

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

	22 october	23 october	24 october	25 october	26 october
1. Commercial bank current account before Central Bank operations	598,5	432,8	549,8	707,3	864,4
2. Monetary and exchange Central Bank operations before close of the day					
a. Central Bank monetary operations					
i. Auction sale of CDBCRP	30,0 30,0 30,0 260,0	30,0 30,0 240,1	30,0 30,0 30,0 235,0	30,0 30,1 30,1 500,0	30,0 30,0 30,0 30,0 930,0
Proposals received	62,0 44,0 60,0 371,0	70,0 75,0 300,0	59,0 73,0 88,0 383,0	72,0 75,0 93,0 586,0	80,0 75,0 70,0 92,0 1395,0
Maturity	1 y 6 m 3 m 1 d	9 m. 3 m. 1 d.	1 y. 9 m. 3 m. 1 d.	1 y. 6 m. 3 m. 1 d.	1 y. 9 m. 6 m. 3 m. 3 d.
Interest rate : Minimum	5,85 5,67 5,45 4,98	5,75 5,46 4,98	5,85 5,77 5,46 4,98	5,82 5,68 5,45 4,87	5,84 5,74 5,63 5,40 4,86
Maximum	5,89 5,71 5,48 5,02	5,80 5,48 5,02	5,89 5,80 5,47 5,02	5,87 5,69 5,46 5,02	5,86 5,74 5,63 5,40 4,96
Average	5,87 5,69 5,47 5,01	5,77 5,47 4,98	5,87 5,78 5,46 5,01	5,86 5,68 5,46 4,96	5,85 5,74 5,63 5,40 4,88
Stock				17 293,5	17 843,5
Next maturity CDBCRP (Oct.24, 2007)					930,0
CDBCRP matured from 24 to 26 october, 2007					2 148,0
ii. Outcome of the buying auction sale securities (Repo)					
Proposals received					
Maturity					
Interest rate : Minimum / Maximum / Average					
Stock					
iii. Auction sale of CDRBCRP					
Proposals received					
Maturity					
Interest rate : Minimum / Maximum / Average					
Stock	500,0	500,0	500,0	500,0	500,0
Next maturity CDRBCRP (Nov 16, 2007)	500,0	500,0	500,0	500,0	500,0
b. Central Bank foreign currency operations at over-the-counter					
i. Purchase (millions of US\$)		55,0		23,0	245,5
Average exchange rate (S/. US\$)		3,0		3,0	3,0
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\$)	50,0		50,0		
3. Commercial bank current account before close of the day	248,5	298,7	224,8	186,5	554,6
4. Central Bank monetary operations					
a. SWAP operations of foreign currency. Amount (millions of S/.)					
Fee (daily effective rate)	0,0050%	0,0050%	0,0050%	0,0050%	0,0061%
b. Outcome of the direct temporary buying securities (Repo)					
Interest rate	5,75%	5,75%	5,75%	5,75%	5,75%
c. Monetary regulation credit					
Interest rate	5,75%	5,75%	5,75%	5,75%	5,75%
d. Overnight deposits in domestic currency	0,0	0,0	0,0	0,0	404,4
Interest rate	4,25%	4,25%	4,25%	4,25%	4,25%
5. Commercial bank current account in the BCR at close of the day	174,7	244,7	168,0	88,5	150,2
a. Cumulative average reserve balances in domestic currency (millions of S/.) (*)	1 914,8	1 987,0	1 971,2	1 953,4	1 939,4
b. Cumulative average reserve balances in domestic currency (% of liabilities subject to reserve requirements)	6,6	6,9	6,8	6,7	6,7
c. Cumulative average current account in domestic currency (millions of S/.)	562,3	548,5	532,6	514,9	500,8
d. Cumulative average current account in domestic currency (% of liabilities subject to reserve requirements)	1,9	1,9	1,8	1,8	1,7
6. Interbank market and Secondary market of CDBCRP					
a. Interbank operations (domestic currency)	544,1	456,0	524,4	441,6	498,0
Interest rate : Minimum / Maximum / Average	5,00/5,05/5,02	5,00/5,05/5,01	5,00/5,05/5,01	5,00/5,05/5,03	4,85/5,00/4,97
b. Interbank operations (foreign currency)	3,0				14,5
Interest rate : Minimum / Maximum / Average	5,00/5,00/5,00				4,46/5,00/4,83
c. Secondary market of CDBCRP	16,0	111,0	36,0	144,0	97,0
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\$)	18 october	22 october	23 october	24 october	25 october
Flow of foreign exchange position adjusted by forwards = a + b.i - c.i + e + f	-10,5	-38,9	-21,6	152,8	-99,1
Flow of foreign exchange position = a + b.ii - c.ii + e + f	44,8	0,7	-61,4	11,8	-19,3
a. Spot purchases with non-banking costumers	42,7	32,1	-15,9	13,0	7,3
i. Purchases	171,8	125,0	95,7	135,4	129,4
ii. (-) Sales	129,0	92,9	111,6	122,4	122,0
b. Forward purchases with non-banking costumers	-32,9	-32,1	-6,1	62,0	-41,8
i. Pacted	39,4	45,3	99,6	133,6	15,0
ii. (-) Redemption	72,3	77,4	105,7	71,6	56,9
c. Forward selling with non-banking costumers	22,4	7,5	-45,8	-79,0	38,0
i. Pacted	38,7	69,1	78,0	32,1	114,2
ii. (-) Redemption	16,2	61,7	123,9	111,1	76,2
d. Interbank operations					
i. Spot	161,5	59,4	95,3	145,3	108,2
ii. Forward	30,0	4,5		50,0	20,0
e. Spot sales due to NDF redemption and swaps	-55,9	-44,0	25,4	34,0	18,7
i. Purchases	10,0	25,5	116,4	104,0	73,9
ii. (-) Sales	65,9	69,5	91,0	70,0	55,2
f. Net operations with other financial institutions	1,9	-3,1	-52,7	4,3	-26,0
g. Monetary regulation credit					
Interest rate					
Note: Interbank exchange rate (Source: Datatec)	3,022	3,021	3,018	3,020	3,017