

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

	November 11	November 12	November 13	November 14	November 15
1. Commercial bank current account before Central Bank operations	423,8	339,9	365,2	189,3	159,2
2. Monetary and exchange Central Bank operations before close of the day					
a. Central Bank monetary operations					
i. Auction sale of CD BCRP	60,0	40,0	75,0		
Proposals received	197,2	197,7	304,2		
Maturity CD BCRP	30,0	50,1	50,0		
14 weeks	6 months	1 year	20 weeks	1 year	
Interest rate : Minimum / Maximum / Average	4,25 / 4,69 / 4,48	4,79 / 5,09 / 4,95	4,57 / 6,04 / 5,90	4,27 / 4,55 / 4,46	4,50 / 4,79 / 4,73
Stock of CD BCRP	1 605,2	1 645,3	1 660,3		
Next maturity CD BCRP (November 27' 2002)				1 660,3	1 660,3
CD BCRP matured from November 18' to 22' 2002					30,0
ii. Outcome of the buying auction sale CD BCRP and BTP (Repo)				7,2	20,0
Proposals received				7,2	81,5
Maturity CD BCRP and BTP				1 day	3 days
Interest rate : Minimum / Maximum / Average				3,45 / 3,65 / 3,57	3,50 / 3,70 / 3,57
iii. Auction sale of CDR BCRP					
Proposals received					
Maturity CDR BCRP					
Interest rate : Minimum / Maximum / Average					
Nominal Stock of CDR BCRP	319,0	319,0	319,0	319,0	319,0
Adjusted Stock of CDR BCRP	316,3	316,3	316,1	316,3	316,5
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	273,8	249,8	240,2	196,5	179,2
4. Central Bank monetary operations					
a. SWAP operations of foreign currency. Amount (millions of S/.)					
Interest rate	0,00970%	0,00980%	0,00980%	0,00980%	0,00980%
b. Outcome of the direct temporary buying CD BCRP and BTP (Repo)					
Fee (daily effective rate)	4,75%	4,75%	4,75%	4,75%	4,75%
c. Short term credit (with CD BCRP quatenanted)					
Fee (daily effective rate)	4,75%	4,75%	4,75%	4,75%	4,75%
d. Overnight deposits in domestic currency					
Amount (millions of S/.)	6,4	3,00%	3,00%	3,00%	3,00%
Interest rate	267,4	263,5	240,2	196,5	179,2
5. Commercial bank current account in the BCRP at close of the day					
a. Cumulative average reserve balances in domestic currency (millions of S/.) (**)	888,0	890,9	891,5	889,0	885,6
b. Cumulative average reserve balances in domestic currency (% of liabilities subject to reserve requirement)	6,9	6,9	6,9	6,9	6,8
c. Cumulative average current account in domestic currency (millions of S/.)	228,8	231,7	232,3	229,8	226,4
d. Cumulative average current account in domestic currency (% of liabilities subject to reserve requirement)	1,8	1,8	1,8	1,8	1,7
6. Interbank market and Secondary market of CD BCRP					
a. Interbank operations (domestic currency)	191,8	192,1	162,4	238,9	175,6
Interest rate : Minimum / Maximum / Average	3,75 / 4,10 / 3,95	3,70 / 4,00 / 3,84	3,40 / 4,00 / 3,74	3,40 / 3,80 / 3,73	3,25 / 4,00 / 3,76
b. Interbank operations (foreign currency)	82,3	88,3	107,3	92,7	90,0
Interest rate : Minimum / Maximum / Average	1,60 / 2,13 / 2,07	1,60 / 2,11 / 2,08	1,05 / 2,13 / 1,93	1,60 / 2,10 / 2,06	1,60 / 2,12 / 2,07
c. Secondary market of CD BCRP					
Interest rates (rentability for the buyer) : Minimum / Maximum / Average		4,00 / 4,50 / 4,20	4,15 / 4,15 / 4,15		
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	-14,7	-4,8	-2,7	-2,2	-2,5
Flow of foreign exchange position ** = a + b.ii - c.ii + e + f	-13,1	-7,1	7,9	8,7	1,4
a. Spot purchases with non-banking costumers (**)	-14,0	-1,1	7,2	9,1	2,2
i. Purchases	43,1	60,7	59,1	71,2	46,3
ii. (-) Sales	57,1	61,8	51,9	62,1	44,1
b. Forward purchases with non-banking costumers (**)	-9,6	-6,2	-0,7	15,9	3,3
i. Pacted				16,2	4,5
ii. (-) Redemption	9,6	6,2	0,7	0,3	1,2
c. Forward selling with non-banking costumers (**)	-8,0	-8,6	9,0	26,9	7,2
i. Pacted	7,2	13,0	27,2	54,1	39,6
ii. (-) Redemption	15,2	21,4	17,3	27,2	32,4
d. Interbank operations (**)					
i. Spot	91,3	57,7	81,7	125,9	53,5
ii. Forward	2,0	4,0	6,0	4,0	1,0
e. Spot sales due to NDF redemption and swaps (**)	4,6	9,3	17,3	26,6	30,4
i. Purchases	14,0	15,3	17,3	26,6	30,4
ii. (-) Sales	9,5	6,0			
f. Net operations with other financial institutions	2,0				
g. Short term credit					100,0
Interest rate					2,41871%
Note: Interbank exchange rate	3,601	3,600	3,599	3,601	3,602
* Preliminary data. ** Preliminary data for last day					