

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

	Oct. 29	Oct. 30	Oct. 31
1. Commercial bank current account before Central Bank operations	111,3	89,1	42,1
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	106,3	-	-
Proposals accepted	25,0	-	-
Maturity CD BCRP	6 months	-	-
Interest rate accepted			
Minimum	6,24%	-	-
Maximum	6,79%	-	-
Average	6,56%	-	-
Stock of CD BCRP	1 805,0	1 805,0	1 805,0
Next maturity CD BCRP (November 12' 2001)			130,0
CD BCRP matured from November 5' to November 9' 2001			0,0
ii. Outcome of the buying auction sale CD BCRP and BTP (Repo)			
Proposals received	-	-	117,4
Proposals accepted	-	-	35,0
Interest rate accepted			
Minimum	-	-	4,25%
Maximum	-	-	4,61%
Average	-	-	4,42%
b. <u>Central Bank foreign currency operations at over-the-counter</u>			
i. Purchase (equivalent in millions of S/.)	17,2	34,5	34,4
Amount (millions of US\$)	5,0	10,0	10,0
Average exchange rate (S/. US\$)	3,4490	3,4458	3,4407
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)	103,5	123,6	76,5
b. With temporary short term buying CD BCRP (Repo)	103,5	123,6	111,5
4. Central Bank monetary operations			
a. <u>SWAP operations of foreign currency. Amount (millions of S/.)</u>	5,2	3,1	-
Amount (millions of US\$)	1,5	0,9	-
Interest rate	0,01410%	0,01420%	0,01430%
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/.)	35,0	45,0	0,0
Interest rate	3,00%	3,00%	3,00%
5. Commercial bank current account in the BCRP at close of the day	73,7	81,7	111,5
a. Cumulative average reserve balances in domestic currency (millions of S/.) (*)	757,4	757,5	758,6
b. Cumulative average reserve balances in domestic currency (% of liabilities subject to reserve)	6,5	6,5	6,5
c. Cumulative average current account in domestic currency (millions of S/.)	143,3	141,2	140,3
d. Cumulative average current account in domestic currency (% of liabilities subject to reserve)	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/.)	232,8	204,4	184,2
ii. Interest rates			
Minimum	3,75%	3,50%	3,75%
Maximum	4,50%	4,50%	4,80%
Average	3,96%	3,81%	4,02%
b. <u>Interbank operations (foreign currency)</u>			
i. Amount (millions of S/.)	0,8	0,8	27,2
ii. Interest rates			
Minimum	2,75%	2,75%	2,75%
Maximum	2,75%	2,75%	3,00%
Average	2,75%	2,75%	2,92%
c. <u>Secondary market of CD BCRP</u>			
i. Amount (millions of S/.)	2,0	5,0	-
ii. Interest rates (rentability for the buyer)			
Minimum	7,51%	6,17%	-
Maximum	7,54%	6,20%	-
Average	7,53%	6,18%	-
7. Operations in the foreign exchange market (millions of US\$)			
a. <u>Flow of exchange position (**)</u>			
i. Spot purchases with non-banking costumers	90,8	93,2	77,3
ii. Spot selling with non-banking costumers	74,7	85,6	95,0
iii. Forward purchases with non-banking costumers	4,0	0,4	22,0
iv. Forward selling with non-banking costumers	6,7	14,9	7,6
v. Redemption of forward purchases with non-banking costumers	7,3	6,9	22,2
vi. Redemption of forward selling with non-banking costumers	26,7	9,4	20,2
b. <u>Interbank operations (**)</u>			
i. Interbank spot purchases	54,5	41,7	56,9
ii. Interbank forward purchases	7,0	4,0	15,0
c. <u>Short term credit</u>			
i. Amount	-	-	-
ii. Interest rate	-	-	-
* Preliminary data. ** Preliminary data for last day			