

CENTRAL RESERVE BANK OF PERU SUMMARY OF MONETARY AND EXCHANGE OPERATIONS (Millions of Nuevos Soles)						
	November 16	November 17	November 18	November 19	November 20	
	1 802,3	1 564,1	1 184,2	892,3	1 131,9	
<b>1. Commercial bank current account before Central Bank operations</b>						
<b>2. Monetary and exchange Central Bank operations before close of the day</b>						
a. Central Bank monetary operations						
i. Auction sale of CD BCRP	635,5 200,0 50,0 330,0	395,6 200,0 50,0 449,8	150,0 50,0 500,0	100,0 50,0 300,0	327,5 150,0 50,0 200,0	
Proposals received	800,5 592,0 105,0 587,4	415,6 728,5 150,0 500,8	314,0 88,0 523,4	296,0 134,0 675,9	367,5 297,5 132,0 209,2	
Maturity	7 d. 92 d. 182 d. 1 d.	1 d. 91 d. 181 d. 1 d.	81 d. 180 d. 1 d.	89 d. 179 d. 1 d.	7 d. 3 d. 82 d. 3 d.	
Interest rate : Minimum	1,21 1,25 1,32 0,98	1,05 1,25 1,35 1,01	1,24 1,35 1,01	1,23 1,35 0,94	1,21 0,95 1,25 0,96	
Maximum	1,25 1,26 1,35 1,09	1,23 1,26 1,35 1,23	1,26 1,35 1,20	1,25 1,35 1,05	1,25 1,20 1,25 1,24	
Average	1,24 1,26 1,35 1,03	1,17 1,26 1,35 1,11	1,26 1,35 1,08	1,25 1,35 0,98	1,24 1,04 1,25 1,04	
Stock						
Next maturity CD BCRP (Nov. 20 2009)	15 352,8	15 468,3	15 322,8	15 272,8	15 150,3	
CD BCRP matured from 20 of November, 2009				850,0	895,5	
ii. Outcome of the buying auction sale securities (Repo)				850,0	1 313,0	
Stock	109,1	109,1	109,1	109,1	109,1	
Next maturity Repo (Nov 20, 2009)				109,1	109,1	
CD BCRP matured from 20 of November, 2009				109,1	109,1	
iii. Auction sale of CDR BCRP						
Stock						
iv. Auction sale of time deposits in domestic currency						
Stock						
v. Auction sale of CD BCRP with Restricted Negotiation						
Stock	230,5	230,5	230,5	230,5	230,5	
Next maturity CD BCRP-NR (Nov. 20, 2009)				230,5	230,5	
CD BCRP-NR matured from 20 of November, 2009				230,5	230,5	
vi. Outcome of the Swap operation in foreign currency						
Stock	293,5	293,5	293,5	293,5	293,5	
Next maturity Swap (Jan. 25, 2010)				39,8	39,8	
Swap matured from 20 of November, 2009						
b. Central Bank foreign currency operations at over-the-counter						
i. Purchase (millions of US\$)						
Average exchange rate (S/ US\$)						
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 Secondary Market of CD BCRP, CD BCRP-NR and BTP						
i. Repurchase of CD BCRP and CD BCRP-NR						
ii. Purchase of BTP						
<b>3. Commercial bank current account before close of the day</b>	<b>726,8</b>	<b>468,6</b>	<b>484,2</b>	<b>442,3</b>	<b>439,4</b>	
<b>4. Central Bank monetary operations</b>						
a. Swap operations of foreign currency						
Fee (daily effective rate)	0,0053%	0,0053%	0,0053%	0,0053%	0,0053%	
b. Outcome of the direct temporary buying securities (Repo)						
Interest rate	2,05%	2,05%	2,05%	2,05%	2,05%	
c. Monetary regulation credit						
Interest rate	2,05%	2,05%	2,05%	2,05%	2,05%	
d. Overnight deposits in domestic currency	34,8	3,1	19,6	60,9	1,2	
Interest rate	0,45%	0,45%	0,45%	0,45%	0,45%	
<b>5. Commercial bank current account in the BCR at close of the day</b>	<b>692,0</b>	<b>465,5</b>	<b>464,6</b>	<b>381,4</b>	<b>438,2</b>	
a. Cumulative average reserve balances in domestic currency (millions of S/.) (*)	2 979,3	2 958,2	2 939,3	2 918,1	2 901,9	
b. Cumulative average reserve balances in domestic currency (% of liabilities subject to reserve requirement)	6,6	6,6	6,5	6,5	6,4	
c. Cumulative average current account in domestic currency (millions of S/.)	824,6	803,5	784,6	763,4	747,2	
d. Cumulative average current account in domestic currency (% of liabilities subject to reserve requirement)	1,8	1,8	1,7	1,7	1,7	
<b>6. Interbank market and Secondary market of CDBCRP</b>						
a. Interbank operations (domestic currency)	481,0	151,0	263,0	385,0	301,0	
Interest rate : Minimum / Maximum / Average	1,20/1,25/1,25	1,25/1,25/1,25	1,20/1,25/1,23	1,05/1,25/1,13	1,20/1,25/1,22	
b. Interbank operations (foreign currency)	110,0	30,0	110,4	31,5	73,5	
Interest rate : Minimum / Maximum / Average	0,35/0,35/0,35	0,20/0,30/0,22	0,20/0,20/0,20	0,20/0,20/0,20	0,20/0,20/0,20	
c. Secondary market of CDBCRP and CDBCRP-NR		30,0	0,4		80,0	
6 month term (amount / average interest rate)						
12 month term (amount / average interest rate)						
24 month term (amount / average interest rate)						
<b>7. Operations in the foreign exchange market (millions of US\$)</b>	<b>November 13</b>	<b>November 16</b>	<b>November 17</b>	<b>November 18</b>	<b>November 19</b>	
Flow of foreign exchange position adjusted by forwards = a + b.i - c.ii + e + f	6,6	2,7	0,2	-91,0	74,5	
Flow of foreign exchange position = a + b.ii - c.ii + e + f	1,6	0,3	35,4	-35,0	27,5	
a. Spot purchases with non-banking costumers	34,0	33,9	65,2	-37,1	48,3	
i. Purchases	283,3	200,3	173,3	144,2	197,4	
ii. (-) Sales	249,3	166,3	108,1	181,3	149,1	
b. Forward purchases with non-banking costumers	56,7	103,4	40,5	-24,9	-122,0	
i. Pacted	88,4	135,3	110,2	86,5	117,4	
ii. (-) Redemption	31,8	32,0	69,6	111,5	239,4	
c. Forward selling with non-banking costumers	51,7	100,9	75,7	31,1	-168,9	
i. Pacted	135,3	205,9	255,5	205,9	177,1	
ii. (-) Redemption	83,6	105,9	179,7	174,5	346,0	
d. Interbank operations						
i. Spot	499,8	227,4	202,1	183,4	361,3	
ii. Forward	134,0	5,0	34,0	23,0	15,0	
e. Spot sales due to NDF redemption and swaps	32,5	42,3	80,3	64,2	85,9	
i. Purchases	59,8	67,9	146,0	170,2	322,9	
ii. (-) Sales	27,3	25,5	65,7	106,0	237,1	
f. Net operations with other financial institutions	-13,0	-2,0		1,0		
g. Monetary regulation credit						
Note: Interbank exchange rate (Source: Datastat)	2,8768	2,8699	2,8688	2,8630	2,8743	