to NDF redemption and swaps	-28,6	-91,7	-61,0	-6,8	-71,2
i. Purchases	23,3	105,5	79,8	30,2	31,8
ii. (-) Sales	52,0	197,2	140,8	37,0	103,0
f. Net operations with other financial institutions	-0,3	2,6	3,7	-67,4	-205,0
g. Monetary regulation credit					
Interest rate					
Note: Interbank exchange rate (Source: Datatec)	2,999	2,999	3,000	2,988	2,981