

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

	September 9	September 10	September 11	September 12	September 13
1. Commercial bank current account before Central Bank operations	180,8	218,4	129,2	114,5	131,1
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	--	--	--	--	--
Proposals accepted	--	--	--	--	--
Maturity CD BCRP	--	--	--	--	--
Interest rate accepted					
Minimum	--	--	--	--	--
Maximum	--	--	--	--	--
Average	--	--	--	--	--
Stock of CD BCRP	1 905,2	1 840,2	1 840,2	1 810,2	1 760,2
Next maturity CD BCRP (September 12, 2002)					25,0
CD BCRP matured from September 11 to September 13, 2002					0,0
ii. Outcome of the buying auction sale CD BCRP and BTP (Repo)					
Proposals received	--	--	--	--	--
Proposals accepted	--	--	--	--	--
Interest rate accepted					
Minimum	--	--	--	--	--
Maximum	--	--	--	--	--
Average	--	--	--	--	--
iii. Auction sale of CDRBCRP					
Proposals accepted	--	--	15,0	--	--
Maturity of CDRBCRP	--	--	6 months	--	--
Average interest rate	--	--	2,64%	--	--
Stock of CDRBCRP	172,8	172,8	187,8	187,8	187,8
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/.)	93,9	102,1	12,6	--	--
Amount (millions of US\$)	26,0	28,3	3,5	--	--
Average exchange rate (S/. US\$)	3,6116	3,6088	3,6021	--	--
3. Commercial bank current account before close of the day					
a. Without temporary short term buying CD BCRP (Repo)	86,9	116,3	101,6	114,5	131,1
b. With temporary short term buying CD BCRP (Repo)	86,9	116,3	101,6	114,5	131,1
4. Central Bank monetary operations					
a. <u>SWAP operations of foreign currency. Amount (millions of S/.)</u>					
Amount (millions of US\$)	--	--	148,7	136,8	--
Interest rate	0,00600%	0,00700%	0,00600%	0,00550%	0,00550%
b. <u>Outcome of the direct temporary buying CD BCRP and BTP (Repo)</u>					
Amount (millions of S/.)	60,0	59,8	--	--	30,0
Fee (daily effective rate)	4,29%	4,25%	--	--	9,38%
c. <u>Short term credit (with CD BCRP guaranteed)</u>					
Amount (millions of S/.)	58,0	--	--	--	--
Fee (daily effective rate)	4,29%	--	--	--	--
d. <u>Overnight deposits in domestic currency</u>					
Amount (millions of S/.)	--	--	--	--	--
Interest rate	1,90%	1,90%	1,90%	1,90%	1,90%
5. Commercial bank current account in the BCRP at close of the day	204,9	176,1	250,2	251,2	161,1
a. Cumulative average reserve balances in domestic currency (millions of S/.) (*)	870,8	866,2	868,9	871,5	866,7
b. Cumulative average reserve balances in domestic currency (% of liabilities subject to reserve requirements) (*)	6,5	6,5	6,5	6,5	6,5
c. Cumulative average current account in domestic currency (millions of S/.)	221,0	216,5	219,6	222,2	217,5
d. Cumulative average current account in domestic currency (% of liabilities subject to reserve requirements) (*)	1,6	1,6	1,6	1,7	1,6
6. Interbank market and Secondary market of CD BCRP					
a. <u>Interbank operations (domestic currency)</u>					
i. Amount (millions of S/.)	48,5	62,5	153,3	142,0	84,5
ii. Interest rates					
Minimum	4,00%	4,00%	4,35%	6,00%	6,60%
Maximum	4,95%	4,60%	6,50%	7,00%	12,00%
Average	4,29%	4,25%	5,85%	6,71%	9,38%
b. <u>Interbank operations (foreign currency)</u>					
i. Amount (millions of S/.)	27,0	17,4	4,4	26,9	19,0
ii. Interest rates					
Minimum	1,65%	1,90%	1,90%	1,63%	1,57%
Maximum	2,15%	2,18%	2,15%	2,20%	2,15%
Average	1,97%	2,14%	2,01%	2,00%	1,65%
c. <u>Secondary market of CD BCRP</u>					
i. Amount (millions of S/.)	2,0	--	--	25,5	6,0
ii. Interest rates (rentability for the buyer)					
Minimum	4,10%	--	--	3,50%	4,50%
Maximum	4,10%	--	--	5,00%	5,50%
Average	4,10%	--	--	3,87%	5,17%
7. Operations in the foreign exchange market (millions of US\$)					
a. <u>Flow of exchange position (**)</u>					
i. Spot purchases with non-banking costumers	128,1	59,5	118,5	64,4	63,3
ii. Spot selling with non-banking costumers	87,8	73,8	109,0	68,9	54,0
iii. Forward purchases with non-banking costumers	6,5	6,4	6,1	14,8	16,5
iv. Forward selling with non-banking costumers	84,2	43,5	19,3	20,5	26,4
v. Redemption of forward purchases with non-banking costumers	14,7	6,6	52,1	7,1	9,6
vi. Redemption of forward selling with non-banking costumers	89,5	19,7	58,2	16,1	23,2
b. <u>Interbank operations (**)</u>					
i. Interbank spot purchases	110,5	110,2	116,3	132,9	121,4
ii. Interbank forward purchases	10,5	6,5	8,5	7,0	1,0
c. <u>Short term credit</u>					
i. Amount	--	--	--	--	--
ii. Interest rate	--	--	--	--	--

* Preliminary data. ** Preliminary data for last day