

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

	November 25	November 26	November 27	November 28	November 29
1. Commercial bank current account before Central Bank operations	-40,2	-31,3	-52,4	-20,6	-29,8
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					
Maturity CD BCRP					
Interest rate : Minimum / Maximum / Average					
Stock of CD BCRP	1 775,3	1 775,3	1 745,3	1 745,3	1 745,3
Next maturity CD BCRP (december 6' 2002)					30,0
CD BCRP matured from december 2' to 6' 2002					30,0
ii. Outcome of the buying auction sale CD BCRP and BTP (Repo)	120,6	125,0	135,0	65,0	35,0
Proposals received	132,6	232,4	188,8	170,5	127,8
Maturity CD BCRP and BTP				1 day	7 days
Interest rate : Minimum / Maximum / Average	3,23 / 3,80 / 3,50	3,56 / 3,76 / 3,61	3,62 / 3,80 / 3,64	3,83 / 4,02 / 3,92	3,93 / 4,22 / 3,98
				4,12 / 4,12 / 4,12	4,18 / 4,24 / 4,19
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	314,0	312,1	311,4	309,6	308,0
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	80,4	93,7	82,6	79,4	70,2
4. Central Bank monetary operations					
a. SWAP operations of foreign currency. Amount (millions of S/.)					
Interest rate	0,00980%	0,00990%	0,00990%	0,01000%	0,00930%
b. Outcome of the direct temporary buying CD BCRP and BTP (Repo)					10,0
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	80,4	92,7	82,6	79,4	70,2
a. Cumulative average reserve balances in domestic currency (millions of S/.) (**)	843,0	839,5	835,1	830,5	824,4
b. Cumulative average reserve balances in domestic currency (% of liabilities subject to reserve requirements)	6,5	6,5	6,4	6,4	6,4
c. Cumulative average current account in domestic currency (millions of S/.)	183,8	180,3	175,9	171,3	165,2
d. Cumulative average current account in domestic currency (% of liabilities subject to reserve requirements)	1,4	1,4	1,4	1,3	1,3
6. Interbank market and Secondary market of CD BCRP					
a. Interbank operations (domestic currency)	263,1	294,8	315,8	283,7	240,3
Interest rate : Minimum / Maximum / Average	3,40 / 4,00 / 3,68	3,50 / 3,80 / 3,74	3,70 / 3,90 / 3,83	3,80 / 4,00 / 3,99	3,80 / 4,40 / 4,23
b. Interbank operations (foreign currency)	101,0	103,5	106,2	115,5	88,5
Interest rate : Minimum / Maximum / Average	1,33 / 2,11 / 2,00	1,60 / 2,12 / 2,07	1,38 / 2,16 / 2,00	1,38 / 2,26 / 2,03	2,00 / 2,32 / 2,29
c. Secondary market of CD BCRP		1,0			
Interest rates (rentability for the buyer) : Minimum / Maximum / Average		3,65 / 3,65 / 3,65			
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	3,1	-12,9	-27,7	-2,2	13,7
Flow of foreign exchange position ** = a + b.ii - c.ii + e + f	-5,2	-9,9	-6,2	-11,8	17,2
a. Spot purchases with non-banking costumers (**)	0,8	-10,2	-8,4	9,2	22,1
i. Purchases	69,3	64,2	58,5	77,0	72,0
ii. (-) Sales	68,5	74,4	66,9	86,2	49,9
b. Forward purchases with non-banking costumers (**)	0,5	-3,3	0,0		-14,7
i. Pacted	10,8	4,5	0,0		14,3
ii. (-) Redemption	10,3	7,8	0,0		29,0
c. Forward selling with non-banking costumers (**)	-7,8	-0,3	21,5	-9,6	-11,2
i. Pacted	13,8	45,3	37,1	11,1	25,8
ii. (-) Redemption	21,6	45,6	15,6	20,7	37,0
d. Interbank operations (**)					
i. Spot	79,4	130,7	163,2	119,3	103,7
ii. Forward	3,0	5,5	4,0	9,0	12,7
e. Spot sales due to NDF redemption and swaps (**)	5,3	38,1	17,8	18,0	3,1
i. Purchases	14,8	45,9	17,8	18,0	30,6
ii. (-) Sales	9,5	7,8	0,0		27,5
f. Net operations with other financial institutions			0,0		
g. Short term credit	100,0	100,0	100,0	100,0	100,0
Interest rate	2,41%	2,41%	2,41%	2,47%	2,47%
Note: Interbank exchange rate	3,575	3,553	3,545	3,524	3,507
* Preliminary data. ** Preliminary data for last day					