

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

| | 8 January | | | | | | 9 January | | | | | | 10 January | | | | | | 11 January | | | | | | 12 January | | | | | |
|--|-----------------|----------------|-----------------|----------------|----------------|----------------|----------------|----------------|----------------|----------------|----------------|----------------|----------------|----------------|----------------|----------------|----------------|----------------|----------------|----------------|----------------|----------------|----------------|----------------|----------------|----------------|---------|--|--|--|
| | 1 307.2 | | | | | | 1 435.0 | | | | | | 1 293.2 | | | | | | 1 018.0 | | | | | | 382.4 | | | | | |
| 1. Commercial bank current account before Central Bank operations | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | |
| 2. Monetary and exchange Central Bank operations before close of the day | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | |
| a. Central Bank monetary operations | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | |
| i. Auction sale of CDBCRP | 50.0 | 100.0 | 80.0 | 100.0 | 61.0 | 360.0 | 75.0 | 100.0 | 150.0 | 400.0 | 600.1 | | 100.0 | 100.0 | 175.0 | 375.0 | 300.1 | 13.5 | 100.0 | 100.0 | 175.0 | 275.0 | 200.0 | 70.0 | 100.0 | 85.0 | 98.0 | | | |
| Proposals received | 164.0 | 177.0 | 198.0 | 280.0 | 61.0 | 476.0 | 200.0 | 210.0 | 337.0 | 529.0 | 446.0 | 242.5 | 189.0 | 311.0 | 400.0 | 328.0 | 13.5 | 178.5 | 138.0 | 230.0 | 290.0 | 360.0 | 96.0 | 202.5 | 103.0 | 98.0 | | | | |
| Maturity | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | |
| Interest rate: Minimum / Maximum / Average | 5.835/8.05/8.83 | 5.125/2.05/1.9 | 4.89/5.005/5.01 | 4.52/4.57/4.56 | 4.37/4.44/4.41 | 4.37/4.44/4.39 | 5.50/5.50/5.50 | 5.15/5.20/5.17 | 4.75/4.79/4.77 | 4.45/4.45/4.45 | 4.23/4.41/4.36 | 5.78/5.78/5.78 | 5.18/5.18/5.18 | 4.75/4.79/4.77 | 4.50/4.50/4.50 | 4.08/4.41/4.32 | 4.45/4.49/4.49 | 5.45/5.49/5.48 | 5.16/5.18/5.18 | 4.77/4.80/4.79 | 4.43/4.57/4.52 | 4.26/4.26/4.26 | 4.50/4.57/4.54 | 5.77/5.80/5.80 | 4.52/4.57/4.56 | 4.30/4.55/4.41 | | | | |
| Stock | | | | 9 196.5 | | | | | 9 771.6 | | | 10 010.1 | | | | | | | | 10 184.5 | | | | 10 057.5 | | 159.0 | | | | |
| Next maturity CDBCRP (January 10, 2007) | | | | | | | | | | | | | | | | | | | | | | | | | | 1 424.0 | | | | |
| CDBCRP matured from 10 to 12 January, 2007 | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | |
| i. Outcome of the buying auction sale securities (Repo) | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | |
| Proposals received | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | |
| Maturity | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | |
| Interest rate: Minimum / Maximum / Average | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | |
| Stock | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | |
| ii. Auction sale of CDBCRP | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | |
| Proposals received | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | |
| Maturity | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | |
| Interest rate: Minimum / Maximum / Average | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | |
| Stock | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | |
| Next maturity CDBCRP | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | |
| b. Central Bank foreign currency operations at over-the-counter | | | | 181.5 | | | | | | 55.8 | | | | | | 0.0 | | | | | | 159.6 | | | | | 191.4 | | | |
| i. Purchase (millions of US\$) | | | | 60.0 | | | | | | 30.0 | | | | | | 50.0 | | | | | | 60.0 | | | | | 60.0 | | | |
| Average exchange rate (S/ US\$) | | | | 3,191.2 | | | | | | 3,192.7 | | | | | | 3,191.2 | | | | | | 3,191.2 | | | | | 3,190.5 | | | |
| 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 | 757.7 | | | | | | 381.3 | | | | | | 254.6 | | | | | | 257.5 | | | | | | 280.8 | | | | | |
| 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% | | | | | | 0.0079% | | | | | | 0.0068% | | | | | |
| b. Outcome of the direct temporary buying securities (Repo) | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | |
| Interest rate | 5.25% | | | | | | 5.25% | | | | | | 5.25% | | | | | | 5.25% | | | | | | 5.25% | | | | | |
| c. Monetary regulation credit | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | |
| Interest rate | 5.25% | | | | | | 5.25% | | | | | | 5.25% | | | | | | 5.25% | | | | | | 5.25% | | | | | |
| d. Overnight deposits in domestic currency | 49.6 | | | | | | 52.6 | | | | | | 36.1 | | | | | | 36.0 | | | | | | 30.4 | | | | | |
| Interest rate | 3.75% | | | | | | 3.75% | | | | | | 3.75% | | | | | | 3.75% | | | | | | 3.75% | | | | | |
