

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

	October 22	October 23	October 24	October 25	October 26
<b>1. Commercial bank current account before Central Bank operations</b>	<b>-148.0</b>	<b>-68.9</b>	<b>7.7</b>	<b>52.3</b>	<b>90.8</b>
<b>2. Monetary and exchange Central Bank operations before close of the day</b>					
a. <u>Central Bank monetary operations</u>					
i. <u>Auction sale of CD BCRP</u>					
Proposals received	--	--	--	0.00%	0.00%
Proposals accepted	--	--	--	0.00%	0.00%
Maturity CD BCRP	--	--	--	--	--
Interest rate accepted					
Minimum	--	--	--	--	--
Maximum	--	--	--	--	--
Average	--	--	--	--	--
Stock of CD BCRP	1,865.0	1,845.0	1,780.0	1,780.0	1,780.0
Next maturity CD BCRP (November 12' 2001)					130.0
CD BCRP matured from October 26' 2001					0.0
ii. <u>Outcome of the buying auction sale CD BCRP and BTP (Repo)</u>					
Proposals received	287.9	239.9	301.2	166.7	44.5
Proposals accepted	215.0	140.0	100.0	60.0	40.0
Interest rate accepted					
Minimum	3.30%	3.35%	3.77%	4.00%	3.05%
Maximum	3.78%	3.70%	4.00%	4.60%	4.20%
Average	3.50%	3.50%	3.97%	4.08%	3.68%
b. <u>Central Bank foreign currency operations at over-the-counter</u>					
i. <u>Purchase (equivalent in millions of S/.)</u>	24.2	--	--	0.00%	0.00%
Amount (millions of US\$)	7.0	--	--	0.00%	0.00%
Average exchange rate (S/ US\$)	3.4501	--	--	--	--
ii. <u>Selling (equivalent in millions of S/.)</u>	--	--	--	0.00%	0.00%
Amount (millions of US\$)	--	--	--	0.00%	0.00%
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)	-123.8	-68.9	7.7	52.3	90.8
b. With temporary short term buying CD BCRP (Repo)	91.2	71.1	107.7	112.3	130.8
<b>4. Central Bank monetary operations</b>					
a. <u>SWAP operations of foreign currency. Amount (millions of S/.)</u>	--	--	--	0.00%	0.00%
Amount (millions of US\$)	--	--	--	0.00%	0.00%
Interest rate	0.01390%	0.01390%	0.01400%	0.01400%	0.01410%
b. <u>Outcome of the direct temporary buying CD BCRP and BTP (Repo)</u>					
Amount (millions of S/.)	--	--	--	0.00%	0.00%
Fee (daily effective rate)	--	--	--	--	--
c. <u>Short term credit (with CD BCRP guaranteed)</u>					
Amount (millions of S/.)	--	--	--	0.00%	0.00%
Fee (daily effective rate)	--	--	--	--	--
d. <u>Overnight deposits in domestic currency</u>					
Amount (millions of S/.)	14.5	0.0	20.0	0.0	25.0
Interest rate	3.00%	3.00%	3.00%	3.00%	3.00%
<b>5. Commercial bank current account in the BCRP at close of the day</b>	<b>76.7</b>	<b>71.1</b>	<b>87.7</b>	<b>112.3</b>	<b>105.8</b>
a. Cumulative average reserve balances in domestic currency (millions of S/.) (*)	775.1	771.0	767.2	766.2	764.4
b. Cumulative average reserve balances in domestic currency (% of liabilities subject to reserve)	6.6	6.6	6.5	6.5	6.5
c. Cumulative average current account in domestic currency (millions of S/.)	158.8	155.0	152.2	150.6	148.9
d. Cumulative average current account in domestic currency (% of liabilities subject to reserve)	1.4	1.3	1.3	1.3	1.3
<b>6. Interbank market and Secondary market of CD BCRP</b>					
a. <u>Interbank operations (domestic currency)</u>					
i. Amount (millions of S/.)	84.9	100.4	120.9	163.2	173.6
ii. Interest rates					
Minimum	3.50%	3.50%	3.75%	3.95%	3.50%
Maximum	4.75%	4.50%	4.75%	4.25%	4.75%
Average	3.83%	3.85%	3.94%	4.00%	3.96%
b. <u>Interbank operations (foreign currency)</u>					
i. Amount (millions of S/.)	3.3	3.3	3.3	5.7	5.3
ii. Interest rates					
Minimum	2.75%	2.75%	2.75%	2.40%	2.40%
Maximum	2.75%	2.75%	2.75%	2.75%	2.75%
Average	2.75%	2.75%	2.75%	2.60%	2.62%
c. <u>Secondary market of CD BCRP</u>					
i. Amount (millions of S/.)	0.0	1.0	--	50.00%	31.5
ii. Interest rates (rentability for the buyer)					
Minimum	--	6.25%	--	5.05%	4.25%
Maximum	--	6.25%	--	5.05%	6.00%
Average	--	6.25%	--	5.05%	5.20%
<b>7. Operations in the foreign exchange market (millions of US\$)</b>					
a. <u>Flow of exchange position (**)</u>					
i. Spot purchases with non-banking costumers	91.4	55.8	68.3	56.1	69.5
ii. Spot selling with non-banking costumers	81.3	51.2	54.4	46.8	64.0
iii. Forward purchases with non-banking costumers	2.1	2.0	0.0	13.3	9.3
iv. Forward selling with non-banking costumers	6.1	0.3	28.3	12.9	33.3
v. Redemption of forward purchases with non-banking costumers	0.6	3.5	2.0	0.0	7.0
vi. Redemption of forward selling with non-banking costumers	23.5	0.1	17.1	12.4	31.7
b. <u>Interbank operations (**)</u>					
i. Interbank spot purchases	53.8	51.7	39.3	54.5	40.0
ii. Interbank forward purchases	0.0	4.0	2.0	0.0	0.0
c. <u>Short term credit</u>					
i. Amount	--	--	--	0.00%	0.00%
ii. Interest rate	--	--	--	--	--
* Preliminary data.      ** Preliminary data for last day					