

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

	5 March	6 March	7 March	8 March
1. Commercial bank current account before Central Bank operations	828,6	922,9	1 178,7	1 155,8
2. Monetary and exchange Central Bank operations before close of the day				
a. Central Bank monetary operations				
i. Auction sale of CDBCRP	<u>50,0</u> <u>38,0</u>	<u>100,0</u> <u>50,0</u>	<u>50,0</u> <u>255,0</u>	<u>50,0</u> <u>79,0</u> <u>350,0</u>
Proposals received	108,0 88,0	200,0 100,0	90,0 260,0	146,0 103,0 568,0
Maturity	1 week 1 day	1 week 1 day	1 month 1 day	1 year 1 month 1 day
Interest rate : Minimum / Maximum / Average	4,55/4,55/4,55 4,49/4,49/4,49	4,57/4,60/4,57 4,49/4,49/4,49	4,65/4,69/4,69 4,53/4,53/4,53	5,09/5,09/5,09 4,69/4,70/4,69 4,45/4,53/4,49
Stock	11 257,4	11 369,4	11 222,5	11 446,5
Next maturity CDBCRP (March 7, 2007)				350,0
CDBCRP matured from 7 to March 9, 2007				350,0
ii. Outcome of the buying auction sale securities (Repo)	<u>0,0</u>	<u>0,0</u>	<u>0,0</u>	
Proposals received				
Maturity				
Interest rate : Minimum / Maximum / Average				
Stock	0,0	0,0	0,0	
iii. Auction sale of CDRBCRP	0,0	0,0	0,0	
Proposals received				
Maturity				
Interest rate : Minimum / Maximum / Average				
Stock				
Next maturity CDRBCRP	0,0	0,0		
b. Central Bank foreign currency operations at over-the-counter	<u>0,0</u>	<u>0,0</u>	<u>0,0</u>	<u>15,9</u>
i. Purchase (millions of US\$)				5,0
Average exchange rate (S/. US\$)				3,1869
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	740,6	772,9	873,7	692,7
4. Central Bank monetary operations				
a. SWAP operations of foreign currency. Amount (millions of S/.)				
Fee (daily effective rate)	0,0048%	0,0048%	0,0048%	0,0048%
b. Outcome of the direct temporary buying securities (Repo)				
Interest rate	5,25%	5,25%	5,25%	5,25%
c. Monetary regulation credit				
Interest rate	5,25%	5,25%	5,25%	5,25%
d. Overnight deposits in domestic currency	<u>53,2</u>	<u>38,0</u>	<u>1,8</u>	<u>1,5</u>
Interest rate	3,75%	3,75%	3,75%	3,75%
5. Commercial bank current account in the BCR at close of the day	687,4	734,9	871,9	691,2
a. Cumulative average reserve balances in domestic currency (millions of S/.) (*)	1 971,7	1 985,7	2 015,3	2 014,8
b. Cumulative average reserve balances in domestic currency (% of liabilities subject to reser	8,2	8,2	8,3	8,3
c. Cumulative average current account in domestic currency (millions of S/.)	651,1	665,1	694,6	694,2
d. Cumulative average current account in domestic currency (% of liabilities subject to reserv	2,7	2,7	2,9	2,9
6. Interbank market and Secondary market of CDBCRP				
a. Interbank operations (domestic currency)	<u>421,0</u>	<u>420,5</u>	<u>343,0</u>	<u>522,0</u>
Interest rate : Minimum / Maximum / Average	4,50/4,55/4,52	4,50/4,55/4,53	4,50/4,55/4,52	4,45/4,55/4,52
b. Interbank operations (foreign currency)	<u>5,0</u>	<u>15,0</u>	<u>16,0</u>	<u>14,5</u>
Interest rate : Minimum / Maximum / Average	5,50/5,50/5,50	5,50/5,50/5,50	5,50/5,50/5,50	5,50/5,50/5,50
c. Secondary market of CDBCRP	<u>19,0</u>	<u>95,5</u>	<u>60,0</u>	<u>25,0</u>
6 month term (amount / average interest rate)	2,0/4,85			
12 month term (amount / average interes rate)				
24 month term (amount / average interest rate)				
7. Operations in the foreign exchange market (millions of US\$)	2 March	5 March	6 March	7 March
Flow of foreign exchange position adjusted by forwards = a + b.i - c.i + e + f	-12,1	7,6	-47,5	65,4
Flow of foreign exchange position = a + b.ii - c.ii + e + f	-51,0	-7,6	-11,9	30,6
a. Spot purchases with non-banking costumers	<u>-6,7</u>	<u>4,2</u>	<u>-12,9</u>	<u>15,3</u>
i. Purchases	116,1	102,0	94,0	99,4
ii. (-) Sales	122,8	97,8	106,9	84,1
b. Forward purchases with non-banking costumers	<u>-14,2</u>	<u>-73,8</u>	<u>8,2</u>	<u>-23,2</u>
i. Pacted	13,6	34,2	94,2	47,9
ii. (-) Redemption	27,8	109,5	86,1	71,1
c. Forward selling with non-banking costumers	<u>-53,1</u>	<u>-89,1</u>	<u>43,8</u>	<u>-58,1</u>
i. Pacted	19,0	18,6	72,2	36,9
ii. (-) Redemption	72,1	107,7	28,5	94,9
d. Interbank operations				
i. Spot	46,5	55,9	89,0	56,5
ii. Forward	0,0	8,0	0,0	7,0
e. Spot sales due to NDF redemption and swaps	<u>25,0</u>	<u>-9,9</u>	<u>-58,6</u>	<u>23,3</u>
i. Purchases	52,0	72,4	26,9	89,3
ii. (-) Sales	27,0	82,3	85,5	66,0
f. Net operations with other financial institutions	<u>-25,0</u>	<u>-3,7</u>	<u>2,0</u>	<u>15,7</u>
g. Monetary regulation credit				
Interest rate				
Note: Interbank exchange rate (Source: Datatec)	3,188	3,188	3,187	3,186