

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

| | 30 Oct | 31 Oct | 2 Nov. | 3 Nov. |
|--|-------------|--------------|--------------|--------------|
| 1. Commercial bank current account before Central Bank operations | 72.3 | -13.9 | -44.7 | -8.4 |
| 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 | 0.0 | -- | 0.0 | 0.0 |
| Proposals accepted | 0.0 | -- | 0.0 | 0.0 |
| Maturity CD BCRP | -- | -- | -- | -- |
| Interest rate accepted | | | | |
| Minimum | -- | -- | -- | -- |
| Maximum | -- | -- | -- | -- |
| Average | -- | -- | -- | -- |
| Stock of CD BCRP | 1 755.0 | 1 755.0 | 1 755.0 | 1 755.0 |
| Next maturity CD BCRP (Nov 07' 2000) | 50.0 | 50.0 | | |
| CD BCRP matured from Nov 6 to Nov 10' 2000 | 0.0 | -- | | |
| ii. Outcome of the buying auction sale CD BCRP (Repo) | | | | |
| Proposals received | 0.0 | 41.0 | 175.0 | 192.5 |
| Proposals accepted | 0.0 | 41.0 | 150.0 | 160.0 |
| Interest rate accepted | | | | |
| Minimum | -- | 10.00% | 14.01% | 11.00% |
| Maximum | -- | 13.75% | 15.25% | 15.00% |
| Average | -- | 10.84% | 14.08% | 11.39% |
| 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) | 72.3 | -13.9 | -44.7 | -8.4 |
| b. With temporary short term buying CD BCRP (Repo) | 72.3 | 27.1 | 105.3 | 151.6 |
| 4. Central Bank monetary operations | | | | |
| a. <u>SWAP operations of foreign currency. Amount (millions of S/.)</u> | | | 23.8 | |
| Amount (millions of S/.) | | | 6.8 | |
| Interest rate | 0.01890% | 0.01890% | 0.01890% | 0.01890% |
| b. <u>Short term credit (with CD BCRP guaranteed)</u> | | | | |
| Amount (millions of US\$) | | | | |
| Fee (daily effective rate) | | | | |
| c. <u>Overnight deposits in domestic currency</u> | | | | |
| Amount | 21.0 | -- | 0.0 | 0.0 |
| Interest rate | 0.1 | -- | -- | -- |
| 5. Commercial bank current account in the BCRP at close of the day | 51.3 | 27.1 | 129.1 | 151.6 |
| a. Cumulative average reserve balances in domestic currency (millions of S/.) (*) | 759.0 | 756.2 | 719.6 | 724.0 |
| b. Cumulative average reserve balances in domestic currency (% of liabilities subject to reserve require | 6.8 | 6.7 | 6.6 | 6.6 |
| c. Cumulative average current account in domestic currency (millions of S/.) | 141.5 | 137.8 | 78.1 | 102.6 |
| b. Cumulative average current account in domestic currency (% of liabilities subject to reserve require | 1.3 | 1.2 | 0.7 | 0.9 |
| 6. Interbank market and Secondary market of CD BCRP | | | | |
| a. <u>Interbank operations (domestic currency)</u> | | | | |
| i. Amount (millions of S/.) | 216.9 | 214.4 | 128.4 | 201.8 |
| ii. Interest rates | | | | |
| Minimum | 13.00% | 12.00% | 14.50% | 13.50% |
| Maximum | 15.50% | 14.00% | 15.50% | 15.40% |
| Average | 13.73% | 13.21% | 14.90% | 14.75% |
| b. <u>Interbank operations (foreign currency)</u> | | | | |
| i. Amount (millions of S/.) | 49.4 | 25.0 | 90.0 | 180.0 |
| ii. Interest rates | | | | |
| Minimum | 6.90% | 6.90% | 7.00% | 7.00% |
| Maximum | 7.75% | 7.75% | 8.00% | 8.00% |
| Average | 7.35% | 7.46% | 7.47% | 7.54% |
| c. <u>Secondary market of CD BCRP</u> | | | | |
| i. Amount (millions of S/.) | 31.7 | 8.0 | 2.0 | 5.8 |
| ii. Interest rates (rentability for the buyer) | | | | |
| Minimum | 12.00% | 13.30% | 14.00% | 14.00% |
| Maximum | 14.00% | 14.00% | 14.00% | 14.00% |
| Average | 13.13% | 13.71% | 14.00% | 14.00% |
| 7. Operations in the foreign exchange market (millions of US\$) | | | | |
| a. <u>Flow of exchange position (**)</u> | | | | |
| i. Spot purchases with non-banking costumers | 49.3 | 86.8 | 72.8 | 56.9 |
| ii. Spot selling with non-banking costumers | 94.9 | 71.8 | 86.4 | 45.4 |
| iii. Forward purchases with non-banking costumers | 0.1 | 1.7 | 12.6 | 10.5 |
| iv. Forward selling with non-banking costumers | 0.7 | 12.7 | 12.2 | 11.5 |
| v. Redemption of forward purchases with non-banking costumers | 6.7 | 1.2 | 1.9 | 0.7 |
| vi. Redemption of forward selling with non-banking costumers | 11.1 | 6.0 | 19.8 | 5.4 |
| b. <u>Interbank operations (**)</u> | | | | |
| i. Interbank spot purchases | 78.7 | 49.0 | 66.4 | 89.0 |
| ii. Interbank forward purchases | 3.0 | 1.0 | 1.0 | 8.5 |
| c. <u>Short term credit</u> | | | | |
| i. Amount | | -- | | |
| ii. Interest rate | | -- | | |

* Preliminary data. ** Preliminary data for last day