

BANCO CENTRAL DE RESERVA DEL PERÚ
OPERACIONES MONETARIAS Y CAMBIARIAS
(En millones de S/.)

| | 10 enero | | | 11 enero | | | 12 enero | | | 13 enero | | 14 enero | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | |
|--|----------------|----------------|----------------|----------------|----------------|----------------|----------------|----------------|----------------|----------------|----------------|----------------|----------------|----------------|----------------|--------------|---------|--------------|-------------|-------|-------|-------------|--------------|------|-------------|-------|-------|--------------|------|------|-------------|--|--|--------------|--|--|--|--|--|--|--|--|--|--|--------------|--|--|--|--|--|--|--|--|--|--|
| 1. Saldo de la cuenta corriente de las empresas bancarias antes de las operaciones del BCR | 456,4 | | | | | | | | | | | 367,6 | | 260,3 | | 274,0 | | 303,6 | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | |
| 2. Operaciones monetarias y cambiarias del BCR antes del cierre de operaciones | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | |
| a. Operaciones monetarias anunciadas del BCR | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | |
| i. Subasta de Certificados de Depósitos del BCR (CDBCRP) | 40,0 | | | 60,0 | | | 80,0 | | | 40,0 | | | 50,0 | | | 20,0 | | | 70,0 | | | 45,0 | | | 40,0 | | | 100,0 | | | 50,0 | | | | | | | | | | | | | | | | | | | | | | | | |
| Propuestas recibidas | 115,0 | 131,0 | 140,0 | 65,0 | 112,0 | 140,0 | 65,0 | 112,0 | 140,0 | 54,0 | 159,3 | 119,0 | 119,0 | 101,3 | 101,3 | 998,9 | 148,9 | 148,9 | 165,0 | 165,0 | 165,0 | 24,5 | 24,5 | 24,5 | 265,0 | 265,0 | 265,0 | 2,96 | 2,98 | 2,97 | | | | | | | | | | | | | | | | | | | | | | | | | |
| Plazo de vencimiento | 2 años | 15 meses | 1 año | 6 meses | 7 días | 7 días | 3 años | 6 meses | 3 meses | 3 años | 6 meses | 3 meses | 9 meses | 7 días | 7 días | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | |
| Tasas de interés: Mínima / Máxima / Promedio | 5,20/5,30/5,27 | 4,48/4,48/4,48 | 4,22/4,29/4,26 | 3,77/3,85/3,81 | 2,93/2,93/2,93 | 2,93/2,93/2,93 | 6,24/6,50/6,38 | 3,76/3,85/3,81 | 3,45/3,57/3,53 | 3,99/4,12/4,07 | 2,95/3,13/3,04 | 2,95/3,13/3,04 | 9 269,5 | 9 098,9 | 9 148,9 | 9 098,9 | 9 148,9 | 9 148,9 | 165,0 | 165,0 | 165,0 | 24,5 | 24,5 | 24,5 | 265,0 | 265,0 | 265,0 | 2,96 | 2,98 | 2,97 | | | | | | | | | | | | | | | | | | | | | | | | | |
| Saldo | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | |
| Próximo vencimiento de CDBCRP (17 de enero de 2005) | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | |
| Vencimientos de CDBCRP del 17 al 21 de enero de 2005 | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | |
| ii. Subasta de compra temporal de CDBCRP y de BTP | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | |
| Propuestas recibidas | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | |
| Plazo de vencimiento | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | |
| Tasas de interés: Mínima / Máxima / Promedio | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | |
| Saldo | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | |
| Próximo vencimiento | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | |
| iii. Subasta de Certificados de Depósitos Reajutable del BCR (CDRBCRP) | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | |
| Propuestas recibidas | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | |
| Plazo de vencimiento | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | |
| Tasas de interés: Mínima / Máxima / Promedio | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | |
| Saldo | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | |
| Próximo vencimiento | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | |
| b. Operaciones cambiarias en la Mesa de Negociación del BCR | 40,0 | | | 111,2 | | | 52,3 | | | 37,5 | | | 79,9 | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | |
| i. Compras (millones de US\$) | 12,5 | | | 34,0 | | | 16,0 | | | 11,5 | | | 24,5 | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | |
| Tipo de cambio promedio | 3,2730 | | | 3,2703 | | | 3,2660 | | | 3,2641 | | | 3,2609 | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | |
