

| CENTRAL RESERVE BANK OF PERU MONETARY AND EXCHANGE OPERATION (Millions S/.) | | | | | | |
|--|--|-------------------------------|----------------|--|----------------|--|
| | October 03 | October 04 | October 05 | October 06 | October 07 | |
| 1. Commercial bank current account before Central Bank operations | 238.8 | 428.1 | 462.3 | 430.7 | 520.3 | |
| 2. Monetary and exchange Central Bank operations before close of the day | | | | | | |
| a. Central Bank monetary operations | | | | | | |
| i. Auction sale of CDBCRP | 0.0 | 0.0 | 0.0 | 0.0 | 0.0 | |
| Proposals received | | | | | | |
| Maturity | | | | | | |
| Interest rate : Minimum / Maximum / Average | | | | | | |
| Stock | | 9 690.3 | 9 623.3 | 9 605.3 | 9 605.3 | |
| Next maturity CDBCRP (October 5, 2005) | | | | 325.0 | | |
| CDBCRP matured from 5 to 7 October, 2005 | | | | 0.0 | | |
| ii. Outcome of the buying auction sale CDBCRP and RTP (Repo) | 330.0 70.0 10.0 | 200.0 50.0 | 200.1 | 80.0 100.0 10.0 | 0.0 | |
| Proposals received | 497.0 181.5 10.0 | 287.5 89.0 | 245.0 | 119.5 207.5 10.0 | | |
| Maturity | 1 day 1 day 1day | 1 day 1 day | 1 day | 1 week 1 day 1 day | | |
| Interest rate : Minimum / Maximum / Average | 3.11/3.11/3.11 3.11/3.12/3.11 3.10/3.10/3.10 | 3.08/3.13/3.10 3.06/3.10/3.08 | 3.05/3.08/3.06 | 3.16/3.23/3.18 3.07/3.08/3.08 3.07/3.07/3.07 | | |
| Stock | | 250.0 | 200.1 | 190.0 | 80.0 | |
| iii. Auction sale of CDBCRP | | | | | | |
| Proposals received | | | | | | |
| Maturity | | | | | | |
| Interest rate : Minimum / Maximum / Average | | | | | | |
| Stock | | | | | | |
| Next maturity | | | | | | |
| b. Central Bank foreign currency operations at over-the-counter | 0.0 | 0.0 | 0.0 | 0.0 | 0.0 | |
| i. Purchase (millions of US\$) | | | | | | |
| Average exchange rate (S/ US\$) | | | | | | |
| ii. Selling (millions of US\$) | | | | | | |
| Average exchange rate (S/ US\$) | | | | | | |
| 3. Commercial bank current account before close of the day | 648.8 | 678.1 | 602.3 | 620.7 | 520.3 | |
| 4. Central Bank monetary operations | | | | | | |
| a. SWAP operations of foreign currency. Amount (millions of S/.) | | | | | | |
| Fee (daily effective rate) | 0,0045% | 0,0045% | 0,0045% | 0,0045% | 0,0045% | |
| b. Outcome of the direct temporary buying CDBCRP and RTP (Repo) | | | | | | |
| Interest rate | 3,75% | 3,75% | 3,75% | 3,75% | 3,75% | |
| c. Monetary regulation credit | | | | | | |
| Interest rate | 0,0 | 0,0 | 0,0 | 0,0 | 0,0 | |
| d. Overnight deposits in domestic currency | | | | | | |
| Interest rate | 2,25% | 2,25% | 2,25% | 2,25% | 2,25% | |
| 5. Commercial bank current account in the BCR at close of the day | 648.8 | 678.1 | 602.3 | 620.7 | 520.3 | |
| a. Cumulative average reserve balances in domestic currency (millions of S/.) (*) | 1 287,3 | 1 362,0 | 1 403,6 | 1 434,4 | 1 442,1 | |
