CENTRAL RESERVE BANK OF PERU

SUMMARY OF MONETARY AND EXCHANGE OPERATIONS

(Millions of Nuevos Soles)

	November 7	November 8	November 9	November 10	November 11
1. Commercial bank current account before Central Bank operations	**7 073,6**	**7 362,2**	**9 012,9**	**9 048,6**	**8 731,1**
2. Monetary and exchange Central Bank operations before close of the day					
a. Central Bank monetary operations					
i. Auction sale of CD BCRP		100,0	300,0	60,0 300,0	500,1
Proposals received		520,0	1 555,0	206,3 1 211,3	1 692,6
Maturity		189 d	92 d	364 d 91 d	90 d
Interest rate : Minimum		4,10	4,01	4,09 4,00	4,00
Maximum		4,13	4,10	4,10 4,06	4,05
Average		4,11	4,05	4,10 4,03	4,02
Stock	8 240,3	8 340,3	7 540,3	7 900,3	8 400,4
Next maturity CD BCRP (November 15, 2011)	1 100,0		250,1	250,1	250,1
CD BCRP matured from 11 November, 2011					
ii. Outcome of the buying auction sale securities (Repo)	1 699,9	1 200,0			
Proposals received	2 420,0	1 630,0			
Maturity	1 d	1 d			
Interest rate : Minimum	4,30	4,25			
Maximum	4,42	4,30			
Average	4,33	4,27			
Stock	1 699,90	1 200,00			
Next maturity Repo (November 11, 2011)	1 699,90				
Repo matured from 11 November, 2011	1 699,90				
iii. Auction sale of CDV BCRP					
Proposals received					
Maturity					
Interest rate : Minimum					
Maximum					
Average					
Stock	3 710,0	3 510,0	3 310,0	3 010,0	2 900,0
Next maturity CDV BCRP (November 11, 2011)					300,0
CDV BCRP matured from 11 November, 2011					2 100,0
iv. Auction sale of CDLD BCRP					
Proposals received					
Maturity					
Interest rate : Minimum					
Maximum					
Average					
Stock	50,0	50,0	50,0	50,0	50,00
Next maturity CDLD BCRP (December 14, 2011)	50,0	50,0	50,0	50,0	50,00
CDLD BCRP matured from 11 November, 2011					
v. Auction sale of time deposits in domestic currency			500,0	1 500,0	2 000,10
Proposals received			2 332,1	4 457,0	4 370,40
Maturity			1 d	1 d	3 d
Interest rate : Minimum			3,90	4,00	3,90
Maximum			4,15	4,08	4,05
Average			4,07	4,06	3,98
Stock			500,0	1 500,0	2 000,1
Next maturity of Time Deposits (November 11, 2011)				1 500,0	2 000,1
Time Deposits matured from 11 November, 2011				1 500,0	2 000,1
vi. Auction sale of CDR BCRP					
Proposals received					
Maturity					
Interest rate : Minimum					
Maximum					
Average					
Stock	590,0	590,0	590,0	590,0	590,0
Next maturity CDR BCRP (Novembrer 22, 2011)	490,0	490,0	490,0	490,0	490,0
CDR BCRP matured from 11 November, 2011					
b. Central Bank foreign currency operations at over-the-counter	5,4	378,4			
i. Purchase (millions of US$)	2,0	140,0			
Average exchange rate (S/. US$)	2,7040	2,7030			
ii. Selling (millions of US$)					
Average exchange rate (S/. US$)					
c. Operations with Tesoro Publico (millions of US$)					
i. Purchase (millions of US$)					
ii. Selling (millions of US$)					
d. Operations at the Secundary Market of CD BCRP, CD BCRP-NR and BTP					
i. Repurchase of CD BCRP and CD BCRP-NR					
ii. Purchase of BTP					
3. Commercial bank current account before close of the day	**8 778,9**	**8 840,6**	**8 212,9**	**7 188,6**	**6 230,9**
4. Central Bank monetary operations					
a. Swap operations of foreign currency.					
