

CENTRAL RESERVE BANK OF PERU MONETARY AND EXCHANGE OPERATION (Millions S/.)					
	August 22	August 23	August 24	August 25	August 26
1. Commercial bank current account before Central Bank operations	-68,2	2,6	256,3	89,5	120,9
2. Monetary and exchange Central Bank operations before close of the day					
a. <u>Central Bank monetary operations</u>					
i. <u>Auction sale of CDBCRP</u>	0,0	30,0 1/	30,0 2/ 30,0 28,5 69,0	0,0	0,0
Proposals received		93,0	93,0 81,0 81,0 74,0		
Maturity					
Interest rate : Minimum / Maximum / Average		4.83/4.90/4.86	4.83/4.90/4.86 4.40/4.45/4.43 4.08/4.15/4.13 3.00/3.10/3.03		
Stock	10 149,3	10 119,3	9 926,7	9 926,7	9 926,7
Next maturity CDBCRP (August 24, 2005)					69,0
CDBCRP matured from 24 to 26 August, 2005					439,0
ii. <u>Outcome of the buying auction sale CDBCRP and BTP (Repo)</u>	150,0 50,0	67,0	0,0	0,0	0,0
Proposals received	331,0 69,0	67,0			
Maturity	1 day 1 day	1 day			
Interest rate : Minimum / Maximum / Average	3.04/3.05/3.05 3.03/3.03/3.03	2.96/3.01/2.98			
Stock	200,0	67,0			
iii. <u>Auction sale of CDRBCRP</u>					
Proposals received					
Maturity					
Interest rate : Minimum / Maximum / Average					
Stock					
Next maturity					
b. <u>Central Bank foreign currency operations at over-the-counter</u>	9,8	9,8	9,8	3,3	3,3
i. <u>Purchase (millions of US\$)</u>	3,0	3,0	3,0	1,0	1,0
Average exchange rate (S/. US\$)	3,2570	3,2570	3,2597	3,2660	3,2770
ii. <u>Selling (millions of US\$)</u>					
Average exchange rate (S/. US\$)					
3. Commercial bank current account before close of the day	141,6	79,4	108,6	92,8	124,2
4. Central Bank monetary operations					
a. <u>SWAP operations of foreign currency. Amount (millions of S/.)</u>					
Fee (daily effective rate)	0,0047%	0,0047%	0,0047%	0,0046%	0,0036%
b. <u>Outcome of the direct temporary buying CDBCRP and BTP (Repo)</u>					
Interest rate	3,75%	3,75%	3,75%	3,75%	3,75%
c. <u>Monetary regulation credit</u>					
Interest rate					
d. <u>Overnight deposits in domestic currency</u>	52,0	22,6	50,0	17,0	9,0
Interest rate	2,25%	2,25%	2,25%	2,25%	2,25%
5. Commercial bank current account in the BCR at close of the day	89,6	56,8	58,6	75,8	115,2
a. Cumulative average reserve balances in domestic currency (millions of S/.) (*)	1 329,8	1 316,1	1 303,3	1 292,5	1 284,1
b. Cumulative average reserve balances in domestic currency (% of liabilities subject to reserve requirements) (*)	7,4	7,3	7,2	7,2	7,1
c. Cumulative average current account in domestic currency (millions of S/.)	372,2	358,5	345,8	335,0	326,6
d. Cumulative average current account in domestic currency (% of liabilities subject to reserve requirements) (*)	2,1	2,0	1,9	1,9	1,8
6. Interbank market and Secondary market of CDBCRP					
a. <u>Interbank operations (domestic currency)</u>	131,0	164,0	194,0	323,1	261,5
Interest rate : Minimum / Maximum / Average	2.95/3.00/2.96	2.80/3.00/2.95	2.90/3.00/2.94	2.95/3.05/3.01	2.95/3.05/3.02
b. <u>Interbank operations (foreign currency)</u>	21,0	2,0	10,0	11,0	24,2
Interest rate : Minimum / Maximum / Average	3.21/3.35/3.32	3.22/3.22/3.22	3.21/3.35/3.32	3.21/3.35/3.31	3.23/3.35/3.33
c. <u>Secondary market of CDBCRP</u>	34,0	20,0	43,0	11,0	24,0
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\$)					
Flow of foreign exchange position adjusted by forwards ** = a + b.i - c.i + e + f	-7,1	-21,8	-8,6	14,5	25,1
Flow of foreign exchange position ** = a + b.ii - c.ii + e + f	-47,0	-18,7	5,7	0,6	-42,5
a. <u>Spot purchases with non-banking costumers (**)</u>	-46,0	-3,5	8,2	-7,2	-4,4
i. <u>Purchases</u>	74,0	64,9	64,0	67,7	73,0
ii. <u>(-) Sales</u>	120,1	68,4	55,8	74,9	77,4
b. <u>Forward purchases with non-banking costumers (**)</u>	35,7	52,2	53,1	14,6	26,3
i. <u>Pacted</u>	40,4	73,6	53,1	38,5	42,1
ii. <u>(-) Redemption</u>	4,7	21,4	0,0	23,9	15,8
c. <u>Forward selling with non-banking costumers (**)</u>	-4,3	55,2	67,3	0,8	-41,3
i. <u>Pacted</u>	12,2	65,1	73,8	10,1	15,4
ii. <u>(-) Redemption</u>	16,5	9,9	6,5	9,4	56,7
d. <u>Interbank operations (**)</u>					
i. <u>Spot</u>	68,5	63,7	101,6	102,6	110,5
ii. <u>Forward</u>	17,0	4,0	9,0	29,0	29,0
e. <u>Spot sales due to NDF redemption and swaps (**)</u>	9,8	-19,8	2,0	-21,2	0,9
i. <u>Purchases</u>	10,0	0,2	2,0	1,8	6,4
ii. <u>(-) Sales</u>	0,2	20,0	0,0	23,0	5,5
f. <u>Net operations with other financial institutions</u>	1,0	-7,0	2,0	14,5	2,0
g. <u>Monetary regulation credit</u>					
Interest rate					
Note: Interbank exchange rate (Source: Datatec)	3,255	3,257	3,258	3,262	3,268
* Preliminary data. ** Preliminary data for last day					

1/ These CD BCRP will be issued the next business day.

2/ These CD BCRP were auctioned in the previous business day.