

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

	04 Dec	05 Dec	6 Dec	7 Dec
1. Commercial bank current account before Central Bank operations	-22,0	-4,8	115,3	175,0
2. Monetary and exchange Central Bank operations before close of the day				
a. <u>Central Bank monetary operations</u>				
i. Auction sale of CD BCRP				
Proposals received	--	--	--	179,3
Proposals accepted	--	--	--	50,0
Maturity CD BCRP	--	--	--	14 weeks
Interest rate accepted				
Minimum	--	--	--	14,49%
Maximum	--	--	--	14,92%
Average	--	--	--	14,75%
Stock of CD BCRP	1.770,1	1.770,1	1.700,1	1.685,1
Next maturity CD BCRP (Dec 13' 2000)		70,0	65,0	110,0
CD BCRP matured from Dec 11' to Dec 15' 2000		135,0	65,0	110,0
ii. Outcome of the buying auction sale CD BCRP (Repo)				
Proposals received	233,9	251,9	98,0	--
Proposals accepted	155,0	160,0	25,0	--
Interest rate accepted				
Minimum	11,05%	11,05%	14,26%	--
Maximum	12,26%	12,00%	14,56%	--
Average	11,26%	11,23%	14,45%	--
b. <u>Central Bank foreign currency operations at over-the-counter</u>				
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)	-22,0	-4,8	115,3	125,0
b. With temporary short term buying CD BCRP (Repo)	133,0	155,2	140,3	125,0
4. Central Bank monetary operations				
a. <u>SWAP operations of foreign currency. Amount (millions of S/.)</u>				
Amount (millions of S/.)	--	--	20,1	65,9
Interest rate	0,01890%	0,01890%	0,01890%	0,01890%
b. <u>Short term credit (with CD BCRP guaranteed)</u>				
Amount (millions of US\$)	--	--	--	--
Fee (daily effective rate)	--	--	--	--
c. <u>Overnight deposits in domestic currency</u>				
Amount	--	--	--	--
Interest rate	--	--	--	--
5. Commercial bank current account in the BCRP at close of the day	133,0	155,2	160,4	190,9
a. Cumulative average reserve balances in domestic currency (millions of S/.) (*)	688,5	702,7	716,8	731,2
b. Cumulative average reserve balances in domestic currency (% of liabilities subject to reserve require	6,2	6,4	6,5	6,6
c. Cumulative average current account in domestic currency (millions of S/.)	118,8	126,1	131,8	140,2
b. Cumulative average current account in domestic currency (% of liabilities subject to reserve require	1,1	1,1	1,2	1,3
6. Interbank market and Secondary market of CD BCRP				
a. <u>Interbank operations (domestic currency)</u>				
i. Amount (millions of S/.)	186,5	233,9	129,5	233,9
ii. Interest rates				
Minimum	12,00%	11,75%	12,50%	11,75%
Maximum	13,75%	13,50%	13,50%	13,50%
Average	12,93%	12,61%	13,17%	12,61%
b. <u>Interbank operations (foreign currency)</u>				
i. Amount (millions of S/.)	55,5	64,0	73,4	64,0
ii. Interest rates				
Minimum	7,00%	6,90%	6,70%	6,90%
Maximum	8,50%	9,50%	10,00%	9,50%
Average	7,81%	7,94%	8,15%	7,94%
c. <u>Secondary market of CD BCRP</u>				
i. Amount (millions of S/.)	--	11,0	8,0	17,0
ii. Interest rates (rentability for the buyer)				
Minimum	--	13,75%	14,00%	14,00%
Maximum	--	14,20%	15,00%	14,51%
Average	--	14,08%	14,31%	14,43%
7. Operations in the foreign exchange market (millions of US\$)				
a. <u>Flow of exchange position (**)</u>				
i. Spot purchases with non-banking costumers	64,3	67,8	68,7	58,6
ii. Spot selling with non-banking costumers	70,8	60,1	83,4	63,9
iii. Forward purchases with non-banking costumers	14,1	14,5	6,0	16,8
iv. Forward selling with non-banking costumers	14,4	4,8	0,3	2,1
v. Redemption of forward purchases with non-banking costumers	11,5	2,7	7,8	5,1
vi. Redemption of forward selling with non-banking costumers	13,2	5,0	3,0	5,2
b. <u>Interbank operations (**)</u>				
i. Interbank spot purchases	42,0	36,5	40,4	47,1
ii. Interbank forward purchases	1,0	--	3,0	5,0
c. <u>Short term credit</u>				
i. Amount	133,0	113,0	113,0	53,6
ii. Interest rate	8,50%	8,50%	8,50%	8,50%

* Preliminary data. ** Preliminary data for last day