

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

	Jan. 28	Jan. 29	Jan. 30	31 Jan.	01 Feb.
1. Commercial bank current account before Central Bank operations	154.0	203.3	108.9	122.2	14.1
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	79.0	134.0	-	0.0	0.0
Proposals accepted	20.0	50.0	-	0.0	0.0
Maturity CD BCRP	20 weeks	9 months	-	-	-
Interest rate accepted					
Minimum	3.15%	3.75%	-	-	-
Maximum	3.45%	4.00%	-	-	-
Average	3.36%	3.87%	-	-	-
Stock of CD BCRP	2,300.0	2,350.0	2,350.0	2,350.0	2,350.0
Next maturity CD BCRP (Feb. 7 ' 2002)				0.0	70.0
CD BCRP matured from Feb 4' to Feb. 8 ' 2002				0.0	100.0
ii. Outcome of the buying auction sale CD BCRP and BTP (Repo)					
Proposals received	-	-	-	40.0	328.5
Proposals accepted	-	-	-	25.0	225.0
Interest rate accepted					
Minimum	-	-	-	2.98%	2.11%
Maximum	-	-	-	2.98%	2.78%
Average	-	-	-	2.98%	2.62%
b. <u>Central Bank foreign currency operations at over-the-counter</u>					
i. Purchase (equivalent in millions of S/.)	-	-	-	0.0	0.0
Amount (millions of US\$)	-	-	-	0.0	0.0
Average exchange rate (S/. US\$)	-	0.0	-	0.0	0.0
ii. Selling (equivalent in millions of S/.)	-	-	-	0.0	0.0
Amount (millions of US\$)	-	-	-	0.0	0.0
Average exchange rate (S/. US\$)	-	-	-	-	-
3. Commercial bank current account before close of the day					
a. Without temporary short term buying CD BCRP (Repo)	134.0	153.3	108.9	122.2	14.1
b. With temporary short term buying CD BCRP (Repo)	134.0	153.3	108.9	147.2	239.1
4. Central Bank monetary operations					
a. <u>SWAP operations of foreign currency. Amount (millions of S/.)</u>					
Amount (millions of US\$)	-	-	-	0.0	0.0
Interest rate	0.00730%	0.00730%	0.00720%	0.00720%	0.00720%
b. <u>Outcome of the direct temporary buying CD BCRP and BTP (Repo)</u>					
Amount (millions of S/.)	-	-	-	0.0	0.0
Fee (daily effective rate)	4.00%	4.00%	4.00%	4.00%	4.00%
c. <u>Short term credit (with CD BCRP guaranteed)</u>					
Amount (millions of S/.)	-	-	-	0.0	0.0
Fee (daily effective rate)	-	-	-	-	-
d. <u>Overnight deposits in domestic currency</u>					
Amount (millions of S/.)	50.0	59.5	72.8	2.2	0.0
Interest rate	2.00%	2.00%	2.00%	2.00%	2.00%
5. Commercial bank current account in the BCRP at close of the day	84.0	93.8	36.1	145.0	239.1
a. Cumulative average reserve balances in domestic currency (millions of S/.) (*)	821.8	818.7	814.5	812.5	846.1
b. Cumulative average reserve balances in domestic currency (% of liabilities subject to reserve require	6.5	6.5	6.5	6.4	6.7
c. Cumulative average current account in domestic currency (millions of S/.)	167.6	165.1	160.8	160.3	239.1
d. Cumulative average current account in domestic currency (% of liabilities subject to reserve require	1.3	1.3	1.3	1.3	1.9
6. Interbank market and Secondary market of CD BCRP					
a. <u>Interbank operations (domestic currency)</u>					
i. Amount (millions of S/.)	203.3	209.8	300.1	243.2	203.8
ii. Interest rates					
Minimum	2.30%	2.40%	2.50%	2.75%	2.65%
Maximum	2.65%	2.65%	3.00%	3.00%	2.80%
Average	2.44%	2.48%	2.76%	2.81%	2.73%
b. <u>Interbank operations (foreign currency)</u>					
i. Amount (millions of S/.)	27.5	19.0	26.0	26.0	42.5
ii. Interest rates					
Minimum	1.67%	1.80%	1.60%	1.70%	1.57%
Maximum	2.00%	2.00%	2.00%	2.00%	2.00%
Average	1.84%	1.94%	1.80%	1.78%	1.77%
c. <u>Secondary market of CD BCRP</u>					
i. Amount (millions of S/.)	-	2.0	1.0	2.5	9.0
ii. Interest rates (rentability for the buyer)					
Minimum	-	3.15%	3.15%	3.35%	3.15%
Maximum	-	3.15%	3.15%	3.35%	3.80%
Average	-	3.15%	3.15%	3.35%	3.46%
7. Operations in the foreign exchange market (millions of US\$)					
a. <u>Flow of exchange position (**)</u>					
i. Spot purchases with non-banking costumers	60.5	48.8	72.8	91.2	63.7
ii. Spot selling with non-banking costumers	56.1	76.9	56.6	69.2	56.2
iii. Forward purchases with non-banking costumers	6.5	31.9	11.9	13.2	12.0
iv. Forward selling with non-banking costumers	15.1	50.4	31.2	34.5	26.5
v. Redemption of forward purchases with non-banking costumers	8.9	20.7	8.2	11.8	23.0
vi. Redemption of forward selling with non-banking costumers	20.9	3.3	10.1	26.4	16.2
b. <u>Interbank operations (**)</u>					
i. Interbank spot purchases	57.5	52.5	103.3	67.5	62.0
ii. Interbank forward purchases	1.4	1.5	7.5	10.5	8.0
c. <u>Short term credit</u>					
i. Amount	-	-	-	0.0	0.0
ii. Interest rate	-	-	-	0.00%	0.00%
* Preliminary data. ** Preliminary data for last day					