

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

	December 23	December 24	December 26	December 27
1. Commercial bank current account before Central Bank operations				
2. Monetary and exchange Central Bank operations before close of the day	-130,6	-83,8	-12,3	88,7
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	1 660,1	1 560,1	1 530,1	1 530,1
Next maturity CD BCRP (january 15' 2003)				25,0
CD BCRP matured from december 30' 2002 to january 3' 2003				
ii. Outcome of the buying auction sale CD BCRP and BTP (Repo)	145,0	100,0	70,0	55,0
Proposals received	145,0	150,0	202,0	293,3
Maturity CD BCRP and BTP				41,8
1 day		9 days	7 days	1 day
Interest rate : Minimum / Maximum / Average	3,01 / 3,80 / 3,28	3,06 / 3,58 / 3,27	3,16 / 3,55 / 3,25	3,61 / 3,83 / 3,70
			4,12 / 4,12 / 4,12	3,99 / 4,02 / 3,99
				3,31 / 3,78 / 3,51
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
Adjusted Stock of CDR BCRP	307,7	307,3	308,5	309,5
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	14,4	261,2	207,7	143,7
4. Central Bank monetary operations				
a. SWAP operations of foreign currency. Amount (millions of S/.)	35,0			
Interest rate	0,010000%	0,009300%	0,010000%	0,009000%
b. Outcome of the direct temporary buying CD BCRP and BTP (Repo)				
Fee (daily effective rate)	4,50%	4,50%	4,50%	4,50%
c. Short term credit (with CD BCRP guaranteed)				
Fee (daily effective rate)	4,50%	4,50%	4,50%	4,50%
d. Overnight deposits in domestic currency				
Interest rate	3,00%	3,00%	3,00%	3,00%
5. Commercial bank current account in the BCRP at close of the day	49,4	261,2	162,7	129,3
a. Cumulative average reserve balances in domestic currency (millions of S/.) (*)	832,0	834,5	835,2	832,5
b. Cumulative average reserve balances in domestic currency (% of liabilities subject to reserve requirements) (*)	6,3	6,3	6,3	6,3
c. Cumulative average current account in domestic currency (millions of S/.)	200,2	202,7	203,4	200,7
d. Cumulative average current account in domestic currency (% of liabilities subject to reserve requirements) (*)	1,5	1,5	1,5	1,5
6. Interbank market and Secondary market of CD BCRP				
a. Interbank operations (domestic currency)	181,1	170,8	138,3	109,0
Interest rate : Minimum / Maximum / Average	3,40 / 4,10 / 3,78	3,70 / 4,25 / 4,04	3,80 / 4,30 / 4,17	3,50 / 3,80 / 3,71
b. Interbank operations (foreign currency)	119,0	114,0	123,0	118,0
Interest rate : Minimum / Maximum / Average	1,28 / 2,35 / 2,30	2,10 / 2,43 / 2,40	1,28 / 2,45 / 2,34	1,20 / 2,69 / 2,43
c. Secondary market of CD BCRP				
Interest rates (rentability for the buyer) : Minimum / Maximum / Average				
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	6,0	-24,0	13,0	-15,0
Flow of foreign exchange position ** = a + b.ii - c.ii + e + f	11,4	-22,8	11,5	-18,0
a. Spot purchases with non-banking costumers (**)	4,0	-23,1	7,7	-20,2
i. Purchases	92,9	30,9	72,8	46,7
ii. (-) Sales	88,9	54,0	65,1	66,9
b. Forward purchases with non-banking costumers (**)	0,8	-0,6		2,9
i. Pacted	11,2			10,1
ii. (-) Redemption	10,4	0,6		7,2
c. Forward selling with non-banking costumers (**)	6,2	0,6	-1,5	-0,2
i. Pacted	35,5	43,0	33,3	25,6
ii. (-) Redemption	29,3	42,4	34,8	25,8
d. Interbank operations (**)				
i. Spot	102,0	45,4	119,5	102,8
ii. Forward	13,4	9,0	8,5	5,5
e. Spot sales due to NDF redemption and swaps (**)	21,8	42,1	28,1	16,3
i. Purchases	31,8	42,1	28,1	22,3
ii. (-) Sales	10,0			6,0
f. Net operations with other financial institutions	4,5		10,5	4,5
g. Short term credit	100,0	100,0	100,0	
Interest rate	2,45%	2,45%	2,45%	
Note: Interbank exchange rate	3,503	3,498	3,512	3,523
* Preliminary data. ** Preliminary data for last day				