

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

	13 Dec.	14 Dec.	15 Dec.	16 Dec.	17 Dic.
1. Commercial bank current account before Central Bank operations	275,9	94,3	-116,4	9,7	-13,1
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	88,7	--	--	--	--
Proposals accepted	40,0	0,0	0,0	0,0	0,0
Maturity CD BCRP	10 weeks	--	--	--	--
Interest rate accepted					
Minimum	17,00%	--	--	--	--
Maximum	17,53%	--	--	--	--
Average	17,30%	--	--	--	--
Stock of CD BCRP	1 000,6	960,6	905,6	755,6	720,6
Next maturity CD BCRP (Dec. 20' 1999)	40,0	55,0	150,0	35,0	16,5
CD BCRP matured from Dec. 20' 1999 to Dec. 24' 1999	280,0	240,0	185,0	35,0	251,6
ii. Outcome of the buying auction sale CD BCRP (Repo)					
Proposals received	--	49,8	236,4	192,0	68,0
Proposals accepted	0,0	20,0	150,0	100,0	58,0
Interest rate accepted					
Minimum	--	15,08%	16,24%	19,25%	15,50%
Maximum	--	15,08%	17,59%	20,03%	17,05%
Average	--	15,08%	17,34%	19,34%	16,37%
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	235,9	114,3	33,6	109,7	44,9
a. Without temporary short term buying CD BCRP (Repo)	235,9	94,3	-116,4	9,7	-13,1
b. With temporary short term buying CD BCRP (Repo)	235,9	114,3	33,6	109,7	44,9
4. Central Bank monetary operations					
a. <u>Short term credit (with CD BCRP guaranteed)</u>					
Amount (millions of S/.)	0,0	0,0	1,4	0,4	0,02410%
Interest rate	0,02410%	0,02410%	0,02410%	0,02410%	0,02410%
b. <u>SWAP operations of foreign currency. Amount (millions of S/.)</u>					
Amount (millions of US\$)	0,0	0,0	0,0	0,0	0,0
Fee (daily effective rate)	--	--	--	--	--
5. Commercial bank current account in the BCRP at close of the day	235,9	114,3	35,0	109,7	44,9
6. Interbank market and Secondary market of CD BCRP					
a. <u>Interbank operations (domestic currency)</u>					
i. Amount (millions of S/.)	185,5	154,2	246,6	314,3	318,2
ii. Interest rates					
Minimum	7,00%	14,00%	16,00%	18,00%	13,00%
Maximum	14,50%	18,75%	20,00%	24,00%	21,50%
Average	9,23%	15,83%	18,07%	20,31%	17,73%
b. <u>Interbank operations (foreign currency)</u>					
i. Amount (millions of S/.)	56,5	33,0	25,7	29,2	25,0
ii. Interest rates					
Minimum	5,90%	5,90%	5,95%	5,95%	6,00%
Maximum	9,00%	7,00%	7,00%	7,00%	7,25%
Average	6,63%	6,33%	6,43%	6,63%	6,91%
c. <u>Secondary market of CD BCRP</u>					
i. Amount (millions of S/.)	71,9	9,5	51,3	5,0	8,0
ii. Interest rates (rentability for the buyer)					
Minimum	10,55%	17,00%	10,05%	17,25%	16,40%
Maximum	18,91%	17,43%	18,41%	17,25%	17,25%
Average	16,10%	17,16%	16,15%	17,25%	16,83%
7. Commercial banks operations in the foreign exchange market (millions of US\$)					
a. <u>Flow of exchange position</u>					
i. Spot purchases with non-banking costumers	39,7	50,6	46,2	35,1	66,8
ii. Spot selling with non-banking costumers	28,8	42,1	38,0	26,6	32,2
iii. Forward purchases with non-banking costumers	7,2	2,3	3,4	3,7	1,1
iv. Forward selling with non-banking costumers	16,1	2,2	8,1	10,0	27,8
b. <u>Interbank operations</u>					
i. Interbank spot purchases	43,6	47,2	50,5	47,5	69,8
ii. Interbank forward purchases	4,0	0,0	1,0	4,0	2,0
c. <u>Short term credit</u>					
i. Amount	--	--	--	--	--
ii. Interest rate	--	--	--	--	--