

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

	Sep 24	Sep. 25	Sep. 26	Sep 27	Sep 28
1. Commercial bank current account before Central Bank operations	99,9	-101,6	-131,3	-4,1	-3,3
2. Monetary and exchange Central Bank operations before close of the day					
a. <u>Central Bank monetary operations</u>					
i. <u>Auction sale of CD BCRP</u>					
Proposals received	--	--	--	--	--
Proposals accepted	--	--	--	--	--
Maturity CD BCRP	--	--	--	--	--
Interest rate accepted					
Minimum	--	--	--	--	--
Maximum	--	--	--	--	--
Average	--	--	--	--	--
Stock of CD BCRP	2 050,0	2 050,0	2 050,0	1 990,0	1 990,0
Next maturity CD BCRP Oct 12' 2001				--	20,0
CD BCRP matured from Oct. 1 to Oct. 5' 2001				--	--
ii. <u>Outcome of the buying auction sale CD BCRP (Repo)</u>					
Proposals received	--	312,6	235,0	220,5	172,0
Proposals accepted	--	215,0	220,0	140,0	85,0
Interest rate accepted					
Minimum	--	6,01%	5,58%	5,76%	6,50%
Maximum	--	6,78%	7,01%	6,08%	6,95%
Average	--	6,41%	6,35%	6,04%	6,62%
b. <u>Central Bank foreign currency operations at over-the-counter</u>					
i. <u>Purchase (equivalent in millions of S/.)</u>	--	--	--	--	--
Amount (millions of US\$)	--	--	--	--	--
Average exchange rate (S/. US\$)	--	--	--	--	--
ii. <u>Selling (equivalent in millions of S/.)</u>	--	--	--	--	--
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)	99,9	-101,6	-131,3	-4,1	-3,3
b. With temporary short term buying CD BCRP (Repo)	99,9	113,4	88,7	135,9	81,7
4. Central Bank monetary operations					
a. <u>SWAP operations of foreign currency. Amount (millions of S/.)</u>	--	--	--	--	2,4
Amount (millions of US\$)	--	--	--	--	0,7
Interest rate	0,01340%	0,01340%	0,01340%	0,01340%	0,01340%
b. <u>Short term credit (with CD BCRP guaranteed)</u>					
Amount (millions of S/.)	--	--	--	--	--
Fee (daily effective rate)	--	--	--	--	--
c. <u>Overnight deposits in domestic currency</u>					
Amount	--	--	--	38,0	25,0
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	99,9	113,4	88,7	97,9	59,1
a. Cumulative average reserve balances in domestic currency (millions of S/.) (*)	758,0	757,1	756,2	755,5	753,5
b. Cumulative average reserve balances in domestic currency (% of liabilities subject to reser	6,4	6,4	6,4	6,4	6,4
c. Cumulative average current account in domestic currency (millions of S/.)	150,6	149,1	146,8	145,0	136,4 **
d. Cumulative average current account in domestic currency (% of liabilities subject to reserv	1,3	1,3	1,2	1,2	1,2
6. Interbank market and Secondary market of CD BCRP					
a. <u>Interbank operations (domestic currency)</u>					
i. Amount (millions of S/.)	108,7	136,8	36,9	82,2	93,2
ii. Interest rates					
Minimum	4,75%	5,50%	6,25%	6,00%	6,00%
Maximum	7,00%	7,00%	7,00%	7,00%	8,00%
Average	5,60%	6,53%	6,48%	6,19%	6,88%
b. <u>Interbank operations (foreign currency)</u>					
i. Amount (millions of S/.)	3,0	3,0	3,0	2,7	2,0
ii. Interest rates					
Minimum	4,50%	4,50%	3,17%	3,20%	4,25%
Maximum	4,50%	4,50%	3,17%	4,50%	4,50%
Average	4,50%	4,50%	3,17%	4,16%	4,38%
c. <u>Secondary market of CD BCRP</u>					
i. Amount (millions of S/.)	--	6,2	4,4	2,0	9,5
ii. Interest rates (rentability for the buyer)					
Minimum	--	7,00%	6,70%	7,75%	6,50%
Maximum	--	8,50%	8,50%	7,75%	7,85%
Average	--	8,33%	7,69%	7,75%	7,14%
7. Operations in the foreign exchange market (millions of US\$)					
a. <u>Flow of exchange position (***)</u>					
i. Spot purchases with non-banking costumers	62,1	69,7	75,8	66,3	70,1
ii. Spot selling with non-banking costumers	66,3	81,9	69,5	67,5	55,3
iii. Forward purchases with non-banking costumers	4,1	5,6	1,1	5,8	1,3
iv. Forward selling with non-banking costumers	20,5	6,1	6,4	4,6	0,3
v. Redemption of forward purchases with non-banking costumers	0,3	6,7	4,0	2,4	3,8
vi. Redemption of forward selling with non-banking costumers	13,4	1,3	15,9	0,5	6,9
b. <u>Interbank operations (***)</u>					
i. Interbank spot purchases	41,1	44,9	69,0	38,8	51,0
ii. Interbank forward purchases	--	6,5	23,5	2,0	10,5
c. <u>Short term credit</u>					
i. Amount	--	--	--	--	--
ii. Interest rate	--	--	--	--	--

* Preliminary data.

** Monthly average for september.

*** Preliminary data for last day.