

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

	Sep 17	Sep 18	Sep 19	Sep 20	Sep 21
1. Commercial bank current account before Central Bank operations	103.7	155.8	192.3	178.1	107.8
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	-	-	119.3	118.3	-
Proposals accepted	-	-	40.0	25.0	-
Maturity CD BCRP	-	-	14 weeks	6 meses	-
Interest rate accepted					
Minimum	-	-	7.61%	7.78%	-
Maximum	-	-	8.00%	8.00%	-
Average	-	-	7.84%	7.86%	-
Stock of CD BCRP	1,985.0	1,985.0	2,025.0	2,050.0	2,050.0
Next maturity CD BCRP (Sep 27' 2001)					60.0
CD BCRP matured from Sep 24' to Sep 28' 2001					60.0
ii. Outcome of the buying auction sale CD BCRP (Repo)					
Proposals received	101.2	54.0	-	-	44.0
Proposals accepted	40.0	20.0	-	-	40.0
Interest rate accepted					
Minimum	6.10%	6.00%	-	-	4.85%
Maximum	6.16%	6.28%	-	-	5.86%
Average	6.10%	6.16%	-	-	4.96%
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)	103.7	155.8	152.3	153.1	107.8
b. With temporary short term buying CD BCRP (Repo)	143.7	175.8	152.3	153.1	147.8
4. Central Bank monetary operations					
a. <u>SWAP operations of foreign currency. Amount (millions of S/.)</u>	-	-	6.7	-	-
Amount (millions of S/.)	-	-	1.9	-	-
Interest rate	0.01340%	0.01340%	0.01340%	0.01340%	0.01340%
b. <u>Short term credit (with CD BCRP quatenanted)</u>					
Amount (millions of US\$)	-	-	-	-	-
Fee (daily efective rate)	-	-	-	-	-
c. <u>Overnight deposits in domestic currency</u>					
Amount	-	-	90.0	2.0	45.0
Interest rate	4.00%	4.00%	4.00%	4.00%	4.00%
5. Commercial bank current account in the BCRP at close of the day	143.7	175.8	68.9	151.1	102.8
a. Cumulative average reserve balances in domestic currency (millions of S/.) (*)	777.3	777.1	771.7	770.9	767.9
b. Cumulative average reserve balances in domestic currency (% of liabilities subject to reserve)	6.6	6.6	6.5	6.5	6.5
c. Cumulative average current account in domestic currency (millions of S/.)	165.5	166.1	160.9	160.4	157.7
d. Cumulative average current account in domestic currency (% of liabilities subject to reserve)	1.4	1.4	1.4	1.4	1.3
6. Interbank market and Secondary market of CD BCRP					
a. <u>Interbank operations (domestic currency)</u>					
i. Amount (millions of S/.)	44.6	5.0	10.9	32.5	22.5
ii. Interest rates					
Minimum	5.75%	6.25%	5.75%	5.00%	4.50%
Maximum	6.50%	6.75%	6.75%	6.75%	5.50%
Average	6.18%	6.40%	6.17%	5.65%	4.84%
b. <u>Interbank operations (foreign currency)</u>					
i. Amount (millions of S/.)	3.5	4.5	2.0	-	-
ii. Interest rates					
Minimum	4.25%	4.50%	2.75%	-	-
Maximum	5.00%	5.00%	2.75%	-	-
Average	4.57%	4.67%	2.75%	-	-
c. <u>Secondary market of CD BCRP</u>					
i. Amount (millions of S/.)	2.0	-	3.0	7.5	1.5
ii. Interest rates (rentability for the buyer)					
Minimum	8.25%	-	8.75%	7.35%	7.25%
Maximum	8.25%	-	8.90%	8.00%	7.25%
Average	8.25%	-	8.80%	7.39%	7.25%
7. Operations in the foreign exchange market (millions of US\$)					
a. <u>Flow of exchange position (**)</u>					
i. Spot purchases with non-banking costumers	103.6	71.0	67.0	76.3	74.5
ii. Spot selling with non-banking costumers	90.0	61.1	58.8	61.6	58.5
iii. Forward purchases with non-banking costumers	1.2	0.2	2.1	1.9	3.1
iv. Forward selling with non-banking costumers	0.0	13.7	2.3	15.0	7.0
v. Redemption of forward purchases with non-banking costumers	4.0	12.0	0.4	10.2	0.1
vi. Redemption of forward selling with non-banking costumers	52.4	17.1	2.0	26.3	3.6
b. <u>Interbank operations (**)</u>					
i. Interbank spot purchases	40.0	41.5	19.1	34.8	20.7
ii. Interbank forward purchases	-	1.0	1.0	1.0	6.0
c. <u>Short term credit</u>					
i. Amount	-	-	-	-	-
ii. Interest rate	-	-	-	-	-
* Preliminary data. ** Preliminary data for last day					