Fee (daily efective rate)	1,0130%	1,0130%	1,0130%	1,0130%	1,0420%
b. Outcome of the direct temporary buying securities (Repo)					
Interest rate	5,05%	5,05%	5,05%	5,05%	5,05%
c. Monetary regulation credit					
Interest rate	5,05%	5,05%	5,05%	5,05%	5,05%
d. Overnight deposits in domestic currency			80,0	106,0	7,0
Interest rate	3,45%	3,45%	3,45%	3,45%	3,45%
5. Commercial bank current account in the BCR at close of the day	**8 778,9**	**8 840,6**	**8 132,9**	**7 082,6**	**6 223,9**
a. Cumulative average reserve balances in domestic currency (millions of S/.) (*)	10 769,1	10 567,1	11 042,5	11 038,1	10 978,2
b. Cumulative average reserve balances in domestic currency (% of liabilities subject to reserve requirements) (*	16,7	16,4	17,2	17,1	17,0
c. Cumulative average current account in domestic currency (millions of S/.)	7 277,3	7 925,0	8 039,4	8 049,8	7 883,8
d. Cumulative average current account in domestic currency (% of liabilities subject to reserve requirements) (*)	11,9	11,6	12,3	12,3	12,2
6. Interbank market and Secondary market of CDBCRP					
a. Interbank operations (domestic currency)	447,5	704,0	447,1	296,1	292,2
Interest rate : Minimum / Maximum / Average	4,25/4,30/4,28	4,30/4,30/4,30	4,25/4,30/4,28	4,15/4,25/4,25	4,15/4,25/4,24
b. Interbank operations (foreign currency)	204,0	86,0	212,0	258,0	195,0
Interest rate : Minimum / Maximum / Average	0,40/0,40/0,40	0,40/0,40/0,40	0,40/0,40/0,40	0,30/0,40/0,36	0,30/0,40/0,32
c. Secondary market of CDBCRP and CDBCRP-NR	20,0	65,5	97,7	70,0	7,0
6 month term (amount / average interest rate)					
12 month term (amount / average interes rate)					
24 month term (amount / average interest rate)					
7. Operations in the foreign exchange market (millions of US$)	**November 4**	**November 7**	**November 8**	**November 9**	**November 10**
Flow of foreign exchange position adjusted by forwards = a + b.i - c.i + e + f	**106,7**	**-60,6**	**-68,6**	**127,8**	**58,6**
Flow of foreign exchange position = a + b.ii - c.ii + e + f	**29,3**	**22,3**	**-37,7**	**75,8**	**124,3**
a. Spot purchases with non-banking costumers	**33,1**	**22,7**	**109,7**	**77,0**	**124,2**
i. Purchases	352,4	276,8	336,2	299,5	371,2
ii. (-) Sales	319,3	254,1	226,5	222,5	246,9
b. Forward purchases with non-banking costumers	**132,5**	**-17,2**	**151,7**	**-145,1**	**16,6**
i. Pacted	152,3	107,6	208,0	93,4	76,0
ii. (-) Redemption	19,9	124,8	56,2	238,6	59,4
C. Forward sells with non-banking costumers	**55,1**	**65,6**	**182,6**	**-197,1**	**82,3**
i. Pacted	132,4	224,5	337,5	367,7	139,2
ii. (-) Redemption	77,3	158,8	154,9	564,8	56,8
d. Interbank operations					
i. Spot	216,0	173,8	251,9	505,0	336,0
ii. Forward	71,0	20,0	43,0	138,0	20,0
e. Spot sales due to NDF redemption and swaps	**57,9**	**35,6**	**86,2**	**324,5**	**3,6**
i. Purchases	68,7	156,0	141,5	560,6	56,6
ii. (-) Sales	10,9	120,4	55,4	236,1	53,0
f. Net operations with other financial institutions	**-4,2**	**-2,0**	**-135,0**	**0,6**	**-6,2**
g. Monetary regulation credit					
Interest rate					
Note: Interbank exchange rate (Source: Datatec)	2,7072	2,7035	2,7027	2,7074	2,7080
(*) Preliminar information					

d. = day(s)
w. = week(s)
m. = month(s)
y. = year(s)