

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

	28 Feb.	29 Feb.	01 Mar.	2 Mar.	03 Mar.
<b>1. Commercial bank current account before Central Bank operations</b>	<b>160,9</b>	<b>103,3</b>	<b>75,2</b>	<b>73,7</b>	<b>37,8</b>
<b>2. Monetary and exchange Central Bank operations before close of the day</b>					
a. <u>Central Bank monetary operations</u>					
i. Auction sale of CD BCRP					
Proposals received	137,8	114,1	--	--	--
Proposals accepted	60,0	50,0	--	--	--
Maturity CD BCRP	16 weeks	12 weeks	--	--	--
Interest rate accepted					
Minimum	12,98%	12,44%	--	--	--
Maximum	13,50%	13,27%	--	--	--
Average	13,34%	12,91%	--	--	--
Stock of CD BCRP	1 165,1	1 215,1	1 215,1	1 215,1	1 215,1
Next maturity CD BCRP ( Mar. 13' 2000)	100,0	100,0	100,0	100,0	100,0
CD BCRP matured to Mar. 3' 2000	0,0	0,0	0,0	0,0	0,0
ii. Outcome of the buying auction sale CD BCRP (Repo)					
Proposals received	--	--	--	--	72,0
Proposals accepted	--	--	--	--	40,0
Interest rate accepted					
Minimum	--	--	--	--	0,1
Maximum	--	--	--	--	0,1
Average	--	--	--	--	0,1
b. <u>Central Bank foreign currency operations at over-the-counter</u>					
i. Purchase (equivalent in millions of S/.)					10,2
Amount (millions of US\$)		--		--	3,0
Average exchange rate (S/. US\$)					3,4
ii. Selling (equivalent in millions of S/.)					
Amount (millions of US\$)		--		--	
Average exchange rate (S/. US\$)					
<b>3. Commercial bank current account before close of the day</b>	<b>100,9</b>	<b>53,3</b>	<b>75,2</b>	<b>73,7</b>	<b>88,0</b>
a. Without temporary short term buying CD BCRP (Repo)	100,9	53,3	75,2	73,7	48,0
b. With temporary short term buying CD BCRP (Repo)	100,9	53,3	75,2	73,7	88,0
<b>4. Central Bank monetary operations</b>					
a. <u>Short term credit (with CD BCRP guaranteed)</u>					
Amount (millions of S/.)	--	2,8	5,1	--	--
Interest rate	0,02410%	0,02410%	0,02410%	0,02410%	0,02410%
b. <u>SWAP operations of foreign currency. Amount (millions of S/.)</u>					
Amount (millions of US\$)		--			
Fee (daily effective rate)					
<b>5. Commercial bank current account in the BCRP at close of the day</b>	<b>100,9</b>	<b>56,1</b>	<b>80,3</b>	<b>73,7</b>	<b>88,0</b>
<b>6. Interbank market and Secondary market of CD BCRP</b>					
a. <u>Interbank operations (domestic currency)</u>					
i. Amount (millions of S/.)	298,5	191,9	322,8	293,9	233,8
ii. Interest rates					
Minimum	1,00%	1,50%	8,75%	10,50%	12,75%
Maximum	3,00%	2,75%	11,25%	13,90%	15,25%
Average	2,15%	1,84%	10,14%	11,81%	14,27%
b. <u>Interbank operations (foreign currency)</u>					
i. Amount (millions of S/.)	7,0	3,7	56,1	100,2	115,0
ii. Interest rates					
Minimum	5,90%	5,90%	5,90%	5,90%	5,90%
Maximum	6,15%	5,90%	9,00%	9,00%	9,00%
Average	6,08%	5,90%	7,79%	7,04%	6,91%
c. <u>Secondary market of CD BCRP</u>					
i. Amount (millions of S/.)	--	10,6	17,7	--	1,0
ii. Interest rates (rentability for the buyer)					
Minimum	--	12,00%	11,35%	--	12,50%
Maximum	--	13,95%	11,35%	--	12,50%
Average	--	12,85%	11,35%	--	12,50%
<b>7. Commercial banks operations in the foreign exchange market (millions of US\$)</b>					
a. <u>Flow of exchange position</u>					
i. Spot purchases with non-banking costumers	46,4	61,5	45,9	32,4	84,1
ii. Spot selling with non-banking costumers	26,1	33,3	58,2	25,7	75,2
iii. Forward purchases with non-banking costumers	0,2	4,0	6,1	14,9	8,8
iv. Forward selling with non-banking costumers	10,8	22,3	7,1	10,3	16,4
b. <u>Interbank operations</u>					
i. Interbank spot purchases	84,5	99,2	102,3	99,0	128,7
ii. Interbank forward purchases	3,0	0,5	4,3	13,0	0,0
c. <u>Short term credit</u>					
i. Amount	--	--	--	--	--
ii. Interest rate	--	--	--	--	--