

CENTRAL RESERVE BANK OF PERU MONETARY AND EXCHANGE OPERATION (Millions S/.)		
	October 09	October 10
1. Commercial bank current account before Central Bank operations	69.3	201.1
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	-.-	-.-
Proposals accepted	-.-	-.-
Maturity CD BCRP	-.-	-.-
Interest rate accepted		
Minimum	-.-	-.-
Maximum	-.-	-.-
Average	-.-	-.-
Stock of CD BCRP	1,645.2	1,615.2
Next maturity CD BCRP ( October 14' 2002)		
CD BCRP matured from October 14' to 18' 2002		
ii. Outcome of the buying auction sale CD BCRP and BTP (Repo)		
Proposals received	634.2	271.7
Proposals accepted	260.0	125.0
Maturity	1 day	1 day
Interest rate accepted		
Minimum	5.88%	5.50%
Maximum	6.52%	5.97%
Average	6.21%	5.56%
iii. Auction sale of CDR BCRP		
Proposals accepted	-.-	-.-
Maturity CDR BCRP	-.-	-.-
Average interest rate	-.-	-.-
Nominal Stock of CDR BCRP	236.0	236.0
Adjusted Stock of CDR BCRP	235.5	235.2
b. <u>Central Bank foreign currency operations at over-the-counter</u>		
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		
a. Without temporary short term buying CD BCRP (Repo)	69.3	201.1
b. With temporary short term buying CD BCRP (Repo)	329.3	326.1
4. <u>Central Bank monetary operations</u>		
a. <u>SWAP operations of foreign currency. Amount (millions of S/.)</u>	-.-	-.-
Amount (millions of US\$)	-.-	-.-
Interest rate	0.00970%	0.00970%
b. <u>Outcome of the direct temporary buying CD BCRP and BTP (Repo)</u>		
Amount (millions of S/.)	-.-	-.-
Fee (daily effective rate)	-.-	-.-
c. <u>Short term credit (with CD BCRP guaranteed)</u>		
Amount (millions of S/.)	-.-	-.-
Fee (daily effective rate)	-.-	-.-
d. <u>Overnight deposits in domestic currency</u>		
Amount (millions of S/.)	-.-	-.-
Interest rate	3.00%	3.00%
5. Commercial bank current account in the BCRP at close of the day	329.3	326.1
a. Cumulative average reserve balances in domestic currency (millions of S/.) (*)	859.2	868.5
b. Cumulative average reserve balances in domestic currency (% of liabilities subject to reserve require	6.6	6.7
c. Cumulative average current account in domestic currency (millions of S/.)	232.7	242.0
d. Cumulative average current account in domestic currency (% of liabilities subject to reserve require	1.8	1.9
6. <u>Interbank market and Secondary market of CD BCRP</u>		
a. <u>Interbank operations (domestic currency)</u>		
i. Amount (millions of S/.)	285.5	225.0
ii. Interest rates		
Minimum	5.00%	4.60%
Maximum	7.00%	6.25%
Average	6.18%	5.21%
b. <u>Interbank operations (foreign currency)</u>		
i. Amount (millions of S/.)	3.0	3.0
ii. Interest rates		
Minimum	2.00%	2.00%
Maximum	2.00%	2.00%
Average	2.00%	2.00%
c. <u>Secondary market of CD BCRP</u>		
i. Amount (millions of S/.)	-.-	8.5
ii. Interest rates (rentability for the buyer)		
Minimum	-.-	5.00%
Maximum	-.-	5.80%
Average	-.-	5.24%
7. <u>Operations in the foreign exchange market (millions of US\$)</u>		
a. <u>Flow of exchange position (**)</u>		
i. Spot purchases with non-banking costumers	83.5	68.1
ii. Spot selling with non-banking costumers	77.0	83.4
iii. Forward purchases with non-banking costumers	2.6	11.1
iv. Forward selling with non-banking costumers	29.7	56.4
v. Spot purchases due to NDF redemption and swaps	58.3	31.0
vi. Spot sales due to NDF redemption and swaps	2.0	1.0
vii. Redemption of forward purchases with non-banking costumers	1.0	1.1
viii. Redemption of forward selling with non-banking costumers	59.2	40.4
b. <u>Interbank operations (**)</u>		
i. Interbank spot purchases	101.9	92.3
ii. Interbank forward purchases	1.5	13.0
c. <u>Short term credit</u>		
i. Amount	-.-	-.-
ii. Interest rate	-.-	-.-
* Preliminary data. ** Preliminary data for last day		