

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

	Oct. 15	Oct. 16	Oct. 17	Oct. 18	Oct. 19
1. Commercial bank current account before Central Bank operations	236.5	76.2	14.5	-168.9	-228.2
2. Monetary and exchange Central Bank operations before close of the day					
a. <u>Central Bank monetary operations</u>					
i. <u>Auction sale of CD BCRP</u>					
Proposals received	81.0	--	--	0.00%	0.00%
Proposals accepted	65.0	--	--	0.00%	0.00%
Maturity CD BCRP	1 week	--	--	--	--
Interest rate accepted					
Minimum	4.97%	--	--	--	--
Maximum	7.00%	--	--	--	--
Average	5.54%	--	--	--	--
Stock of CD BCRP	2,010.0	1,930.0	1,930.0	1,930.0	1,930.0
Next maturity CD BCRP (Oct. 22 ' 2001)					65.0
CD BCRP matured from Oct. 22' to Oct 26' 2001					150.0
ii. <u>Outcome of the buying auction sale CD BCRP and BTP (Repo)</u>					
Proposals received	--	27.4	169.4	286.6	266.5
Proposals accepted	--	27.4	90.0	270.0	263.5
Interest rate accepted					
Minimum	--	3.71%	3.55%	3.28%	3.05%
Maximum	--	4.85%	4.16%	4.00%	3.85%
Average	--	4.15%	3.93%	3.67%	3.45%
b. <u>Central Bank foreign currency operations at over-the-counter</u>					
i. <u>Purchase (equivalent in millions of S/.)</u>					
Amount (millions of US\$)	34.5	25.9	--	17.25	0.0
Average exchange rate (S/ US\$)	10.0	7.5	--	5.0	0.0
Average exchange rate (S/ US\$)	3,4490	3,4483	--	3,4492	--
ii. <u>Selling (equivalent in millions of S/.)</u>					
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)	206.0	102.1	14.5	-151.7	-228.2
b. With temporary short term buying CD BCRP (Repo)	206.0	129.5	104.5	118.3	35.3
4. Central Bank monetary operations					
a. <u>SWAP operations of foreign currency. Amount (millions of S/.)</u>					
Amount (millions of US\$)	--	--	--	0.00%	0.00%
Interest rate	0.01360%	0.01370%	0.01370%	0.01380%	0.01390%
b. <u>Outcome of the direct temporary buying CD BCRP and BTP (Repo)</u>					
Amount (millions of S/.)	--	--	--	0.00%	0.00%
Fee (daily effective rate)	--	--	--	--	--
c. <u>Short term credit (with CD BCRP guaranteed)</u>					
Amount (millions of S/.)	--	--	--	0.00%	0.00%
Fee (daily effective rate)	--	--	--	--	--
d. <u>Overnight deposits in domestic currency</u>					
Amount (millions of S/.)	--	13.0	--	0.00%	0.00%
Interest rate	3.0%	3.00%	3.00%	3.00%	3.00%
5. Commercial bank current account in the BCRP at close of the day	206.0	116.5	104.5	118.3	35.3
a. Cumulative average reserve balances in domestic currency (millions of S/.) (*)	817.3	810.3	804.1	800.0	791.9
b. Cumulative average reserve balances in domestic currency (% of liabilities subject to reserve)	6.9	6.9	6.8	6.8	6.7
c. Cumulative average current account in domestic currency (millions of S/.)	198.3	193.1	187.9	184.0	176.2
d. Cumulative average current account in domestic currency (% of liabilities subject to reserve)	1.7	1.6	1.6	1.6	1.5
6. Interbank market and Secondary market of CD BCRP					
a. <u>Interbank operations (domestic currency)</u>					
i. Amount (millions of S/.)	108.6	96.5	128.2	90.1	196.5
ii. Interest rates					
Minimum	4.75%	4.00%	4.00%	3.75%	3.50%
Maximum	6.00%	5.75%	4.50%	5.50%	4.50%
Average	4.92%	4.61%	4.29%	3.98%	3.71%
b. <u>Interbank operations (foreign currency)</u>					
i. Amount (millions of S/.)	3.0	16.9	7.9	4.9	5.4
ii. Interest rates					
Minimum	2.52%	2.50%	2.50%	2.75%	2.75%
Maximum	2.52%	2.75%	2.75%	2.75%	2.75%
Average	2.52%	2.57%	2.66%	2.75%	2.75%
c. <u>Secondary market of CD BCRP</u>					
i. Amount (millions of S/.)	--	--	3.0	2.2	0.0
ii. Interest rates (rentability for the buyer)					
Minimum	--	--	5.90%	4.60%	--
Maximum	--	--	7.30%	6.76%	--
Average	--	--	6.83%	5.29%	--
7. Operations in the foreign exchange market (millions of US\$)					
a. <u>Flow of exchange position (**)</u>					
i. Spot purchases with non-banking costumers	85.0	74.5	70.9	85.2	64.3
ii. Spot selling with non-banking costumers	61.0	70.7	50.9	63.6	58.1
iii. Forward purchases with non-banking costumers	0.5	6.8	4.0	11.0	0.0
iv. Forward selling with non-banking costumers	24.3	4.8	17.4	24.1	24.9
v. Redemption of forward purchases with non-banking costumers	4.1	2.0	8.7	1.5	9.3
vi. Redemption of forward selling with non-banking costumers	18.4	8.3	9.4	9.1	10.7
b. <u>Interbank operations (**)</u>					
i. Interbank spot purchases	85.9	44.8	54.7	47.0	40.2
ii. Interbank forward purchases	--	--	6.0	0.0	1.5
c. <u>Short term credit</u>					
i. Amount	--	--	--	0.00%	0.00%
ii. Interest rate	--	--	--	--	--
* Preliminary data. ** Preliminary data for last day					