

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

	January 06	January 07	January 08	January 09	January 10
1. Commercial bank current account before Central Bank operations	285,4	426,7	348,6	335,9	338,5
2. Monetary and exchange Central Bank operations before close of the day					
a. Central Bank monetary operations					
i. Auction sale of CD BCRP		75,0 75,0	50,0 50,0	35,0	50,0
Proposals received		191,5 275,0	267,5 274,7	227,0	239,0
Maturity CD BCRP		3 months 6 months	9 months 18 months	1 year	18 months
Interest rate : Minimum / Maximum / Average		3,35/3,75/3,51 3,82/4,05/4,01	4,05/4,10/4,08 5,37/5,87/5,65	4,47/4,67/4,52	5,25 / 5,60 / 5,45
Stock of CD BCRP	1 635,1	1 785,1	1 885,1	1 920,1	1 970,1
Next maturity CD BCRP (january 15' 2003)			25,0	25,0	
CD BCRP matured from january 13' to 17' 2003				25,0	
ii. Outcome of the buying auction sale CD BCRP and BTP (Repo)	45,0				
Proposals received	108,0				
Maturity CD BCRP and BTP	1 day				
Interest rate : Minimum / Maximum / Average	3,43 / 3,43 / 3,43				
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	307,6	307,2	306,8	306,5	306,9
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	330,4	276,7	248,6	300,9	288,5
4. Central Bank monetary operations					
a. SWAP operations of foreign currency. Amount (millions of S/.)					
Interest rate	0,00910%	0,00810%	0,00810%	0,00810%	0,00820%
b. Outcome of the direct temporary buying CD BCRP and BTP (Repo)					
Fee (daily effective rate)	4,50%	4,25%	4,25%	4,25%	4,25%
c. Short term credit (with CD BCRP guaranteed)					
Fee (daily effective rate)	4,50%	4,25%	4,25%	4,25%	4,25%
d. Overnight deposits in domestic currency	112,0	0,0			
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	218,4	276,7	248,6	300,9	288,5
a. Cumulative average reserve balances in domestic currency (millions of S/.) (*)	918,7	925,7	927,4	934,5	945,7
b. Cumulative average reserve balances in domestic currency (% of liabilities subject to reserve requirements)	6,8	6,9	6,9	7,0	7,0
c. Cumulative average current account in domestic currency (millions of S/.)	227,9	234,9	236,6	243,8	254,9
d. Cumulative average current account in domestic currency (% of liabilities subject to reserve requirements)	1,7	1,7	1,8	1,8	1,9
6. Interbank market and Secondary market of CD BCRP					
a. Interbank operations (domestic currency)	129,9	208,5	159,5	179,4	138,1
Interest rate : Minimum / Maximum / Average	3,35/ 3,70 / 3,55	3,50/3,70/3,60	3,55/3,95/3,86	3,70/3,90/3,82	3,50/3,95/3,66
b. Interbank operations (foreign currency)	132,0	140,0	120,0	123,8	123,0
Interest rate : Minimum / Maximum / Average	1,60 / 2,71 / 2,35	1,10/2,71/2,27	1,60/2,71/2,39	1,30/2,71/2,28	1,30/2,71/2,30
c. Secondary market of CD BCRP		1,0			15,0
Interest rates (rentability for the buyer) : Minimum / Maximum / Average		3,85/3,85/3,85			3,80/3,80/3,80
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	13,7	-20,5	-2,4	-8,5	26,9
Flow of foreign exchange position ** = a + b.ii - c.ii + e + f	-6,2	-13,3	0,4	-17,3	20,7
a. Spot purchases with non-banking costumers (**)	-3,3	-11,0	-3,4	-18,6	19,8
i. Purchases	70,2	54,8	46,4	71,3	77,4
ii. (-) Sales	73,5	65,8	49,8	89,9	57,6
b. Forward purchases with non-banking costumers (**)	16,3	-17,1	0,5	0,1	1,0
i. Pacted	16,5	0,6	5,0	46,1	1,0
ii. (-) Redemption	0,2	17,7	4,5	46,0	
c. Forward selling with non-banking costumers (**)	-3,6	-10,0	3,4	-8,6	-5,2
i. Pacted	14,5	30,0	19,1	32,7	31,9
ii. (-) Redemption	18,1	40,0	15,7	41,3	37,1
d. Interbank operations (**)					
i. Spot	75,0	56,9	96,2	76,8	91,4
ii. Forward	3,0	2,0	6,0	3,0	11,5
e. Spot sales due to NDF redemption and swaps (**)	15,0	20,5	15,5	-3,4	34,0
i. Purchases	15,0	32,5	15,5	42,6	34,0
ii. (-) Sales		12,0		46,0	
f. Net operations with other financial institutions		-0,5	-0,5		4,0
g. Short term credit		0,0			
Interest rate					
Note: Interbank exchange rate	3,501	3,496	3,492	3,488	3,493
* Preliminary data. ** Preliminary data for last day					