| ii. Ventas (millones de US\$) | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | |
| Tipo de cambio promedio | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | |
| 3. Saldo de la cuenta corriente de las empresas bancarias en el BCR antes del cierre de operaciones | 227,3 | | | | | | | | | | | 343,8 | | | | | | | | | | | 172,6 | | | | | | | | | | | 311,5 | | | | | | | | | | | 333,5 | | | | | | | | | | |
| 4. Operaciones monetarias del BCR para el cierre de operaciones | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | |
| a. Compra temporal de moneda extranjera (swaps). Monto (millones de S/.) | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | |
| Comisión (tasa efectiva diaria) | 0,0107% | | | | | | | | | | | 0,0107% | | | | | | | | | | | 0,0108% | | | | | | | | | | | 0,0108% | | | | | | | | | | | 0,0108% | | | | | | | | | | |
| b. Compra temporal de CDBCRP y BTP (fuera de subasta) | 3,75% | | | | | | | | | | | 3,75% | | | | | | | | | | | 3,75% | | | | | | | | | | | 3,75% | | | | | | | | | | | 3,75% | | | | | | | | | | |
| Tasa de interés | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | |
| c. Crédito por regulación monetaria en moneda nacional | 33,0 | | | | | | | | | | | 25,0 | | | | | | | | | | | 27,0 | | | | | | | | | | | 27,0 | | | | | | | | | | | 27,0 | | | | | | | | | | |
| Tasa de interés | 2,25% | | | | | | | | | | | 2,25% | | | | | | | | | | | 2,25% | | | | | | | | | | | 2,25% | | | | | | | | | | | 2,25% | | | | | | | | | | |
| d. Depósitos Overnight en moneda nacional | 33,0 | | | | | | | | | | | 25,0 | | | | | | | | | | | 27,0 | | | | | | | | | | | 27,0 | | | | | | | | | | | 27,0 | | | | | | | | | | |
| Tasa de interés | 2,25% | | | | | | | | | | | 2,25% | | | | | | | | | | | 2,25% | | | | | | | | | | | 2,25% | | | | | | | | | | | 2,25% | | | | | | | | | | |
| 5. Saldo de la cuenta corriente de las empresas bancarias en el BCR al cierre de operaciones | 194,3 | | | | | | | | | | | 318,8 | | | | | | | | | | | 145,6 | | | | | | | | | | | 284,5 | | | | | | | | | | | 306,5 | | | | | | | | | | |
| a. Fondos de encaje en moneda nacional promedio acumulado (millones de S/.) (*) | 1.178,4 | | | | | | | | | | | 1.175,2 | | | | | | | | | | | 1.158,0 | | | | | | | | | | | 1.154,2 | | | | | | | | | | | 1.152,5 | | | | | | | | | | |
| b. Fondos de encaje en moneda nacional promedio acumulado (% del TOSE) (*) | 7,5 | | | | | | | | | | | 7,5 | | | | | | | | | | | 7,4 | | | | | | | | | | | 7,3 | | | | | | | | | | | 7,3 | | | | | | | | | | |
| c. Cuenta corriente moneda nacional promedio acumulado (millones de S/.) | 354,7 | | | | | | | | | | | 351,4 | | | | | | | | | | | 334,3 | | | | | | | | | | | 330,4 | | | | | | | | | | | 328,7 | | | | | | | | | | |
| d. Cuenta corriente moneda nacional promedio acumulado (% del TOSE) (*) | 2,3 | | | | | | | | | | | 2,2 | | | | | | | | | | | 2,1 | | | | | | | | | | | 2,1 | | | | | | | | | | | 2,1 | | | | | | | | | | |
| 6. Mercado interbancario y mercado secundario de CDBCRP | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | |
| a. Operaciones a la vista en moneda nacional | 192,9 | | | 180,0 | | | 270,9 | | | 201,5 | | | 242,4 | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | |
| Tasas de interés: Mínima / Máxima / Promedio | 2,80/3,05/2,93 | 2,90/3,05/2,94 | 2,90/3,10/2,97 | 3,00/3,05/3,04 | 2,85/3,05/2,97 | 2,85/3,05/2,97 | 2,85/3,05/2,94 | 2,90/3,10/2,97 | 2,90/3,10/2,97 | 2,90/3,10/2,97 | 2,90/3,10/2,97 | 2,90/3,10/2,97 | 2,90/3,10/2,97 | 2,90/3,10/2,97 | 2,90/3,10/2,97 | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | |
| b. Operaciones a la vista en moneda extranjera | 20,0 | | | 31,0 | | | 54,9 | | | 67,0 | | | 56,0 | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | |
| Tasas de interés: Mínima / Máxima / Promedio | 2,29/2,30/2,29 | 2,27/2,31/2,29 | 2,26/2,33/2,31 | 2,30/2,40/2,32 | 2,17/2,35/2,33 | 2,17/2,35/2,33 | 2,26/2,33/2,31 | 2,26/2,33/2,31 | 2,26/2,33/2,31 | 2,26/2,33/2,31 | 2,26/2,33/2,31 | 2,26/2,33/2,31 | 2,26/2,33/2,31 | 2,26/2,33/2,31 | 2,26/2,33/2,31 | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | |
