

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

	03 Jan.	4 Jan.	5 Jan.	6 Jan.	7 Jan.
1. Commercial bank current account before Central Bank operations	165,5	234,8	181,5	245,8	227,9
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	249,9	234,1	222,3	229,2	147,0
Proposals accepted	100,0	120,0	120,0	120,0	100,0
Maturity CD BCRP	10 weeks	12 weeks	10 weeks	10 weeks	6 weeks
Interest rate accepted					
Minimum	16,75%	16,90%	17,47%	17,20%	17,00%
Maximum	17,75%	18,65%	18,65%	18,58%	18,33%
Average	17,30%	18,18%	18,45%	18,23%	18,07%
Stock of CD BCRP	499,0	604,0	724,0	844,0	944,0
Next maturity CD BCRP (Jan. 24' 2000)	15,0	45,0	45,0	45,0	45,0
CD BCRP matured from Jan. 10' 2000 to Jan. 14' 2000	15,0	0,0	0,0	0,0	0,0
ii. Outcome of the buying auction sale CD BCRP (Repo)					
Proposals received	--	--	--	--	--
Proposals accepted	0,0	0,0	0,0	0,0	0,0
Interest rate accepted					
Minimum	--	--	--	--	--
Maximum	--	--	--	--	--
Average	--	--	--	--	--
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	65,5	114,8	61,5	125,8	127,9
a. Without temporary short term buying CD BCRP (Repo)	65,5	114,8	61,5	125,8	127,9
b. With temporary short term buying CD BCRP (Repo)	65,5	114,8	61,5	125,8	127,9
4. Central Bank monetary operations					
a. <u>Short term credit (with CD BCRP guaranteed)</u>					
Amount (millions of S/.)	0,0	45,1	128,1	0,0	0,0
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	65,5	159,9	189,6	125,8	127,9
6. Interbank market and Secondary market of CD BCRP					
a. <u>Interbank operations (domestic currency)</u>					
i. Amount (millions of S/.)	151,0	146,3	94,2	116,7	178,5
ii. Interest rates					
Minimum	15,00%	17,00%	16,00%	15,00%	13,75%
Maximum	19,50%	22,00%	23,00%	21,00%	18,00%
Average	17,02%	19,54%	20,19%	16,62%	15,47%
b. <u>Interbank operations (foreign currency)</u>					
i. Amount (millions of S/.)	46,0	68,6	77,2	99,7	98,2
ii. Interest rates					
Minimum	6,00%	6,00%	6,00%	6,00%	5,90%
Maximum	9,00%	9,00%	9,00%	9,00%	9,00%
Average	7,42%	8,04%	7,83%	7,57%	8,13%
c. <u>Secondary market of CD BCRP</u>					
i. Amount (millions of S/.)	--	2,0	6,4	2,0	3,0
ii. Interest rates (rentability for the buyer)					
Minimum	--	17,25%	17,25%	18,60%	18,30%
Maximum	--	17,25%	18,10%	18,60%	18,30%
Average	--	17,25%	17,91%	18,60%	18,30%
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	11,0	14,9	49,6	21,3	27,0
ii. Spot selling with non-banking costumers	24,6	23,9	23,0	37,4	16,8
iii. Forward purchases with non-banking costumers	0,0	3,1	3,4	0,2	3,4
iv. Forward selling with non-banking costumers	0,0	2,4	0,0	10,1	2,4
b. <u>Interbank operations</u>					
i. Interbank spot purchases	34,9	53,6	45,6	49,1	53,9
ii. Interbank forward purchases	8,0	8,5	3,0	6,0	8,5
c. <u>Short term credit</u>					
i. Amount	--	--	--	--	--
ii. Interest rate	--	--	--	--	--