

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

	November 30	December 1	December 2	December 3	December 4
1. Commercial bank current account before Central Bank operations	1 733.4	1 707.7	1 619.0	1 692.1	1 715.6
2. Monetary and exchange Central Bank operations before close of the day					
a. Central Bank monetary operations					
i. Auction sale of CD BCRP	500,0 900,0	378,7	300,0	299,9	199,4
Proposals received	880,1 948,4	378,7	315,0	409,6	199,4
Maturity	1 d. 1 d.	1 d.	1 d.	1 d.	3 d.
Interest rate : Minimum	1,05 1,05	1,05	1,20	1,12	1,13
Maximum	1,20 1,23	1,23	1,23	1,23	1,24
Average	1,14 1,16	1,14	1,22	1,19	1,20
Stock	15 537,3	14 516,0	14 437,3	14 437,2	14 336,7
Next maturity CD BCRP (Dec. 7, 2009)					599,4
CD BCRP matured from 7 to 11 of December, 2009					1 799,3
ii. Outcome of the buying auction sale securities (Repo)					
Stock					
iii. Auction sale of CDR BCRP					
Stock					
iv. Auction sale of time deposits in domestic currency					
Stock					
v. Auction sale of CD BCRP with Restricted Negotiation					
Stock					
vi. Outcome of the Swap operation in foreign currency					
Stock	293,5	293,5	293,5	293,5	293,5
Next maturity Swap (Jan. 25, 2010)					39,8
Swap matured from 7 to 11 of December, 2009					
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	363,4	1 336,0	1 328,2	1 417,7	1 534,2
4. Central Bank monetary operations					
a. Swap operations of foreign currency.					
Fee (daily effective rate)	0,0053%	0,0053%	0,0053%	0,0053%	0,0053%
b. Outcome of the direct temporary buying securities (Repo)					
Interest rate	2,05%	2,05%	2,05%	2,05%	2,05%
c. Monetary regulation credit					
Interest rate	2,05%	2,05%	2,05%	2,05%	2,05%
d. Overnight deposits in domestic currency	53,4	90,0	54,0		30,0
Interest rate	0,45%	0,45%	0,45%	0,45%	0,45%
5. Commercial bank current account in the BCR at close of the day	310,0	1 246,0	1 274,2	1 417,7	1 504,2
a. Cumulative average reserve balances in domestic currency (millions of S/.) (*)	2 821,3	3 401,9	3 416,0	3 388,8	3 436,7
b. Cumulative average reserve balances in domestic currency (% of liabilities subject to reserve requirement)	6,3	9,1	9,1	7,5	7,6
c. Cumulative average current account in domestic currency (millions of S/.)	665,4	1 246,0	1 260,1	1 312,6	1 360,5
d. Cumulative average current account in domestic currency (% of liabilities subject to reserve requirements)	1,5	3,3	3,4	2,9	3,0
6. Interbank market and Secondary market of CDBCRP					
a. Interbank operations (domestic currency)	631,5	584,0	586,0	630,0	919,0
Interest rate : Minimum / Maximum / Average	1,20/1,25/1,24	1,25/1,25/1,25	1,25/1,25/1,25	1,25/1,25/1,25	1,20/1,25/1,25
b. Interbank operations (foreign currency)	141,3	157,0	126,0	131,0	154,0
Interest rate : Minimum / Maximum / Average	0,20/0,20/0,20	0,20/0,20/0,20	0,20/0,20/0,20	0,20/0,20/0,20	0,20/0,20/0,20
c. Secondary market of CDBCRP and CDBCRP-NR	140,0	375,5	257,9	310,0	41,0
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\$)	November 27	November 30	December 1	December 2	December 3
Flow of foreign exchange position adjusted by forwards = a + b.i - c.i + e + f	37,9	-58,4	-144,8	29,8	79,1
Flow of foreign exchange position = a + b.ii - c.ii + e + f	-36,3	1,1	56,1	34,9	103,9
a. Spot purchases with non-banking costumers	17,5	14,1	57,9	44,2	108,8
i. Purchases	179,4	302,0	243,0	180,6	237,4
ii. (-) Sales	161,8	287,9	185,2	136,5	128,6
b. Forward purchases with non-banking costumers	125,4	-156,4	7,6	-23,1	-35,2
i. Pacted	131,6	148,0	162,7	150,2	216,8
ii. (-) Redemption	6,2	304,4	155,1	173,3	251,9
c. Forward selling with non-banking costumers	51,2	-96,9	208,4	-17,9	-10,3
i. Pacted	138,9	168,2	368,1	86,0	274,4
ii. (-) Redemption	87,8	265,1	159,7	103,9	284,7
d. Interbank operations					
i. Spot	423,2	474,5	469,0	219,0	275,4
ii. Forward	18,0	12,0	58,0	18,0	55,0
e. Spot sales due to NDF redemption and swaps	58,7	-52,3	-10,2	-83,7	36,9
i. Purchases	61,3	239,8	143,2	85,8	271,4
ii. (-) Sales	2,6	292,1	153,4	169,5	234,5
f. Net operations with other financial institutions	-31,0		13,0	5,0	-9,0
g. Monetary regulation credit					
Note: Interbank exchange rate (Source: Datatec)	2,8868	2,8800	2,8752	2,8790	2,8752