

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

	Dec. 10	Dec. 11	Dec. 12	13 Dic.	14 Dic.
1. Commercial bank current account before Central Bank operations	372.7	358.5	288.4	78.0	-107.4
2. Monetary and exchange Central Bank operations before close of the day					
a. Central Bank monetary operations					
i. Auction sale of CD BCRP					
Proposals received	90,8 183,8	283,5 97,0	233,0	--	--
Proposals accepted	20,0 80,0	90,0 30,0	80,0	--	--
Maturity CD BCRP	18 weeks 6 months	1 week 1 year	6 months	--	--
Interest rate accepted					
Minimum	3,25% 3,58%	2,69% 4,90%	3,92%	--	--
Maximum	3,33% 3,89%	2,88% 5,65%	4,14%	--	--
Average	3,26% 3,78%	2,73% 5,37%	4,01%	--	--
Stock of CD BCRP	2,160.0	2,200.0	2,175.0	2,175.0	2,175.0
Next maturity CD BCRP (Dec. 18 ' 2001)					90.0
CD BCRP matured from Dec. 17 ' to Dec. 21 ' 2001					220.0
ii. Outcome of the buying auction sale CD BCRP and BTP (Repo)					
Proposals received	--	--	--	328.8	352.8
Proposals accepted	--	--	--	100.0	260.0
Interest rate accepted					
Minimum	--	--	--	2,81%	2,56%
Maximum	--	--	--	2,90%	3,15%
Average	--	--	--	2,86%	2,81%
b. Central Bank foreign currency operations at over-the-counter					
i. Purchase (equivalent in millions of S/.)					
Amount (millions of US\$)	17.2	20.6	10.3	20.6	17.2
Average exchange rate (S/ US\$)	3.4309	3.4299	3.4313	3.4319	3.4315
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					
a. Without temporary short term buying CD BCRP (Repo)	289.9	259.1	218.7	98.6	-90.2
b. With temporary short term buying CD BCRP (Repo)	289.9	259.1	218.7	198.6	169.8
4. Central Bank monetary operations					
a. SWAP operations of foreign currency. Amount (millions of S/.)					
Amount (millions of US\$)	--	--	--	--	--
Interest rate	0.00850%	0.00860%	0.00870%	0.00870%	0.00860%
b. Outcome of the direct temporary buying CD BCRP and BTP (Repo)					
Amount (millions of S/.)	--	--	--	--	--
Fee (daily effective rate)	5.00%	5.00%	5.00%	5.00%	5.00%
c. Short term credit (with CD BCRP guaranteed)					
Amount (millions of S/.)	--	--	--	--	--
Fee (daily effective rate)	--	--	--	--	--
d. Overnight deposits in domestic currency					
Amount (millions of S/.)	--	60.0	120.0	--	--
Interest rate	2.00%	2.00%	2.00%	2.00%	2.00%
5. Commercial bank current account in the BCRP at close of the day	289.9	199.1	98.7	198.6	169.8
a. Cumulative average reserve balances in domestic currency (millions of S/.) (*)	829.8	828.1	820.0	827.3	831.4
b. Cumulative average reserve balances in domestic currency (% of liabilities subject to reserve requirements) (*)	6.8	6.8	6.7	6.7	6.8
c. Cumulative average current account in domestic currency (millions of S/.)	218.3	216.6	206.7	206.1	203.5
d. Cumulative average current account in domestic currency (% of liabilities subject to reserve requirements) (*)	1.8	1.8	1.7	1.7	1.7
6. Interbank market and Secondary market of CD BCRP					
a. Interbank operations (domestic currency)					
i. Amount (millions of S/.)	140.4	226.5	350.1	280.7	228.8
ii. Interest rates					
Minimum	2.85%	2.75%	2.70%	2.85%	2.90%
Maximum	3.50%	3.50%	3.25%	3.50%	3.50%
Average	3.04%	2.83%	2.82%	2.96%	3.10%
b. Interbank operations (foreign currency)					
i. Amount (millions of S/.)	2.4	7.4	5.4	1.5	7.4
ii. Interest rates					
Minimum	2.15%	1.79%	2.00%	3.25%	1.80%
Maximum	2.15%	2.15%	3.25%	3.25%	3.10%
Average	2.15%	1.91%	2.69%	3.25%	2.22%
c. Secondary market of CD BCRP					
i. Amount (millions of S/.)	--	--	4.0	26.0	--
ii. Interest rates (rentability for the buyer)					
Minimum	--	--	5.11%	5.26%	--
Maximum	--	--	5.11%	6.97%	--
Average	--	--	5.11%	5.65%	--
7. Operations in the foreign exchange market (millions of US\$)					
a. Flow of exchange position (**)					
i. Spot purchases with non-banking costumers	60.7	72.0	56.6	91.0	79.3
ii. Spot selling with non-banking costumers	50.7	83.2	72.9	75.2	69.2
iii. Forward purchases with non-banking costumers	8.9	5.9	26.9	8.6	12.3
iv. Forward selling with non-banking costumers	11.7	9.2	5.3	5.5	13.5
v. Redemption of forward purchases with non-banking costumers	4.5	23.0	27.5	6.5	22.1
vi. Redemption of forward selling with non-banking costumers	1.4	19.0	12.0	8.6	26.1
b. Interbank operations (**)					
i. Interbank spot purchases	48.5	48.5	39.1	66.4	57.6
ii. Interbank forward purchases	0.0	5.0	3.5	3.5	3.0
c. Short term credit					
i. Amount	--	--	--	--	--
ii. Interest rate	--	--	--	--	--
* Preliminary data. ** Preliminary data for last day					