

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

	Oct. 1	Oct. 2	Oct. 3	Oct. 4	Oct. 5
1. Commercial bank current account before Central Bank operations	-43.7	16.7	34.5	113.9	80.2
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	-	-	-	0.00%	0.00%
Proposals accepted	-	-	-	0.00%	0.00%
Maturity CD BCRP	-	-	-	-	-
Interest rate accepted					
Minimum	-	-	-	-	-
Maximum	-	-	-	-	-
Average	-	-	-	-	-
Stock of CD BCRP	1,990.0	1,990.0	1,990.0	1,990.0	1,990.0
Next maturity CD BCRP (Oct 12' 2001)					20.0
CD BCRP matured from 9' Oct. To Oct 12' 2001					20.0
ii. Outcome of the buying auction sale CD BCRP (Repo)					
Proposals received	264.2	292.2	266.6	294.6	233.1
Proposals accepted	210.0	170.0	135.0	95.0	120.0
Interest rate accepted					
Minimum	5.00%	5.06%	5.11%	5.46%	5.38%
Maximum	6.75%	6.18%	6.50%	6.06%	6.02%
Average	6.00%	5.81%	5.68%	5.64%	5.56%
b. <u>Central Bank foreign currency operations at over-the-counter</u>					
i. Purchase (equivalent in millions of S/.)	-	-	-	0.00%	0.00%
Amount (millions of US\$)	-	-	-	-	-
Average exchange rate (S/. US\$)	-	-	-	-	-
ii. Selling (equivalent in millions of S/.)	-	-	-	0.00%	0.00%
Amount (millions of US\$)	-	-	-	0.00%	0.00%
Average exchange rate (S/. US\$)	-	-	-	-	-
3. Commercial bank current account before close of the day					
a. Without temporary short term buying CD BCRP (Repo)	-43.7	16.7	34.5	113.9	80.2
b. With temporary short term buying CD BCRP (Repo)	166.3	186.7	169.5	208.9	200.2
4. Central Bank monetary operations					
a. <u>SWAP operations of foreign currency. Amount (millions of S/.)</u>	-	-	-	0.00%	0.00%
Amount (millions of US\$)	-	-	-	0.00%	0.00%
Interest rate	0.01340%	0.01340%	0.01340%	0.01340%	0.01350%
b. <u>Short term credit (with CD BCRP quatenfeed)</u>					
Amount	-	-	-	0.00%	300.00%
Fee (daily efective rate)	-	-	-	-	7.50%
c. <u>Overnight deposits in domestic currency</u>					
Amount	-	-	-	0.00%	0.00%
Interest rate	4.00%	4.00%	4.00%	-	-
5. Commercial bank current account in the BCRP at close of the day	166.3	186.7	169.5		
a. Cumulative average reserve balances in domestic currency (millions of S/.) (*)	729.9	766.6	771.0	0.0	0.0
b. Cumulative average reserve balances in domestic currency (% of liabilities subject to reserve	6.3	6.6	6.6	0.0	0.0
c. Cumulative average current account in domestic currency (millions of S/.)	166.1	176.3	174.0	208.9	203.2
d. Cumulative average current account in domestic currency (% of liabilities subject to reserve r	1.4	1.5	1.5	784.0	790.6
6. Interbank markey and Secondary market of CD BCRP				6.7	6.7
a. <u>Interbank operations (domestic currency)</u>				182.7	186.7
i. Amount (millions of S/.)	80.3	70.1	48.0	1.6	1.6
ii. Interest rates					
Minimum	6.00%	5.78%	5.78%		
Maximum	6.75%	6.75%	6.75%	10500.00%	9350.00%
Average	6.32%	6.16%	5.98%		
b. <u>Interbank operations (foreign currency)</u>				0.1	0.1
i. Amount (millions of S/.)	4.0	5.0	5.0	0.1	0.1
ii. Interest rates				0.1	0.1
Minimum	4.50%	4.50%	4.50%		
Maximum	5.00%	5.00%	5.00%	500.00%	200.00%
Average	4.63%	4.70%	4.70%		
c. <u>Secondary market of CD BCRP</u>				0.0	0.1
i. Amount (millions of S/.)	-	4.0	4.3	0.1	0.1
ii. Interest rates (rentability for the buyer)				4.70%	5.00%
Minimum	-	7.00%	6.90%		
Maximum	-	8.58%	7.25%	100.00%	200.00%
Average	-	8.18%	7.17%		
7. Operations in the foreign exchange market (millions of US\$)				0.1	0.1
a. <u>Flow of exchange position (**)</u>				0.1	0.1
i. Spot purchases with non-banking costumers	88.8	64.9	64.4	0.1	0.1
ii. Spot selling with non-banking costumers	70.9	72.3	62.0		
iii. Forward purchases with non-banking costumers	3.0	8.2	0.0		
iv. Forward selling with non-banking costumers	0.8	8.2	6.9	64.3	69.6
v. Redemption of forward purchases with non-banking costumers	12.4	22.2	9.2	82.2	85.1
vi. Redemption of forward selling with non-banking costumers	22.0	10.5	10.8	25.1	29.0
b. <u>Interbank operations (**)</u>				7.0	28.0
i. Interbank spot purchases	41.3	53.0	59.3	17.3	36.7
ii. Interbank forward purchases	-	1.0	2.0	13.3	26.7
c. <u>Short term credit</u>					
i. Amount	-	-	-	5650.00%	4070.00%
ii. Interest rate	-	-	-	830.60%	30.00%
* Preliminary data. ** Preliminary data for last day				0.0	0.0