| c. Total mercado secundario de CDBCRP | 20,0 | | | 22,5 | | | 17,8 | | | 50,0 | | | 29,0 | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | |
| Plazo 6 meses (monto / tasa promedio) | | | | 3,0 / 3,70 | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | |
| Plazo 12 meses (monto / tasa promedio) | | | | | | | 5,0 / 4,25 | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | |
| Plazo 24 meses (monto / tasa promedio) | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | |
| 7. Operaciones en moneda extranjera de las empresas bancarias (millones de US\$) | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | |
| Flujo de la posición global ** = a + b.i - c.i + e + f | -14,2 | | | | | | | | | | | 16,3 | | | | | | | | | | | -29,5 | | | | | | | | | | | -2,7 | | | | | | | | | | | -2,8 | | | | | | | | | | |
| Flujo de la posición contable ** = a + b.ii - c.ii + e + f | -19,6 | | | | | | | | | | | -19,3 | | | | | | | | | | | -10,5 | | | | | | | | | | | -15,1 | | | | | | | | | | | 15,1 | | | | | | | | | | |
| a. Mercado spot con el público (**) | -9,6 | | | | | | | | | | | 21,0 | | | | | | | | | | | 3,5 | | | | | | | | | | | 15,2 | | | | | | | | | | | 27,2 | | | | | | | | | | |
| i. Compras | 55,3 | | | | | | | | | | | 72,5 | | | | | | | | | | | 54,5 | | | | | | | | | | | 61,3 | | | | | | | | | | | 76,5 | | | | | | | | | | |
| ii. (-) Ventas | 64,9 | | | | | | | | | | | 51,5 | | | | | | | | | | | 51,0 | | | | | | | | | | | 46,2 | | | | | | | | | | | 49,3 | | | | | | | | | | |
| b. Compras forward al público (con y sin entrega) (**) | 22,6 | | | | | | | | | | | -12,3 | | | | | | | | | | | -1,1 | | | | | | | | | | | -19,4 | | | | | | | | | | | -22,8 | | | | | | | | | | |
| i. Pactadas | 24,6 | | | | | | | | | | | 10,1 | | | | | | | | | | | 0,1 | | | | | | | | | | | 4,6 | | | | | | | | | | | 3,3 | | | | | | | | | | |
| ii. (-) Vencidas | 2,0 | | | | | | | | | | | 22,4 | | | | | | | | | | | 1,2 | | | | | | | | | | | 24,0 | | | | | | | | | | | 46,1 | | | | | | | | | | |
| c. Ventas forward al público (con y sin entrega) (**) | 17,3 | | | | | | | | | | | -48,0 | | | | | | | | | | | 18,0 | | | | | | | | | | | -31,8 | | | | | | | | | | | -24,9 | | | | | | | | | | |
| i. Pactadas | 40,7 | | | | | | | | | | | 19,1 | | | | | | | | | | | 49,5 | | | | | | | | | | | 9,0 | | | | | | | | | | | 48,6 | | | | | | | | | | |
| ii. (-) Vencidas | 23,4 | | | | | | | | | | | 67,1 | | | | | | | | | | | 31,5 | | | | | | | | | | | 40,8 | | | | | | | | | | | 73,5 | | | | | | | | | | |
| d. Operaciones cambiarias interbancarias (**) | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | |
| i. Al contado | 51,7 | | | | | | | | | | | 76,0 | | | | | | | | | | | 29,6 | | | | | | | | | | | 53,0 | | | | | | | | | | | 69,5 | | | | | | | | | | |
| ii. A futuro | 6,0 | | | | | | | | | | | 6,0 | | | | | | | | | | | 4,2 | | | | | | | | | | | 5,5 | | | | | | | | | | | 4,0 | | | | | | | | | | |
| e. Operaciones spot asociadas a swaps y vencimientos de forwards sin entrega (**) | 21,0 | | | | | | | | | | | 43,5 | | | | | | | | | | | 30,0 | | | | | | | | | | | -2,0 | | | | | | | | | | | 39,2 | | | | | | | | | | |
| i. Compras | 23,0 | | | | | | | | | | | 45,5 | | | | | | | | | | | 30,0 | | | | | | | | | | | 22,0 | | | | | | | | | | | 73,2 | | | | | | | | | | |
| ii. (-) Ventas | 2,0 | | | | | | | | | | | 2,0 | | | | | | | | | | | 0,0 | | | | | | | | | | | 24,0 | | | | | | | | | | | 34,0 | | | | | | | | | | |
| f. Operaciones netas con otras instituciones financieras | -9,5 | | | | | | | | | | | -39,2 | | | | | | | | | | | -13,6 | | | | | | | | | | | -11,5 | | | | | | | | | | | -24,0 | | | | | | | | | | |
| g. Crédito por regulación monetaria en moneda extranjera | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | |
| Tasa de interés | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | |
| Nota: Tipo de cambio interbancario promedio (Fuente: Datatec) | 3,273 | | | | | | | | | | | 3,272 | | | | | | | | | | | 3,266 | | | | | | | | | | | 3,264 | | | | | | | | | | | 3,262 | | | | | | | | | | |
| * Datos preliminares | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | |
| ** Datos preliminares para el último día | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | |