

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

	29 November				30 November	1 December	2 December	3 December
1. Commercial bank current account before Central Bank operations	7 126,6				6 881,0	7 302,8	7 783,7	8 223,9
2. Monetary and exchange Central Bank operations before close of the day	1 170,0				1 170,0	1 170,0	1 170,0	1 170,0
Stock	1 170,0				1 170,0	1 170,0	1 170,0	1 170,0
Next maturity CD BCRP (December 10, 2010)	CD BCRP matured from 6 to 10 of December, 2010				650,0		650,0	
iii. Auction sale of CDV BCRP	100,0				100,0			
Proposals received	413,0				125,0			
Maturity	182 d.				182 d.			
Interest rate : Minimum	0,04				0,06			
Maximum	0,07				0,09			
Average	0,04				0,08			
Stock	2 022,9				2 122,9	2 122,9	2 122,9	2 122,9
Next maturity CDV BCRP (January 11, 2011)	CDV BCRP matured from 6 to 10 of December, 2010				100,0		100,0	
iv. Auction sale of CDLD BCRP								
Proposals received								
Maturity								
Interest rate : Minimum								
Maximum								
Average								
Stock	450,0				450,0	450,0	450,0	450,0
Next maturity CDLD BCRP (January 19, 2011)	CDLD BCRP matured from 6 to 10 of December, 2010				100,0		100,0	
v. Auction sale of time deposits in domestic currency	200,1	2 000,1	100,0	3 243,5	2 000,0	3 173,3	950	1 500,0
Proposals received	281,4	2 482,8	162,0	3 243,5	3 271,9	3 173,3	2 566,9	2 323,3
Maturity	115 d.	1 d.	64 d.	1 d.	1 d.	1 d.	1 d.	3 d.
Interest rate : Minimum	3,22	2,99	3,06	2,92	2,97	2,92	2,50	2,50
Maximum	3,22	3,00	3,07	3,00	3,00	3,00	2,61	2,86
Average	3,22	2,99	3,07	2,99	2,99	2,98	2,56	2,65
Stock	24 137,6				24 067,3	18 031,1	18 481,1	18 731,2
Next maturity of Time Deposits (December 6, 2010)	Time Deposits matured from 6 to 10 of December, 2010				500,0		500,0	2 500,2
vi. Outcome of the Swap operation in foreign currency	6,0				6,0	6,0	6,0	6,0
Stock	6,0				6,0	6,0	6,0	6,0
Next maturity Swap (December 20, 2010)	Swap matured from 6 to 10 of December, 2010				6,0		6,0	6,0
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	1 482,9				1 607,7	7 302,8	6 833,7	6 723,9
4. Central Bank monetary operations								
a. Swap operations of foreign currency.								
Fee (daily effective rate)	0,0089%				0,0089%	0,0089%	0,0089%	0,0089%
b. Outcome of the direct temporary buying securities (Repo)								
Interest rate	3,80%				3,80%	3,80%	3,80%	3,80%
c. Monetary regulation credit								
Interest rate	3,80%				3,80%	3,80%	3,80%	3,80%
d. Overnight deposits in domestic currency								
Interest rate	2,20%				2,20%	2,20%	2,20%	2,20%
5. Commercial bank current account in the BCR at close of the day	1 477,6				1 512,8	6 608,1	6 625,0	6 723,9
a. Cumulative average reserve balances in domestic currency (millions of S/.) (*)	2 483,5				2 483,5	2 483,5	2 483,5	2 462,2
b. Cumulative average reserve balances in domestic currency (% of liabilities subject to reserve requirements) (*)	4,1				4,1	3,7	4,1	4,1
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)	370,0				295,5	555,5	849,0	574,6
Interest rate : Minimum / Maximum / Average	2,95/3,00/3,00				3,00/3,00/3,00	2,90/3,00/2,97	2,75/3,00/2,94	2,75/2,95/2,94
b. Interbank operations (foreign currency)	19,0				10,0	76,3	111,9	89,4
Interest rate : Minimum / Maximum / Average	0,20/0,20/0,20				0,25/0,25/0,25	0,40/1,30/1,12	1,75/2,05/1,86	1,85/2,05/2,00
c. Secondary market of CDBCRP and CDBCRP-NR	187,0				255,6	582,0	877,0	696,0
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 26				November 29	November 30	December 1	December 2
Flow of foreign exchange position adjusted by forwards = a + b.I - c.I + e + f	126,8				-57,2	-6,4	-65,5	14,6
Flow of foreign exchange position = a + b.I - c.II + e + f	12,1				28,0	-75,6	-49,1	-32,0
a. Spot purchases with non-banking costumers	52,7				13,9	-9,1	-6,5	12,7
i. Purchases	243,2				265,4	297,0	191,9	247,2
ii. (-) Sales	190,6				251,6	306,1	198,4	234,5
b. Forward purchases with non-banking costumers	8,9				8,9	82,6	-20,0	-57,8
i. Pacted	191,4				169,3	182,8	183,8	86,1
ii. (-) Redemption	101,5				160,4	100,2	213,8	143,9
i. Pacted	-24,8				94,1	13,4	-3,5	-104,4
ii. (-) Redemption	81,7				123,7	125,5	172,6	43,5
d. Interbank operations	106,5				29,6	112,1	176,1	147,9
i. Spot								
ii. Forward								
e. Spot sales due to NDF redemption and swaps	65,0				80,0	25,0	85,0	216,0
i. Purchases	-47,2				-89,6	-22,5	-61,0	-31,7
ii. (-) Sales	49,0				18,6	76,5	151,5	111,4
f. Net operations with other financial institutions	96,3				108,2	99,0	212,5	143,0
g. Monetary regulation credit	11,7				-27,0	-32,1	-19,3	-9,1
Interest rate								
Note: Interbank exchange rate (Source: Datatec)	2,8162				2,8266	2,8325	2,8272	2,8273

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