

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

	2 Oct	3 Oct	4 Octubre	5 Octubre	6 Octubre
1. Commercial bank current account before Central Bank operations	-26,3	-8,8	103,4	140,8	95,0
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	2.050,0	2.050,0	1.970,0	1.970,0	1.970,0
Next maturity CD BCRP (Oct 10' 2000)	80,0	80,0	70,0	70,0	70,0
CD BCRP matured from Oct 9' to Oct 13' 2000	80,0	80,0	--	--	100,0
ii. Outcome of the buying auction sale CD BCRP (Repo)					
Proposals received	160,5	381,3	88,4	41,8	89,2
Proposals accepted	110,0	170,0	50,0	20,0	50,0
Interest rate accepted					
Minimum	18,50%	17,25%	19,05%	17,75%	16,13%
Maximum	18,00%	17,30%	19,05%	18,05%	16,13%
Average	18,33%	17,25%	19,05%	17,78%	16,13%
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)	-26,3	-8,8	103,4	140,8	95,0
b. With temporary short term buying CD BCRP (Repo)	83,7	161,2	153,4	160,8	145,0
4. Central Bank monetary operations					
a. <u>SWAP operations of foreign currency. Amount (millions of S/.)</u>	32,8	--	--	94,6	28,0
Ammount (millions of S/.)	9,4	--	--	27,0	8,0
Interest rate	0,01890%	0,01890%	0,01890%	0,01890%	0,01890%
b. <u>Short term credit (with CD BCRP guaranteed)</u>					
Amount (millions of US\$)		--			--
Fee (daily efective rate)		--			--
c. <u>Overnight deposits in domestic currency</u>					
Ammount	--	--	--	--	--
Interest rate	--	--	--	--	--
5. Commercial bank current account in the BCRP at close of the day	116,5	161,2	153,4	255,4	173,0
6. Interbank markey and Secondary market of CD BCRP					
a. <u>Interbank operations (domestic currency)</u>					
i. Amount (millions of S/.)	186,7	161,0	125,6	119,7	99,3
ii. Interest rates					
Minimum	17,00%	17,00%	17,75%	16,00%	16,00%
Maximum	19,00%	18,25%	19,50%	21,00%	17,00%
Average	18,52%	17,95%	18,61%	18,40%	16,50%
b. <u>Interbank operations (foreign currency)</u>					
i. Amount (millions of S/.)	110,0	136,8	147,3	132,9	208,0
ii. Interest rates					
Minimum	6,95%	7,00%	7,00%	7,00%	7,00%
Maximum	7,60%	7,60%	7,60%	7,80%	7,80%
Average	7,28%	7,24%	7,26%	7,22%	7,17%
c. <u>Secondary market of CD BCRP</u>					
i. Amount (millions of S/.)	8,8	8,8	--	17,5	--
ii. Interest rates (rentability for the buyer)					
Minimum	14,50%	14,00%	--	15,00%	--
Maximum	14,50%	14,00%	--	15,00%	--
Average	14,50%	14,00%	--	15,00%	--
7. Operations in the foreign exchange market (millions of US\$)					
a. <u>Flow of exchange position (*)</u>					
i. Spot purchases with non-banking costumers	53,7	50,0	40,0	60,2	63,4
ii. Spot selling with non-banking costumers	75,9	62,7	36,8	43,8	57,0
iii. Forward purchases with non-banking costumers	2,0	11,0	14,5	3,5	4,7
iv. Forward selling with non-banking costumers	18,1	11,6	15,5	7,6	13,7
v. Redemption of forward purchases with non-banking costumers	2,4	1,5	0,5	2,7	10,2
vi. Redemption of forward selling with non-banking costumers	12,3	0,6	0,1	4,5	14,4
b. <u>Interbank operations (*)</u>					
i. Interbank spot purchases	80,0	56,4	86,8	95,0	81,0
ii. Interbank forward purchases	7,0	4,0	4,0	10,0	9,5
c. <u>Short term credit</u>					
i. Amount	--	--	--	--	--
ii. Interest rate	--	--	--	--	--

* Preliminary data.