

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

	26 Feb.	27 Feb.	28 Feb.	01 Mar.	02 Mar.
<b>1. Commercial bank current account before Central Bank operations</b>	<b>167.4</b>	<b>190.8</b>	<b>29.7</b>	<b>39.8</b>	<b>19.5</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	236.3	280.7	0.0	0.0	0.0
Proposals accepted	70.0	115.0	0.0	0.0	0.0
Maturity CD BCRP	20 weeks	20 weeks	-	-	-
Interest rate accepted					
Minimum	12.05%	11.98%	-	-	-
Maximum	12.17%	12.11%	-	-	-
Average	12.11%	12.03%	-	-	-
Stock of CD BCRP	1 880.2	1 995.2	1 995.2	1 995.2	1 995.2
Next maturity CD BCRP (Mar 5' 2001)			100.0		
CD BCRP matured from Mar. 5' to Mar. 9' 2001			0.0		
ii. Outcome of the buying auction sale CD BCRP (Repo)					
Proposals received	0.0	0.0	71.0	175.6	293.6
Proposals accepted	0.0	0.0	20.0	80.0	170.0
Interest rate accepted					
Minimum	-	-	10.38%	9.56%	10.13%
Maximum	-	-	10.57%	11.53%	10.94%
Average	-	-	10.44%	10.37%	10.43%
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/.)					
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)	97.4	75.8	29.7	39.8	19.5
b. With temporary short term buying CD BCRP (Repo)	97.4	75.8	49.7	119.8	189.5
<b>4. Central Bank monetary operations</b>					
a. <u>SWAP operations of foreign currency. Amount (millions of S/.)</u>	0.0	0.0	0.0	0.0	0.0
Amount (millions of S/.)	0.0	0.0	0.0	0.0	0.0
Interest rate	0.0172%	0.0172%	0.0172%	0.0172%	0.0165%
b. <u>Short term credit (with CD BCRP guaranteed)</u>					
Amount (millions of US\$)	0.0	0.0	0.0	0.0	0.0
Fee (daily effective rate)	-	-	-	-	-
c. <u>Overnight deposits in domestic currency</u>					
Amount	0.0	30.0	0.0	0.0	0.0
Interest rate	4.50%	4.50%	4.50%	4.50%	4.00%
<b>5. Commercial bank current account in the BCRP at close of the day</b>	<b>97.4</b>	<b>45.8</b>	<b>49.7</b>	<b>119.8</b>	<b>189.5</b>
a. Cumulative average reserve balances in domestic currency (millions of S/.) (*)	754.3	751.1	747.7	721.6	738.1
b. Cumulative average reserve balances in domestic currency (% of liabilities subject to reserve require	6.9	6.9	6.8	6.5	6.7
c. Cumulative average current account in domestic currency (millions of S/.)	140.6	137.1	133.9	119.8	154.6
d. Cumulative average current account in domestic currency (% of liabilities subject to reserve require	1.3	1.3	1.2	1.1	1.4
<b>6. Interbank market and Secondary market of CD BCRP</b>					
a. <u>Interbank operations (domestic currency)</u>					
i. Amount (millions of S/.)	218.4	167.9	202.7	208.0	204.8
ii. Interest rates					
Minimum	9.00%	9.75%	10.00%	10.56%	10.75%
Maximum	11.50%	10.25%	13.50%	13.00%	13.00%
Average	9.60%	10.04%	11.57%	11.38%	11.67%
b. <u>Interbank operations (foreign currency)</u>					
i. Amount (millions of S/.)	40.5	54.5	13.6	95.4	128.8
ii. Interest rates					
Minimum	5.35%	5.35%	5.25%	5.75%	5.35%
Maximum	5.80%	6.75%	5.70%	9.25%	9.25%
Average	5.40%	5.40%	5.44%	8.72%	8.76%
c. <u>Secondary market of CD BCRP</u>					
i. Amount (millions of S/.)	12.0	6.0	13.5	3.5	15.5
ii. Interest rates (rentability for the buyer)					
Minimum	10.85%	10.25%	10.15%	10.10%	10.15%
Maximum	12.10%	11.15%	13.88%	11.65%	10.86%
Average	12.00%	10.55%	11.53%	11.43%	10.63%
<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	91.3	91.3	120.8	98.8	82.8
ii. Spot selling with non-banking costumers	102.8	93.4	95.2	96.9	79.0
iii. Forward purchases with non-banking costumers	1.9	4.4	0.8	8.0	9.7
iv. Forward selling with non-banking costumers	0.8	8.2	18.0	14.4	24.7
v. Redemption of forward purchases with non-banking costumers	5.5	8.5	9.1	0.9	9.2
vi. Redemption of forward selling with non-banking costumers	10.9	10.5	13.2	14.8	9.0
b. <u>Interbank operations (**)</u>					
i. Interbank spot purchases	46.0	45.5	60.0	42.2	63.8
ii. Interbank forward purchases	1.0	0.5	0.2	1.2	0.0
c. <u>Short term credit</u>					
i. Amount	20.0	20.0	14.0	0.0	15.0
ii. Interest rate	8.50%	8.50%	8.50%	8.50%	8.50%
* Preliminary data. ** Preliminary data for last day					