| 5. Commercial bank current account in the BCR at close of the day | 708.1 | | | | | | 328.7 | | | | | | 218.5 | | | | | | 221.5 | | | | | | 259.3 | | | | | |
| a. Cumulative average reserve balances in domestic currency (millions of S/.) (1) | 2 092.1 | | | | | | 2 061.7 | | | | | | 2 026.4 | | | | | | 1 997.8 | | | | | | 1 976.4 | | | | | |
| b. Cumulative average reserve balances in domestic currency (% of liabilities sub) | 9.2 | | | | | | 9.2 | | | | | | 9.0 | | | | | | 8.8 | | | | | | 8.7 | | | | | |
| c. Cumulative average current account in domestic currency (millions of S/.) | 601.8 | | | | | | 571.4 | | | | | | 536.1 | | | | | | 507.5 | | | | | | 486.1 | | | | | |
| d. Cumulative average current account in domestic currency (% of liabilities sub) | 2.7 | | | | | | 2.5 | | | | | | 2.4 | | | | | | 2.2 | | | | | | 2.1 | | | | | |
| 6. Interbank market and Secondary market of CDBCRP | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | |
| a. Interbank operations (domestic currency) | 37.0 | | | | | | 23.0 | | | | | | 157.5 | | | | | | 229.0 | | | | | | 80.0 | | | | | |
| Interest rate: Minimum / Maximum / Average | 4.30/4.40/4.36 | | | | | | 4.35/4.35/4.35 | | | | | | 4.30/4.40/4.37 | | | | | | 4.23/4.40/4.36 | | | | | | 4.23/4.50/4.37 | | | | | |
| b. Interbank operations (foreign currency) | 20.0 | | | | | | 20.0 | | | | | | 20.0 | | | | | | 20.0 | | | | | | 20.0 | | | | | |
| Interest rate: Minimum / Maximum / Average | 5.40/5.50/5.48 | | | | | | 5.40/5.50/5.49 | | | | | | 5.50/5.50/5.50 | | | | | | 5.50/5.50/5.50 | | | | | | 5.50/5.50/5.50 | | | | | |
| c. Secondary market of CDBCRP | 40.0 | | | | | | 27.5 | | | | | | 5.0 | | | | | | 18.2 | | | | | | 26.0 | | | | | |
| 6 month term (amount / average interest rate) | 1,14,22 | | | | | | 1,14,22 | | | | | | 1,14,22 | | | | | | 1,14,22 | | | | | | 1,14,22 | | | | | |
| 12 month term (amount / average interest rate) | 2,05,16 | | | | | | 4,05,13 | | | | | | 2,05,47 | | | | | | 2,05,47 | | | | | | 2,05,47 | | | | | |
| 7. Operations in the foreign exchange market (millions of US\$) | 5 January | | | | | | 8 January | | | | | | 9 January | | | | | | 10 January | | | | | | 11 January | | | | | |
| Flow of foreign exchange position adjusted by forwards = a + b - c + e + f | -17.1 | | | | | | -17.1 | | | | | | -5.5 | | | | | | 66.2 | | | | | | -14.7 | | | | | |
| Flow of foreign exchange position = a + b - c + e + f | 13.6 | | | | | | -46.6 | | | | | | -6.4 | | | | | | 36.8 | | | | | | -29.9 | | | | | |
| a. Spot purchases with non-banking costumers | 19.2 | | | | | | 16.0 | | | | | | 18.6 | | | | | | 58.2 | | | | | | 34.8 | | | | | |
| i. Purchases | 105.4 | | | | | | 103.6 | | | | | | 156.6 | | | | | | 168.0 | | | | | | 168.9 | | | | | |
| ii. (i) Sales | 86.3 | | | | | | 87.6 | | | | | | 138.0 | | | | | | 99.7 | | | | | | 134.0 | | | | | |
| b. Forward purchases with non-banking costumers | -4.7 | | | | | | 26.1 | | | | | | 50.7 | | | | | | 67.6 | | | | | | 28.4 | | | | | |
| i. Pacted | 16.4 | | | | | | 43.0 | | | | | | 93.9 | | | | | | 176.0 | | | | | | 148.2 | | | | | |
| ii. (i) Redemption | 21.1 | | | | | | 17.0 | | | | | | 43.2 | | | | | | 108.4 | | | | | | 187.6 | | | | | |
| c. Forward selling with non-banking costumers | 30.1 | | | | | | -2.4 | | | | | | 54.8 | | | | | | 38.3 | | | | | | -54.5 | | | | | |
| i. Pacted | 48.2 | | | | | | 3.1 | | | | | | 58.0 | | | | | | 71.4 | | | | | | 21.2 | | | | | |
| ii. (i) Redemption | 18.1 | | | | | | 5.5 | | | | | | 3.2 | | | | | | 33.1 | | | | | | 75.8 | | | | | |
| d. Interbank operations | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | |
| i. Spot | 62.0 | | | | | | 72.5 | | | | | | 75.8 | | | | | | 80.5 | | | | | | 102.5 | | | | | |
| ii. Forward | 5.0 | | | | | | 5.0 | | | | | | 5.0 | | | | | | 5.0 | | | | | | 5.0 | | | | | |
| e. Spot sales due to NDF redemption and swaps | -10.0 | | | | | | -10.1 | | | | | | -37.0 | | | | | | -19.2 | | | | | | -115.2 | | | | | |
| i. Purchases | 10.0 | | | | | | 4.9 | | | | | | 3.0 | | | | | | 25.0 | | | | | | 70.7 | | | | | |
| ii. (i) Sales | 20.0 | | | | | | 15.0 | | | | | | 40.0 | | | | | | 105.2 | | | | | | 185.5 | | | | | |
| f. Net operations with other financial institutions | 1.5 | | | | | | -33.0 | | | | | | -27.0 | | | | | | -27.5 | | | | | | -61.5 | | | | | |
| g. Monetary regulation credit | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | |
| Interest rate | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | |
| Note: Interbank exchange rate (Source: Datalec) | 3,192 | | | | | | 3,191 | | | | | | 3,192 | | | | | | 3,194 | | | | | | 3,191 | | | | | |
| (*) Preliminary data | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | |