CENTRAL RESERVE BANK OF PERU SUMMARY OF MONETARY AND EXCHANGE OPERATIONS

	(Millions SI)					
	29 January	30 January	31 January	1 February	2 February	
Commercial bank current account before Central Bank operations	266,7	615,7	841,6	923,9	835,9	
2. Monetary and exchange Central Bank operations before close of the day						
Central Bank monetary operations						
i. Auction sale of CDBCRP	<u>85.0</u>	<u>417,0</u>	<u>75.0 150.0 394.7 50.0</u>	<u>200.0 100.0 150.0</u>	50.0 150.0 100.0	
Proposals received	85,0	417,0	105.0 280.0 398.7 142.0	254.0 137.0 182.0	93.0 204.0 122.0	
Maturity	1 month	1 day	1 month 1 week 1 day 1 day	1 week 1 day 1 day	1 month 1 week 3 days	
Interest rate : Minimum / Maximum / Average	4.70/4.75/4.72	4.34/4.53/4.42	4.60/4.76/4.70 4.53/4.56/4.54 4.41/4.53/4.45 4.38/4.49/4.43	4.53/4.53/4.53 4.41/4.41/4.41 4.45/4.49/4.48	4.67/4.67/4.67 4.52/4.52/4.52 4.49/4.49/4.49	
Stock	10 256,4	10 673,4	10 736,1	10 441,4	10 321,4	
Next maturity CDBCRP (January 31, 2007)					100,0	
CDBCRP matured from January 31 to February 2, 2007 ii. Outcome of the buying auction sale securities (Repo)					1 220,0	
Outcome of the buying auction sale securities (Repo) Proposals received						
Maturity Maturity						
Interest rate : Minimum / Maximum / Average						
Stock	0,0					
iii. Auction sale of CDRBCRP	0,0					
Proposals received						
Maturity						
Interest rate : Minimum / Maximum / Average						
Stock	0,0					
Next maturity CDRBCRP	0,0					
b. Central Bank foreign currency operations at over-the-counter	0,0	0,0	0.0	0.0	0.0	
Central Bank foreign currency operations at over-the-counter i. Purchase (millions of US\$)	<u>0,0</u>	5,0	<u>0.0</u>	<u>0.0</u>	<u>0,0</u>	
Average exchange rate (S/. US\$)		1				
ii. Selling (millions of US\$)		1				
Average exchange rate (S/. US\$)		1				
c. Operations with Tesoro Publico		1				
i. Purchase (millions of US\$)						
ii. Selling (millions of US\$)						
3. Commercial bank current account before close of the day	181.7	198.7	171.9	473.9	535.9	
4. Central Bank monetary operations			,	7	, .	
a. SWAP operations of foreign currency. Amount (millions of S/.)						
Fee (daily efective 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	21,5	141,2	90,2	0,0	<u>15,1</u>	
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	160,2	57,5	81,7	473,9	520,8	
 a. Cumulative average reserve balances in domestic currency (millions of S/.) (*) 	1 797,0	1 788,7	1 781,7	1 964,2	1 883,2	
 b. Cumulative average reserve balances in domestic currency (% of liabilities subject 	7,8	7,8	7,7	-64,9	8,0	
 c. Cumulative average current account in domestic currency (millions of S/.) 	306,7	298,4	291,4	473,9	497,4	
d. Cumulative average current account in domestic currency (% of liabilities subject	1,3	1,3	1,3	-15,7	2,1	
6. Interbank market and Secondary market of CDBCRP						
Interbank operations (domestic currency)	<u>261,2</u>	<u>77,2</u>	<u>136,2</u>	<u>209,5</u>	<u>158,0</u>	
Interest rate: Minimum / Maximum / Average	4.40/4.55/4.49	4.30/4.55/4.39	4.40/4.45/4.43	4.40/4.55/4.44	4.45/4.50/4.46	
b. Interbank operations (foreign currency)	22,0	<u>17,0</u>	<u>4,5</u>	<u>10,0</u>	<u>12,0</u>	
Interest rate : Minimum / Maximum / Average	5.50/5.55/5.51	5.50/5.55/5.54	5.54/5.55/5.54	5.55/5.55/5.55	5.55/5.55/5.55	
c. Secondary market of CDBCRP	<u>6,0</u>	<u>37,0</u>	<u>78,0</u>	<u>12,2</u>	8.0	
6 month term (amount / average interest rate)						
12 month term (amount / average interes rate)		5.0/5.19	7.0/5.10	40/550		
24 month term (amount / average interest rate)		-	 	4.3/5.50	-	
7. Operations in the foreign exchange market (millions of US\$)	26 January	29 January	30 January	31 January	1 February	
Flow of foreign exchange position adjusted by forwards = a + b.i - c.i + e + f	22,8	7,4	-15,5	-1,3	-14,3	
Flow of foreign exchange position = a + b.ii - c.ii + e + f	21,1	39,5	-12,9	30,7	-32,9	
Spot purchases with non-banking costumers	<u>15,9</u>	<u>34,5</u>	<u>-1,7</u>	<u>26,6</u>	<u>-1,3</u>	
i. Purchases	114,7	109,9	107,5	143,2	121,0	
ii. (-) Sales	98,8	75,4	109,2	116,6	122,2	
b. Forward purchases with non-banking costumers	<u>69.3</u>	<u>45,7</u>	<u>87,7</u>	<u>9,7</u>	<u>-80,4</u>	
i. Pacted	88,7	98,6	155,5	205,5	163,0	
ii. (-) Redemption	19,4	52,9	67,8	195,8	243,3	
c. Forward selling with non-banking costumers	<u>67,6</u>	<u>77,7</u>	90.2	41,7	<u>-99.0</u>	
i. Pacted	80,9	113,4	108,3	196,8	98,4	
ii. (-) Redemption	13,3	35,7	18,1	155,1	197,4	
d. Interbank operations	07.7	70.	400.0	0.10	400 =	
i. Spot	67,7	73,1	123,0	81,2	102,5	
ii. Forward	7,0	0,0	3,0	0,0	44,0	
e. Spot sales due to NDF redemption and swaps	<u>-2,0</u>	<u>-19,8</u>	<u>-25,9</u>	<u>-32,1</u>	<u>-53,5</u>	
i. Purchases	10,0	31,7	18,0	141,6	186,5	
ii. (-) Sales	12,0	51,5	43,9	173,6	240,0	
f. Net operations with other financial institutions	<u>1,0</u>	<u>7,5</u>	<u>-35,0</u>	<u>-4,6</u>	<u>-24,0</u>	
g. Monetary regulation credit Interest rate						
Interest rate Note: Interbank exchange rate (Source: Datatec)	3,199		3,201	3,198	3,195	
	3,199		3,201	3,198	3,195	
(*) Preliminary data						