

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

	October 14	October 15	October 16	October 17	October 18
1. Commercial bank current account before Central Bank operations	328.4	302.4	233.9	153.5	137.4
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	69.8	--	--	--	--
Proposals accepted	30.0	--	--	--	--
Maturity CD BCRP	1 week	--	--	--	--
Interest rate accepted					
Minimum	4.74%	--	--	--	--
Maximum	4.74%	--	--	--	--
Average	4.74%	--	--	--	--
Stock of CD BCRP	1,545.2	1,545.2	1,545.2	1,545.2	1,525.2
Next maturity CD BCRP (October 21 ' 2002)					30.0
CD BCRP matured from ' October 21 ' to 24 ' 2002					105.0
ii. <u>Outcome of the buying auction sale CD BCRP and BTP (Repo)</u>					
Proposals received	--	--	--	97.6	--
Proposals accepted	--	--	--	20.0	--
Maturity	--	--	--	1 week	--
Interest rate accepted					
Minimum	--	--	--	4.75%	--
Maximum	--	--	--	4.75%	--
Average	--	--	--	4.75%	--
iii. <u>Auction sale of CDR BCRP</u>					
Proposals accepted	--	55.0	28.0	--	--
Maturity CDR BCRP	--	3 months	3 months	--	--
Average interest rate	--	1.96%	2.50%	--	--
Nominal Stock of CDR BCRP	236.0	291.0	319.0	319.0	319.0
Adjusted Stock of CDR BCRP	235.0	290.7	318.9	318.5	317.5
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)	298.4	247.4	205.9	153.5	137.4
b. With temporary short term buying CD BCRP (Repo)	298.4	247.4	205.9	173.5	137.4
4. Central Bank monetary operations					
a. <u>SWAP operations of foreign currency. Amount (millions of S./)</u>	--	--	--	--	--
Amount (millions of US\$)	--	--	--	--	--
Interest rate	0.00830%	0.00820%	0.00820%	0.00810%	0.00820%
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 quatenanted)</u>					
Amount (millions of S./)	--	--	--	--	--
Fee (daily effective rate)	--	--	--	--	--
d. <u>Overnight deposits in domestic currency</u>					
Amount (millions of S./)	--	--	66.5	--	26.7
Interest rate	3.00%	3.00%	3.00%	3.00%	3.00%
5. Commercial bank current account in the BCRP at close of the day	298.4	247.4	139.4	173.5	110.7
a. Cumulative average reserve balances in domestic currency (millions of S./) (*)	881.6	881.1	873.9	869.6	862.1
b. Cumulative average reserve balances in domestic currency (% of liabilities subject to reserve requirements) (*)	6.8	6.7	6.7	6.6	6.6
c. Cumulative average current account in domestic currency (millions of S./)	255.2	254.7	247.5	243.1	235.7
d. Cumulative average current account in domestic currency (% of liabilities subject to reserve requirements) (*)	2.0	1.9	1.9	1.9	1.8
6. Interbank market and Secondary market of CD BCRP					
a. <u>Interbank operations (domestic currency)</u>					
i. Amount (millions of S./)	229.5	286.2	295.3	322.6	427.5
ii. Interest rates					
Minimum	4.30%	4.25%	4.00%	3.70%	3.65%
Maximum	4.80%	4.65%	4.75%	4.20%	4.20%
Average	4.54%	4.43%	4.23%	3.84%	3.76%
b. <u>Interbank operations (foreign currency)</u>					
i. Amount (millions of S./)	15.0	8.0	13.0	--	--
ii. Interest rates					
Minimum	1.51%	1.62%	1.54%	--	--
Maximum	2.00%	1.62%	1.66%	--	--
Average	1.61%	1.62%	1.59%	--	--
c. <u>Secondary market of CD BCRP</u>					
i. Amount (millions of S./)	3.5	6.0	1.0	5.0	2.0
ii. Interest rates (rentability for the buyer)					
Minimum	4.75%	2.53%	5.40%	4.75%	4.55%
Maximum	5.35%	5.25%	5.40%	4.75%	4.55%
Average	5.09%	4.24%	5.40%	4.75%	4.55%
7. Operations in the foreign exchange market (millions of US\$)					
a. <u>Flow of exchange position (**)</u>					
i. Spot purchases with non-banking costumers	58.5	67.2	66.3	53.1	43.5
ii. Spot selling with non-banking costumers	57.7	51.0	55.2	49.1	74.4
iii. Forward purchases with non-banking costumers	3.0	29.9	4.0	17.5	4.6
iv. Forward selling with non-banking costumers	33.6	36.1	32.0	13.2	27.8
v. Spot purchases due to NDF redemption and swaps	19.2	22.7	20.7	17.7	31.4
vi. Spot sales due to NDF redemption and swaps	3.0	5.0	8.5	10.5	2.0
vii. Redemption of forward purchases with non-banking costumers	0.6	5.0	12.0	9.2	8.7
viii. Redemption of forward selling with non-banking costumers	19.9	22.9	25.2	20.9	33.5
b. <u>Interbank operations (**)</u>					
i. Interbank spot purchases	80.5	110.8	67.5	63.0	68.4
ii. Interbank forward purchases	0.5	2.0	1.0	2.0	5.5
c. <u>Short term credit</u>					
i. Amount	--	--	--	--	--
ii. Interest rate	--	--	--	--	--

* Preliminary data. ** Preliminary data for last day