

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

	November 13						November 14				November 15		November 16		November 17			
1. Commercial bank current account before Central Bank operation:	1 072,9						483,6				624,4		516,0		750,6			
2. Monetary and exchange Central Bank operations before close of the day	1 072,9						483,6				624,4		516,0		750,6			
a. Central Bank monetary operations																		
i. Auction sale of CDBCRP	100,0	100,0	150,0	200,0	215,0	15,0	50,0	50,0	100,0	150,0	50,0	250,0	225,1	50,0	200,0	270,0	60,0	
Proposals received	196,0	189,0	243,5	228,0	225,0	15,0	108,0	85,0	110,5	151,0	41,0	310,0	319,0	80,0	247,0	374,0	84,0	
Maturity	1 year	9 months	3 months	1 week	1 day	1 day	2 years	1 year	1 week	1 day	2 years	1 day	1 day	1 day	1 week	1 day	1 day	
Interest rate : Minimum / Maximum / Average	5,15/5,15/5,15	5,05/5,08/5,07	4,69/4,70/4,69	4,52/4,55/4,53	4,41/4,53/4,49	4,53/4,53/4,53	5,50/5,57/5,53	5,13/5,20/5,18	4,51/4,55/4,52	4,49/4,53/4,50	5,53/5,57/5,54	4,45/4,53/4,52	7,505,5	7,410,6	4,51/4,55/4,55	4,35/4,43/4,38	4,35/4,35/4,35	7,465,5
Stock			7 515,5															530,0
Next maturity CDBCRP (November 15, 2006)																		830,0
CDBCRP matured from 15 to 17 November, 2006																		0,0
ii. Outcome of the buying auction sale securities (Repo)			0,0															0,0
Proposals received																		
Maturity																		
Interest rate : Minimum / Maximum / Average																		
Stock																		
iii. Auction sale of CDRBCRP			0,0															0,0
Proposals received			0,0															
Maturity																		
Interest rate : Minimum / Maximum / Average																		
Stock			670,0															670,0
Next maturity CDRBCRP (December 13, 2006)			270,0															270,0
b. Central Bank foreign currency operations at over-the-counter			64,4															32,3
i. Purchase (millions of US\$)			20,0															10,0
Average exchange rate (S/ US\$)			3,2199															3,2264
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\$)							30,0											30,0
3. Commercial bank current account before close of the day	357,3						264,3				324,4		305,4		252,9			
4. Central Bank monetary operations	357,3						264,3				324,4		305,4		252,9			
a. SWAP operations of foreign currency. Amount (millions of S/.)																		
Fee (daily effective rate)	0,0078%						0,0078%				0,0078%		0,0078%		0,0078%			
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	58,2						30,1				6,4		28,3		49,2			
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	299,1						234,2				318,0		277,1		203,7			
a. Cumulative average reserve balances in domestic currency (millions of S/.) (*)	1 505,5						1 494,6				1 490,8		1 485,0		1 475,5			
b. Cumulative average reserve balances in domestic currency (% of liabilities subject to reserve requirements)	7,3						7,2				7,1		7,1		7,0			
c. Cumulative average current account in domestic currency (millions of S/.)	385,8						375,0				371,2		365,3		355,8			
d. Cumulative average current account in domestic currency (% of liabilities subject to reserve requirements) (*)	1,9						1,8				1,8		1,7		1,7			
6. Interbank market and Secondary market of CDBCRP	76,0						106,6				162,2		199,7		157,0			
a. Interbank operations (domestic currency)	4,25/4,45/4,43						4,45/4,55/4,50				4,45/4,50/4,49		4,25/4,50/4,47		4,25/4,50/4,40			
Interest rate : Minimum / Maximum / Average	8,0						29,0				3,0		25,0		29,0			
b. Interbank operations (foreign currency)	5,35/5,40/5,38						5,35/5,40/5,36				5,35/5,35/5,35		5,30/5,40/5,35		5,35/5,40/5,36			
Interest rate : Minimum / Maximum / Average	9,0						7,0				31,8		12,0		41,1			
c. Secondary market of CDBCRP	2,0/4,94										4,0/4,95		9,0/5,05		2,4/5,00			
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\$)	November 10						November 13				November 14		November 15		November 16			
Flow of foreign exchange position adjusted by forwards = a + b.i - c.i + e + f	3,1						-26,3				49,8		31,6		9,2			
Flow of foreign exchange position = a + b.ii - c.ii + e + f	-6,6						0,9				69,0		24,9		-9,2			
a. Spot purchases with non-banking costumers	45,9						14,0				95,2		54,2		29,6			
i. Purchases	114,3						106,0				165,0		156,1		181,5			
ii. (-) Sales	68,4						92,0				69,8		101,9		151,9			
b. Forward purchases with non-banking costumers	1,0						-6,6				17,7		2,8		3,0			
i. Pacted	6,7						29,5				94,4		113,2		113,2			
ii. (-) Redemption	5,7						36,0				76,6		35,2		110,2			
c. Forward selling with non-banking costumers	-8,7						20,7				36,9		-9,4		-15,4			
i. Pacted	2,5						26,7				50,5		27,4		96,8			
ii. (-) Redemption	11,3						5,9				13,7		36,8		112,2			
d. Interbank operations																		
i. Spot	32,0						27,5				54,0		89,5		65,6			
ii. Forward	0,0						5,0				13,0		27,0		0,0			
e. Spot sales due to NDF redemption and swaps	1,6						-33,6				-67,2		4,4		-5,3			
i. Purchases	7,0						1,0				28,4		100,0		100,0			
ii. (-) Sales	5,5						34,6				75,2		24,0		109,3			
f. Net operations with other financial institutions	-48,5						-9,5				-22,0		-32,0		-27,5			
g. Monetary regulation credit																		
Interest rate																		
Note: Interbank exchange rate (Source: Datatec)	3,218						3,219				3,225		3,231		3,227			
(*) Preliminary data																		