

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

	27 August	28 August	29 August	31 August
1. Commercial bank current account before Central Bank operations	-5,3	38,9	-0,3	90,2
2. Monetary and exchange Central Bank operations before close of the day				
a. Central Bank monetary operations				
i. Auction sale of CDBCRP				
Proposals received				
Maturity				
Interest rate : Minimum / Maximum / Average				
Stock	13 493,2	13 493,2	13 493,2	13 493,2
Next maturity CDBCRP (Sep 17, 2007)				319,9
CDBCRP matured to 31 August, 2007				
ii. Outcome of the buying auction sale securities (Repo)	300,0	240,0	325,0	530,0
Proposals received	500,0	340,0	505,0	665,0
Maturity				
Interest rate : Minimum / Maximum / Average	4,79/4,82/4,81	4,85/4,85/4,85	4,78/4,82/4,80	4,75/4,80/4,79
Stock	300,0	240,0	325,0	530,0
iii. Auction sale of CDRBCRP				
Proposals received				
Maturity				
Interest rate : Minimum / Maximum / Average				
Stock	500,0	500,0	500,0	500,0
Next maturity CDRBCRP (Nov 16, 2007)	500,0	500,0	500,0	500,0
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				
i. Purchase (millions of US\$)				
ii. Selling (millions of US\$)				
3. Commercial bank current account before close of the day	294,7	278,9	324,7	620,2
4. Central Bank monetary operations				
a. SWAP operations of foreign currency. Amount (millions of S/.)				
Fee (daily effective rate)	0,0048%	0,0048%	0,0056%	0,0058%
b. Outcome of the direct temporary buying securities (Repo)				
Interest rate	5,50%	5,50%	5,50%	5,50%
c. Monetary regulation credit				
Interest rate	5,50%	5,50%	5,50%	5,50%
d. Overnight deposits in domestic currency	0,0	0,0	0,0	366,0
Interest rate	4,00%	4,00%	4,00%	4,00%
5. Commercial bank current account in the BCR at close of the day	194,7	168,9	225,7	254,2
a. Cumulative average reserve balances in domestic currency (millions of S/.) (*)	1 839,9	1 829,7	1 822,1	1 809,4
b. Cumulative average reserve balances in domestic currency (% of liabilities subject to reserve requirement)	6,7	6,7	6,6	6,6
c. Cumulative average current account in domestic currency (millions of S/.)	455,1	444,9	437,3	424,6
d. Cumulative average current account in domestic currency (% of liabilities subject to reserve requirements)	1,7	1,6	1,6	1,5
6. Interbank market and Secondary market of CDBCRP				
a. Interbank operations (domestic currency)	571,3	682,0	623,0	374,5
Interest rate : Minimum / Maximum / Average	4,75/4,82/4,76	4,75/4,85/4,79	4,75/4,82/4,78	4,75/4,80/4,78
b. Interbank operations (foreign currency)	9,0	9,0	7,0	2,0
Interest rate : Minimum / Maximum / Average	5,05/5,05/5,05	5,05/5,05/5,05	5,36/5,36/5,36	5,36/5,36/5,36
c. Secondary market of CDBCRP	184,4	88,1	60,6	63,5
6 month term (amount / average interest rate)	22,0/5,17			
12 month term (amount / average interest rate)				
24 month term (amount / average interest rate)				
7. Operations in the foreign exchange market (millions of US\$)	24 August	27 August	28 August	29 August
Flow of foreign exchange position adjusted by forwards = a + b.i - c.i + e + f	-13,8	-14,5	74,1	-14,6
Flow of foreign exchange position = a + b.ii - c.ii + e + f	-13,6	-68,4	36,0	-11,5
a. Spot purchases with non-banking costumers	20,2	34,2	31,3	6,5
i. Purchases	135,2	81,0	122,6	165,8
ii. (-) Sales	115,1	115,2	91,3	172,3
b. Forward purchases with non-banking costumers	-0,7	91,3	7,9	6,7
i. Pacted	11,8	108,0	82,7	50,5
ii. (-) Redemption	12,5	16,8	74,9	43,8
c. Forward selling with non-banking costumers	-0,6	37,4	30,2	9,8
i. Pacted	63,9	77,4	57,4	145,2
ii. (-) Redemption	64,5	40,0	87,6	135,4
d. Interbank operations				
i. Spot	158,0	53,1	146,2	106,8
ii. Forward	15,0	3,0	76,0	14,6
e. Spot sales due to NDF redemption and swaps	20,0	5,1	9,9	79,0
i. Purchases	32,0	21,1	80,9	121,0
ii. (-) Sales	12,0	16,0	71,0	42,0
f. Net operations with other financial institutions	-1,9	-16,0	7,6	7,6
g. Monetary regulation credit				
Interest rate				
Note: Interbank exchange rate (Source: Datatec)	3,164	3,163	3,166	3,164