

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

	September 30	October 01	October 02	October 03	October 04
<b>1. Commercial bank current account before Central Bank operations</b>	<b>-180,2</b>	<b>-178,2</b>	<b>-259,3</b>	<b>-172,1</b>	<b>-174,4</b>
<b>2. Monetary and exchange Central Bank operations before close of the day</b>					
<b>a. Central Bank monetary operations</b>					
<b>i. Auction sale of CD BCRP</b>					
Proposals received	--	--	--	--	--
Proposals accepted	--	--	--	--	--
Maturity CD BCRP	--	--	--	--	--
Interest rate accepted					
Minimum	--	--	--	--	--
Maximum	--	--	--	--	--
Average	--	--	--	--	--
Stock of CD BCRP	1 735,2	1 735,2	1 735,2	1 735,2	1 735,2
Next maturity CD BCRP (October 9' 2002)					90,0
CD BCRP matured from October 9' to 11' 2002					140,0
<b>ii. Outcome of the buying auction sale CD BCRP and BTP (Repo)</b>					
Proposals received	299,7	426,2	703,2	637,2	697,2
Proposals accepted	190,0	330,0	380,0	325,0	350,0
Maturity	1 day	1 day	1 day	1 day	5 days
Interest rate accepted					
Minimum	6,18%	5,75%	5,76%	5,00%	5,36%
Maximum	7,52%	7,45%	6,37%	5,91%	6,53%
Average	6,81%	6,62%	5,89%	5,45%	5,75%
<b>iii. Auction sale of CDR BCRP</b>					
Proposals accepted	30,0	18,2	--	--	--
Maturity CDR BCRP	6 months	6 months	--	--	--
Average interest rate	2,49%	2,44%	--	--	--
Nominal Stock of CDR BCRP	217,8	236,0	236,0	236,0	236,0
Adjusted Stock of CDR BCRP	218,5	235,7	235,6	236,2	235,1
<b>b. Central Bank foreign currency operations at over-the-counter</b>					
<b>i. Purchase (equivalent in millions of S/.)</b>					
Amount (millions of US\$)	--	--	--	--	--
Average exchange rate (S/. US\$)	--	--	--	--	--
<b>ii. Selling (equivalent in millions of S/.)</b>					
Amount (millions of US\$)	--	--	--	--	--
Average exchange rate (S/. US\$)	--	--	--	--	--
<b>3. Commercial bank current account before close of the day</b>					
a. Without temporary short term buying CD BCRP (Repo)	-210,2	-196,4	-259,3	-172,1	-174,4
b. With temporary short term buying CD BCRP (Repo)	-20,2	133,6	120,7	152,9	175,6
<b>4. Central Bank monetary operations</b>					
<b>a. SWAP operations of foreign currency. Amount (millions of S/.)</b>	21,5	--	--	--	--
Amount (millions of US\$)	5,9	--	--	--	--
Interest rate	0,00690%	0,00690%	0,00690%	0,00690%	0,00860%
<b>b. Outcome of the direct temporary buying CD BCRP and BTP (Repo)</b>					
Amount (millions of S/.)	49,7	60,0	60,0	60,0	60,0
Fee (daily effective rate)	7,58%	6,52%	6,22%	5,79%	6,38%
<b>c. Short term credit (with CD BCRP guaranteed)</b>					
Amount (millions of S/.)	10,3	--	--	--	--
Fee (daily effective rate)	7,58%	--	--	--	--
<b>d. Overnight deposits in domestic currency</b>					
Amount (millions of S/.)	--	--	--	--	--
Interest rate	1,90%	1,90%	1,90%	1,90%	1,90%
<b>5. Commercial bank current account in the BCRP at close of the day</b>	<b>61,3</b>	<b>193,6</b>	<b>180,7</b>	<b>212,9</b>	<b>235,6</b>
a. Cumulative average reserve balances in domestic currency (millions of S/.) (*)	839,2	820,2	813,7	822,3	832,3
b. Cumulative average reserve balances in domestic currency (% of liabilities subject to reserve requirement)	6,4	6,3	6,3	6,4	6,4
c. Cumulative average current account in domestic currency (millions of S/.)	190,1	193,6	187,1	196,7	205,7
d. Cumulative average current account in domestic currency (% of liabilities subject to reserve requirement)	1,4	1,5	1,5	1,5	1,6
<b>6. Interbank market and Secondary market of CD BCRP</b>					
<b>a. Interbank operations (domestic currency)</b>					
<b>i. Amount (millions of S/.)</b>	135,8	136,5	215,0	168,5	174,5
<b>ii. Interest rates</b>					
Minimum	5,50%	6,00%	5,70%	5,60%	5,75%
Maximum	8,00%	7,00%	6,65%	6,40%	6,75%
Average	7,58%	6,52%	6,22%	5,79%	6,38%
<b>b. Interbank operations (foreign currency)</b>					
<b>i. Amount (millions of S/.)</b>	5,0	31,5	15,0	2,0	33,0
<b>ii. Interest rates</b>					
Minimum	1,50%	1,63%	1,60%	1,85%	1,82%
Maximum	1,50%	1,63%	1,60%	1,85%	2,15%
Average	1,50%	1,63%	1,60%	1,85%	2,02%
<b>c. Secondary market of CD BCRP</b>					
<b>i. Amount (millions of S/.)</b>	--	--	17,0	0,5	22,4
<b>ii. Interest rates (rentability for the buyer)</b>					
Minimum	--	--	4,16%	6,50%	3,65%
Maximum	--	--	6,25%	6,50%	4,94%
Average	--	--	4,96%	6,50%	4,38%
<b>7. Operations in the foreign exchange market (millions of US\$)</b>					
<b>a. Flow of exchange position (**)</b>					
<b>i. Spot purchases with non-banking costumers</b>	81,2	66,6	62,0	54,6	58,7
<b>ii. Spot selling with non-banking costumers</b>	82,2	81,1	71,7	74,3	77,1
<b>iii. Forward purchases with non-banking costumers</b>	3,5	0,9	3,0	10,9	0,4
<b>iv. Forward selling with non-banking costumers</b>	50,3	19,9	36,8	23,8	40,4
<b>v. Spot purchases due to NDF redemption and swaps</b>	43,2	13,7	22,2	29,5	62,5
<b>vi. Spot sales due to NDF redemption and swaps</b>	1,5	0,0	2,5	2,5	20,1
<b>vii. Redemption of forward purchases with non-banking costumers</b>	0,7	4,0	1,0	3,2	23,7
<b>viii. Redemption of forward selling with non-banking costumers</b>	46,8	16,2	23,0	31,9	68,3
<b>b. Interbank operations (**)</b>					
<b>i. Interbank spot purchases</b>	90,4	93,5	103,4	86,7	111,7
<b>ii. Interbank forward purchases</b>	16,0	5,9	5,2	10,5	2,0
<b>c. Short term credit</b>					
<b>i. Amount</b>	--	--	--	--	--
<b>ii. Interest rate</b>	--	--	--	--	--
* Preliminary data. ** Preliminary data for last day					