

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

	27 Nov.	28 Nov	29 Nov	30 Nov	01 Dic.
1. Commercial bank current account before Central Bank operations	0.7	67.2	67.0	29.0	-65.9
2. Monetary and exchange Central Bank operations before close of the day					
a. Central Bank monetary operations					
i. Auction sale of CD BCRP					
Proposals received	0.0	-	-	-	0.0
Proposals accepted	0.0	-	-	-	0.0
Maturity CD BCRP	-	-	-	-	-
Interest rate accepted					
Minimum	-	-	-	-	-
Maximum	-	-	-	-	-
Average	-	-	-	-	-
Stock of CD BCRP	1 770.1	1 770.1	1 770.1	1 770.1	1 770.1
Next maturity CD BCRP (Dec 6' 2000)	70.0	70.0		70.0	
CD BCRP matured to Dic 01' 2000	0.0	-		-	
ii. Outcome of the buying auction sale CD BCRP (Repo)					
Proposals received	192.7	54.3	58.5	33.6	247.2
Proposals accepted	115.0	35.0	25.0	30.0	180.0
Interest rate accepted					
Minimum	12.05%	12.00%	11.06%	8.00%	10.50%
Maximum	12.05%	13.08%	12.94%	9.25%	14.65%
Average	12.05%	12.49%	12.21%	8.11%	11.77%
b. Central Bank foreign currency operations at over-the-counter					
i. Purchase (equivalent in millions of S/.)					
Amount (millions of US\$)					
Average exchange rate (S/. US\$)					
ii. Selling (equivalent in millions of S/.)					
Amount (millions of US\$)					
Average exchange rate (S/. US\$)					
3. Commercial bank current account before close of the day					
a. Without temporary short term buying CD BCRP (Repo)	0.7	67.2	67.0	29.0	-65.9
b. With temporary short term buying CD BCRP (Repo)	115.7	102.2	92.0	59.0	114.1
4. Central Bank monetary operations					
a. <u>SWAP operations of foreign currency. Amount (millions of S/.)</u>	0.0	-	-	-	0.0
Amount (millions of S/.)	0.0	-	-	-	0.0
Interest rate	0.01890%	0.01890%	0.01890%	0.01890%	0.01890%
b. <u>Short term credit (with CD BCRP guaranteed)</u>					
Amount (millions of US\$)	17500.00%	-	-	2000.00%	0.00%
Fee (daily effective rate)	14.00%	-	-	14.00%	-
c. <u>Overnight deposits in domestic currency</u>					
Amount	0.00%	-	4700.00%	720.00%	0.00%
Interest rate	-	-	6.48%	6.56%	-
5. Commercial bank current account in the BCRP at close of the day	290.7	102.2	45.0	71.8	114.1
a. Cumulative average reserve balances in domestic currency (millions of S/.) (*)	750.2	749.7	747.3	745.9	677.0
b. Cumulative average reserve balances in domestic currency (% of liabilities subject to reserve require	6.8	6.8	6.8	6.8	6.1
c. Cumulative average current account in domestic currency (millions of S/.)	135.0	133.8	130.7	128.8	114.0
b. Cumulative average current account in domestic currency (% of liabilities subject to reserve require	1.2	1.2	1.2	1.2	1.0
6. Interbank market and Secondary market of CD BCRP					
a. <u>Interbank operations (domestic currency)</u>					
i. Amount (millions of S/.)	229.8	229.5	148.6	242.2	229.2
ii. Interest rates					
Minimum	11.00%	11.75%	10.00%	7.00%	13.50%
Maximum	13.50%	13.50%	12.25%	11.00%	14.00%
Average	12.17%	12.36%	11.42%	8.91%	13.89%
b. <u>Interbank operations (foreign currency)</u>					
i. Amount (millions of S/.)	46.5	86.8	39.5	26.5	38.5
ii. Interest rates					
Minimum	6.80%	6.80%	6.90%	6.58%	7.00%
Maximum	9.50%	9.50%	9.50%	6.90%	8.00%
Average	9.05%	8.90%	9.24%	6.65%	7.15%
c. <u>Secondary market of CD BCRP</u>					
i. Amount (millions of S/.)	0.0	16.0	19.5	14.7	0.4
ii. Interest rates (rentability for the buyer)					
Minimum	-	13.00%	14.00%	13.44%	14.50%
Maximum	-	14.25%	14.20%	14.23%	14.50%
Average	-	14.08%	14.14%	14.04%	14.50%
7. Operations in the foreign exchange market (millions of US\$)					
a. <u>Flow of exchange position (**)</u>					
i. Spot purchases with non-banking costumers	53.7	108.3	65.5	46.3	103.6
ii. Spot selling with non-banking costumers	75.3	43.9	78.3	66.0	88.2
iii. Forward purchases with non-banking costumers	20.2	22.6	9.9	6.6	8.0
iv. Forward selling with non-banking costumers	17.5	10.8	4.0	5.8	1.8
v. Redemption of forward purchases with non-banking costumers	12.4	10.3	8.6	9.0	9.8
vi. Redemption of forward selling with non-banking costumers	12.4	10.1	0.9	4.1	5.4
b. <u>Interbank operations (**)</u>					
i. Interbank spot purchases	56.5	51.6	26.5	28.2	44.4
ii. Interbank forward purchases	4.5	4.0	2.0	-	0.0
c. <u>Short term credit</u>					
i. Amount	103.0	110.0	73.0	50.0	60.0
ii. Interest rate	8.50%	8.50%	8.50%	8.50%	8.50%

* Preliminary data. ** Preliminary data for last day