

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

| | August 6 | August 7 | August 8 | August 9 | August 10 |
|---|--------------|--------------|--------------|--------------|--------------|
| 1. Commercial bank current account before Central Bank operations | 248.8 | 245.5 | 300.5 | 220.6 | 194.1 |
| 2. Monetary and exchange Central Bank operations before close of the day | | | | | |
| a. <u>Central Bank monetary operations</u> | | | | | |
| i. Auction sale of CD BCRP | | | | | |
| Proposals received | 199.7 | 250.1 | 361.1 | 163.2 | -,- |
| Proposals accepted | 75.0 | 70.0 | 105.0 | 25.0 | -,- |
| Maturity CD BCRP | 20 weeks | 6 months | 18 weeks | 1 AÑO | -,- |
| Interest rate accepted | | | | | |
| Minimum | 9.75% | 10.08% | 9.69% | 10.40% | -,- |
| Maximum | 10.30% | 10.24% | 9.87% | 10.42% | -,- |
| Average | 10.11% | 10.18% | 9.83% | 10.42% | -,- |
| Stock of CD BCRP | 1,730.0 | 1,800.0 | 1,825.0 | 1,850.0 | 1,850.0 |
| Next maturity CD BCRP (Sept 04' 2001) | | | | | 35.0 |
| CD BCRP matured from Aug 13' to Aug 17' 2001 | | | | | 0.0 |
| ii. Outcome of the buying auction sale CD BCRP (Repo) | | | | | |
| Proposals received | -,- | -,- | -,- | -,- | 10400.00% |
| Proposals accepted | -,- | -,- | -,- | -,- | 3000.00% |
| Interest rate accepted | | | | | |
| Minimum | -,- | -,- | -,- | -,- | 5.90% |
| Maximum | -,- | -,- | -,- | -,- | 6.26% |
| Average | -,- | -,- | -,- | -,- | 5.98% |
| 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\$) | -,- | -,- | -,- | -,- | -,- |
| 3. Commercial bank current account before close of the day | | | | | |
| a. Without temporary short term buying CD BCRP (Repo) | 173.8 | 175.5 | 195.5 | 195.6 | 194.1 |
| b. With temporary short term buying CD BCRP (Repo) | 173.8 | 175.5 | 195.5 | 195.6 | 224.1 |
| 4. Central Bank monetary operations | | | | | |
| a. <u>SWAP operations of foreign currency. Amount (millions of S/.)</u> | -,- | -,- | -,- | -,- | -,- |
| Amount (millions of S/.) | -,- | -,- | -,- | -,- | -,- |
| Interest rate | 0.01380% | 0.01380% | 0.01380% | 0.01380% | 0.01380% |
| b. <u>Short term credit (with CD BCRP guaranteed)</u> | | | | | |
| Amount (millions of US\$) | -,- | -,- | -,- | -,- | -,- |
| Fee (daily effective rate) | -,- | -,- | -,- | -,- | -,- |
| c. <u>Overnight deposits in domestic currency</u> | | | | | |
| Amount | -,- | -,- | -,- | -,- | 2000.00% |
| Interest rate | 4.00% | 4.00% | 4.00% | 4.00% | 4.00% |
| 5. Commercial bank current account in the BCRP at close of the day | 173.8 | 175.5 | 195.5 | 195.6 | 204.1 |
| a. Cumulative average reserve balances in domestic currency (millions of S/.) (*) | 793.8 | 801.3 | 807.2 | 813.5 | 819.3 |
| b. Cumulative average reserve balances in domestic currency (% of liabilities subject to reserve) | 7.0 | 7.0 | 7.1 | 7.1 | 7.1 |
| c. Cumulative average current account in domestic currency (millions of S/.) | 144.7 | 149.0 | 154.8 | 159.3 | 163.8 |
| d. Cumulative average current account in domestic currency (% of liabilities subject to reserve) | 1.3 | 1.3 | 1.4 | 1.4 | 1.4 |
| 6. Interbank market and Secondary market of CD BCRP | | | | | |
| a. <u>Interbank operations (domestic currency)</u> | | | | | |
| i. Amount (millions of S/.) | 122.7 | 135.2 | 129.6 | 56.5 | 37.4 |
| ii. Interest rates | | | | | |
| Minimum | 6.00% | 5.75% | 5.75% | 6.00% | 6.00% |
| Maximum | 6.00% | 6.25% | 6.25% | 7.00% | 6.25% |
| Average | 6.00% | 6.00% | 6.01% | 6.29% | 6.03% |
| b. <u>Interbank operations (foreign currency)</u> | | | | | |
| i. Amount (millions of S/.) | 5.8 | 6.0 | 6.5 | 1.0 | 5.0 |
| ii. Interest rates | | | | | |
| Minimum | 3.90% | 3.90% | 3.82% | 4.50% | 3.77% |
| Maximum | 4.50% | 4.50% | 4.50% | 4.50% | 4.50% |
| Average | 4.00% | 4.00% | 3.99% | 4.50% | 3.92% |
| c. <u>Secondary market of CD BCRP</u> | | | | | |
| i. Amount (millions of S/.) | -,- | 1.00 | 1.00 | 2.00 | 13.00 |
| ii. Interest rates (rentability for the buyer) | | | | | |
| Minimum | -,- | 0.11 | 10.18% | 7.75% | 7.50% |
| Maximum | -,- | 0.11 | 10.18% | 7.75% | 10.55% |
| Average | -,- | 0.11 | 10.18% | 7.75% | 9.24% |
| 7. Operations in the foreign exchange market (millions of US\$) | | | | | |
| a. <u>Flow of exchange position (**)</u> | | | | | |
| i. Spot purchases with non-banking costumers | 74.3 | 63.5 | 66.5 | 72.4 | 45.6 |
| ii. Spot selling with non-banking costumers | 95.1 | 68.9 | 72.8 | 60.2 | 69.7 |
| iii. Forward purchases with non-banking costumers | 19.1 | 14.6 | 3.0 | 7.0 | 24.2 |
| iv. Forward selling with non-banking costumers | 0.0 | 2.0 | 5.8 | 21.2 | 10.4 |
| v. Redemption of forward purchases with non-banking costumers | 21.6 | 27.7 | 19.1 | 3.6 | 20.5 |
| vi. Redemption of forward selling with non-banking costumers | 7.7 | 0.4 | 13.1 | 12.1 | 4.1 |
| b. <u>Interbank operations (**)</u> | | | | | |
| i. Interbank spot purchases | 34.6 | 45.2 | 62.5 | 39.3 | 52.0 |
| ii. Interbank forward purchases | -,- | -,- | 2.0 | 6.0 | 0.0 |
| c. <u>Short term credit</u> | | | | | |
| i. Amount | -,- | -,- | -,- | 0.00% | 0.00% |
| ii. Interest rate | -,- | -,- | -,- | -,- | -,- |
| * Preliminary data. ** Preliminary data for last day | | | | | |