

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

	26 December	27 December	28 December	29 December
1. Commercial bank current account before Central Bank operations	584,4	477,6	326,1	58,4
2. Monetary and exchange Central Bank operations before close of the day				
a. Central Bank monetary operations				
i. Auction sale of CDBCRP	100,0 370,0	90,0 300,0	50,0 150,0 300,0 115,4	262,0 100,0
Proposals received	135,0 468,0	190,0 373,0	60,0 183,0 332,0 115,4	512,0 100,0
Maturity	6 months 1 week	1 month 1 week	6 months 3 months 1 week 1 day	4 days 4 days
Interest rate : Minimum / Maximum / Average	4,95/5,00/4,97 4,53/4,55/4,55	4,75/4,75/4,75 4,53/4,57/4,56	4,97/4,97/4,97 4,87/4,90/4,90 4,56/4,56/4,56 4,53/4,53/4,53	4,48/4,52/4,49 4,50/4,50/4,50
Stock	7 734,5	7 844,5	7 818,9	8 065,5
Next maturity CDBCRP (December 28, 2006)				732,0
CDBCRP matured from 28 to 29 December, 2006				1 162,0
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	50,0	50,0	50,0	0,0
Next maturity CDRBCRP (December 20, 2006)	50,0	50,0	50,0	0,0
b. Central Bank foreign currency operations at over-the-counter	0,0	127,9	63,9	303,6
i. Purchase (millions of US\$)		40,0	20,0	95,0
Average exchange rate (S/. US\$)		3,1967	3,1968	3,1958
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	114,4	215,5	0,0	0,0
4. Central Bank monetary operations				
a. SWAP operations of foreign currency. Amount (millions of S/.)				
Fee (daily effective rate)	0,0079%	0,0079%	0,0079%	0,0067%
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	33,3	125,1		
Interest rate	3,75%	3,75%	3,75%	3,75%
5. Commercial bank current account in the BCR at close of the day	81,1	90,4		
a. Cumulative average reserve balances in domestic currency (millions of S/.) (*)	1 496,6	1 487,5	1 475,9	1 465,0
b. Cumulative average reserve balances in domestic currency (% of liabilities subject to reserve requirements)	6,8	6,8	6,7	6,7
c. Cumulative average current account in domestic currency (millions of S/.)	336,2	327,1	315,4	304,5
d. Cumulative average current account in domestic currency (% of liabilities subject to reserve requirements)	1,5	1,5	1,4	1,4
6. Interbank market and Secondary market of CDBCRP				
a. Interbank operations (domestic currency)	413,4	613,5	557,5	494,0
Interest rate : Minimum / Maximum / Average	4,45/4,55/4,50	4,45/4,60/4,51	4,40/4,55/4,50	4,45/4,55/4,51
b. Interbank operations (foreign currency)	27,5	9,0	14,0	6,0
Interest rate : Minimum / Maximum / Average	5,35/5,40/5,39	5,38/5,38/5,38	5,38/5,38/5,38	5,30/5,38/5,34
c. Secondary market of CDBCRP	7,5	15,0	35,0	0,0
6 month term (amount / average interest rate)	1,5/4,95		1,0/4,95	
7. Operations in the foreign exchange market (millions of US\$)	22 December	26 December	27 December	28 December
Flow of foreign exchange position adjusted by forwards = a + b.i - c.i + e + f	1,4	51,9	-59,9	-31,3
Flow of foreign exchange position = a + b.ii - c.ii + e + f	43,4	20,0	-52,6	-25,7
a. Spot purchases with non-banking costumers	120,4	11,1	-12,9	-36,3
i. Purchases	214,9	138,9	121,0	222,4
ii. (-) Sales	94,5	127,8	133,9	258,7
b. Forward purchases with non-banking costumers	-19,6	-20,7	-6,3	-27,6
i. Pacted	43,6	46,4	97,8	132,3
ii. (-) Redemption	63,2	67,1	104,0	159,9
c. Forward selling with non-banking costumers	22,4	-52,6	1,1	-22,1
i. Pacted	39,5	11,7	70,8	8,8
ii. (-) Redemption	17,1	64,3	69,8	30,9
d. Interbank operations				
i. Spot	74,5	98,0	61,5	78,5
ii. Forward	24,0	8,0	50,0	0,0
e. Spot sales due to NDF redemption and swaps	-28,1	-6,6	-38,0	-132,2
i. Purchases	6,5	60,2	65,7	22,5
ii. (-) Sales	34,6	66,9	103,7	154,7
f. Net operations with other financial institutions	-95,0	12,8	-36,0	13,7
g. Monetary regulation credit				
Interest rate				
Note: Interbank exchange rate (Source: Datatec)	3,197	3,200	3,197	3,197
(*) Preliminary data				