| b. Cumulative average reserve balances in domestic currency (% of liabilities subject to reserve requirements) (*) | 7,0 | 7,5 | 7,8 | 7,9 | 8,0 | |
| c. Cumulative average current account in domestic currency (millions of S/.) | 299,6 | 394,2 | 435,8 | 466,6 | 474,3 | |
| d. Cumulative average current account in domestic currency (% of liabilities subject to reserve requirements) (*) | 1,7 | 2,2 | 2,4 | 2,6 | 2,6 | |
| 6. Interbank market and Secondary market of CDBCRP | | | | | | |
| a. Interbank operations (domestic currency) | 64.4 | 83.0 | 155.0 | 194.4 | 212.0 | |
| Interest rate : Minimum / Maximum / Average | 3.10/3.15/3.10 | 3.05/3.10/3.06 | 3.00/3.10/3.07 | 3.05/3.10/3.07 | 3.05/3.05/3.05 | |
| b. Interbank operations (foreign currency) | 7.0 | 7.0 | 7.0 | 3.0 | 3.0 | |
| Interest rate : Minimum / Maximum / Average | 3.60/3.60/3.60 | 3.60/3.60/3.60 | 3.60/3.60/3.60 | 3.60/3.60/3.60 | 3.60/3.60/3.60 | |
| c. Secondary market of CDBCRP | 0.0 | 5.1 | 59.0 | 5.0 | 31.0 | |
| 6 month term (amount / average interest rate) | | | | | 4,03,80 | |
| 12 month term (amount / average interest rate) | | | | | | |
| 24 month term (amount / average interest rate) | | | | | | |
| 7. Operations in the foreign exchange market (millions of US\$) | | | | | | |
| Flow of foreign exchange position adjusted by forwards ** = a + b.i - c.i + e + f | 34.2 | -48.2 | 47.7 | -30.8 | -32.5 | |
| Flow of foreign exchange position ** = a + b.ii - c.ii + e + f | 22.4 | -51.7 | 53.0 | 32.7 | -21.5 | |
| a. Spot purchases with non-banking costumers (**) | 17.1 | -35.2 | 42.5 | 26.3 | -20.0 | |
| i. Purchases | 91.7 | 78.6 | 127.7 | 82.1 | 64.0 | |
| ii. (-) Sales | 74.7 | 113.7 | 85.3 | 30.5 | 94.9 | |
| b. Forward purchases with non-banking costumers (**) | 44.8 | 2.2 | 5.3 | -105.5 | 24.7 | |
| i. Pacted | 84.1 | 23.6 | 59.6 | 2.5 | 46.5 | |
| ii. (-) Redemption | 39.3 | 21.4 | 54.3 | 108.0 | 21.8 | |
| c. Forward selling with non-banking costumers (**) | 33.0 | -1.4 | 10.6 | -42.0 | 35.7 | |
| i. Pacted | 77.0 | 5.0 | 92.4 | 34.6 | 53.8 | |
| ii. (-) Redemption | 44.0 | 6.4 | 81.8 | 76.6 | 18.1 | |
| d. Interbank operations (**) | | | | | | |
| i. Spot | 81.7 | 71.7 | 126.0 | 92.5 | 106.2 | |
| ii. Forward | 0.0 | 5.0 | 8.0 | 10.0 | 33.0 | |
| e. Spot sales due to NDF redemption and swaps (**) | 3.6 | -17.0 | 12.0 | -35.1 | -4.4 | |
| i. Purchases | 18.0 | 4.0 | 71.0 | 72.9 | 16.7 | |
| ii. (-) Sales | 14.5 | 21.0 | 54.0 | 108.0 | 21.0 | |
| f. Net operations with other financial institutions | 6.5 | -14.6 | 21.0 | 10.0 | 0.0 | |
| g. Monetary regulation credit | | | | | | |
| Interest rate | | | | | | |
| Note: Interbank exchange rate (Source: Datatec) | 3.352 | 3.349 | 3.362 | 3.369 | 3.384 | |
| * Preliminary data. ** Preliminary data for last day | | | | | | |