

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

	September 23	September 24	September 25	September 26	September 27
1. Commercial bank current account before Central Bank operations	-2,9	-14,3	-145,1	-188,0	-147,1
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	1 760,2	1 735,2	1 735,2	1 735,2	1 735,2
Next maturity CD BCRP (october 7' 2002)					50,0
CD BCRP matured from september 30' to october 4' 2002					0,0
ii. Outcome of the buying auction sale CD BCRP and BTP (Repo)					
Proposals received	124,0	71,5	321,5	262,2	372,5
Proposals accepted	90,0	71,5	220,0	220,0	135,0
Maturity	1 day	1 day	1 day	1 day	3 days
Interest rate accepted					
Minimum	5,26%	2,89%	2,46%	2,54%	3,58%
Maximum	5,55%	4,36%	3,86%	3,20%	3,85%
Average	5,30%	3,90%	3,25%	2,85%	3,77%
iii. Auction sale of CDR BCRP					
Proposals accepted	-	-	-	-	-
Maturity CDR BCRP	-	-	-	-	-
Average interest rate	-	-	-	-	-
Nominal Stock of CDR BCRP	187,8	187,8	187,8	187,8	187,8
Adjusted Stock of CDR BCRP	187,8	187,9	188,2	188,2	188,7
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./.)	3,6	-	-	18,2	49,2
Amount (millions of US\$)	1,0	-	-	5,0	13,5
Average exchange rate (S./. US\$)	3,6385	-	-	3,6398	3,6473
3. Commercial bank current account before close of the day					
a. Without temporary short term buying CD BCRP (Repo)	-6,5	-14,3	-145,1	-206,2	-196,3
b. With temporary short term buying CD BCRP (Repo)	83,5	57,2	74,9	13,8	-61,3
4. Central Bank monetary operations					
a. <u>SWAP operations of foreign currency. Amount (millions of S./.)</u>					
Amount (millions of US\$)	-	-	-	-	-
Interest rate	0,00690%	0,00690%	0,00690%	0,00690%	0,00600%
b. <u>Outcome of the direct temporary buying CD BCRP and BTP (Repo)</u>					
Amount (millions of S./.)	37,0	55,0	-	-	56,7
Fee (daily effective rate)	4,99%	3,75%	-	-	4,14%
c. <u>Short term credit (with CD BCRP guaranteed)</u>					
Amount (millions of S./.)	-	63,0	59,0	44,0	58,2
Fee (daily effective rate)	4,99%	3,75%	3,75%	3,75%	4,14%
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	120,5	175,2	133,9	57,8	53,6
a. Cumulative average reserve balances in domestic currency (millions of S./.) (*)	871,3	869,4	865,9	859,8	854,1
b. Cumulative average reserve balances in domestic currency (% of liabilities subject to reserve require	6,6	6,6	6,5	6,5	6,5
c. Cumulative average current account in domestic currency (millions of S./.)	222,2	220,2	216,8	210,7	204,9
d. Cumulative average current account in domestic currency (% of liabilities subject to reserve require	1,7	1,7	1,6	1,6	1,6
6. Interbank market and Secondary market of CD BCRP					
a. <u>Interbank operations (domestic currency)</u>					
i. Amount (millions of S./.)	184,0	147,8	161,2	181,6	153,4
ii. Interest rates					
Minimum	4,50%	3,00%	2,20%	3,00%	3,75%
Maximum	5,75%	4,50%	3,90%	3,90%	4,50%
Average	4,99%	3,59%	2,85%	3,25%	4,14%
b. <u>Interbank operations (foreign currency)</u>					
i. Amount (millions of S./.)	-	8,0	-	8,0	7,0
ii. Interest rates					
Minimum	-	1,48%	-	1,57%	1,71%
Maximum	-	1,48%	-	1,57%	1,71%
Average	-	1,48%	-	1,57%	1,71%
c. <u>Secondary market of CD BCRP</u>					
i. Amount (millions of S./.)	-	-	4,0	3,0	-
ii. Interest rates (rentability for the buyer)					
Minimum	-	-	5,00%	5,00%	-
Maximum	-	-	5,00%	5,00%	-
Average	-	-	5,00%	5,00%	-
7. Operations in the foreign exchange market (millions of US\$)					
a. <u>Flow of exchange position (**)</u>					
i. Spot purchases with non-banking costumers	48,3	58,7	68,6	56,4	36,5
ii. Spot selling with non-banking costumers	61,6	55,8	50,4	66,7	57,6
iii. Forward purchases with non-banking costumers	21,1	6,2	1,7	22,8	3,4
iv. Forward selling with non-banking costumers	74,3	36,4	23,2	22,7	27,0
v. Spot purchases due to NDF redemption and swaps	71,7	23,7	17,7	17,0	57,2
vi. Spot sales due to NDF redemption and swaps	0,0	6,0	5,0	8,5	18,0
vii. Redemption of forward purchases with non-banking costumers	0,1	5,5	7,6	10,0	28,1
viii. Redemption of forward selling with non-banking costumers	76,6	24,1	36,6	20,8	58,0
b. <u>Interbank operations (**)</u>					
i. Interbank spot purchases	89,1	88,2	78,4	94,6	55,8
ii. Interbank forward purchases	18,0	4,0	3,0	6,4	10,0
c. <u>Short term credit</u>					
i. Amount	-	-	-	-	-
ii. Interest rate	-	-	-	-	-

* Preliminary data. ** Preliminary data for last day