

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

	November 18	November 19	November 20	November 21	November 22
1. Commercial bank current account before Central Bank operations	255,2	202,6	127,7	152,8	59,4
2. Monetary and exchange Central Bank operations before close of the day					
a. Central Bank monetary operations					
i. Auction sale of CD BCRP	50,0	40,0	25,0		
Proposals received	177,1	122,5	88,1		
Maturity CD BCRP	7 months	1 year			
Interest rate : Minimum / Maximum / Average	4,24 / 4,93 / 4,72	5,00 / 5,75 / 5,53	5,29 / 5,49 / 5,36		
Stock of CD BCRP	1 750,3	1 775,3	1 775,3	1 775,3	1 775,3
Next maturity CD BCRP ( November 27' 2002)	30,0				30,0
CD BCRP matured from November 19' to 22' 2002					30,0
ii. Outcome of the buying auction sale CD BCRP and BTP (Repo)					59,7
Proposals received					59,7
Maturity CD BCRP and BTP					3 days
Interest rate : Minimum / Maximum / Average					3,27/ 3,73 / 3,54
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	315,5	314,9	315,0	314,3	314,2
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	165,2	177,6	127,7	152,8	119,1
4. Central Bank monetary operations					
a. SWAP operations of foreign currency. Amount (millions of S/.)					
Interest rate	0,00980%	0,00980%	0,00980%	0,00980%	0,00980%
b. Outcome of the direct temporary buying CD BCRP and BTP (Repo)	4,7	4,4	4,1	7,1	4,75%
Fee (daily effective rate)	4,75%	4,75%	4,75%	4,75%	4,75%
c. Short term credit (with CD BCRP guaranteed)					
Fee (daily effective rate)	4,75%	4,75%	4,75%	4,75%	4,75%
d. Overnight deposits in domestic currency					
Interest rate	3,00%	3,00%	3,00%	3,00%	3,00%
5. Commercial bank current account in the BCRP at close of the day	189,8	182,0	71,8	98,9	79,1
a. Cumulative average reserve balances in domestic currency (millions of S/.) (*)	877,2	875,3	868,1	862,9	857,2
b. Cumulative average reserve balances in domestic currency (% of liabilities subject to reserve requirements)	6,8	6,7	6,7	6,7	6,6
c. Cumulative average current account in domestic currency (millions of S/.)	218,0	216,1	208,9	203,7	198,0
d. Cumulative average current account in domestic currency (% of liabilities subject to reserve requirements)	1,7	1,7	1,6	1,6	1,5
6. Interbank market and Secondary market of CD BCRP					
a. Interbank operations (domestic currency)	185,8	164,9	225,1	182,2	192,0
Interest rate : Minimum / Maximum / Average	3,70 / 3,80 / 3,75	3,50 / 3,80 / 3,70	3,70 / 4,00 / 3,77	3,25 / 3,90 / 3,77	3,50 / 4,00 / 3,79
b. Interbank operations (foreign currency)	92,0	105,0	91,0	107,5	105,5
Interest rate : Minimum / Maximum / Average	1,40 / 2,06 / 2,03	1,23 / 2,02 / 1,91	1,60 / 2,00 / 1,97	1,29 / 2,05 / 1,91	1,29 / 2,07 / 1,91
c. Secondary market of CD BCRP		2,3	3,0		6,0
Interest rates (rentability for the buyer) : Minimum / Maximum / Average		5,25 / 5,25 / 5,25	4,00 / 5,20 / 4,80		4,10 / 4,10 / 4,10
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	8,8	-15,6	27,5	5,4	-4,7
Flow of foreign exchange position ** = a + b.ii - c.ii + e + f	-6,9	-26,0	3,9	-9,5	4,0
a. Spot purchases with non-banking costumers (**)	-4,3	-20,2	3,8	-8,2	7,9
i. Purchases	66,2	53,9	70,4	43,8	51,9
ii. (-) Sales	70,5	74,1	66,6	52,0	44,0
b. Forward purchases with non-banking costumers (**)	30,1	3,0	33,3	5,3	-5,4
i. Pacted	34,1	5,0	48,9	5,3	0,2
ii. (-) Redemption	4,0	2,0	15,6		5,6
c. Forward selling with non-banking costumers (**)	14,4	-7,4	9,7	-9,6	3,3
i. Pacted	41,9	13,1	24,0	28,0	44,0
ii. (-) Redemption	27,5	20,4	14,3	37,6	40,7
d. Interbank operations (**)					
i. Spot	61,8	74,0	80,5	80,5	65,2
ii. Forward	6,0	1,0	3,5	3,5	4,2
e. Spot sales due to NDF redemption and swaps (**)	20,9	12,6	-1,2	36,8	31,2
i. Purchases	24,9	14,6	13,8	36,8	36,2
ii. (-) Sales	4,0	2,0	15,0		5,0
f. Net operations with other financial institutions				-0,5	
g. Short term credit					
Interest rate					
Note: Interbank exchange rate	3,592	3,585	3,585	3,578	3,576
* Preliminary data.      ** Preliminary data for last day					