

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

|   | Aug 27       | Aug. 28      | Aug. 29      |
|---|--------------|--------------|--------------|
| <b>1. Commercial bank current account before Central Bank operations</b>                                      | <b>139,2</b> | <b>191,0</b> | <b>142,5</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  | -            | 251,4        | 86,8         |
| Proposals accepted  | -            | 60,0         | 20,0         |
| Maturity CD BCRP  | -            | 6 months     | 1 year       |
| Interest rate accepted  |              |              |              |
| Minimum   | -            | 8,48%        | 9,25%        |
| Maximum   | -            | 8,75%        | 9,89%        |
| Average   | -            | 8,68%        | 9,61%        |
| Stock of CD BCRP  | 1 880,0      | 1 940,0      | 1 960,0      |
| Next maturity CD BCRP (Sep 4' 2001)   |              |              | 35,0         |
| CD BCRP matured from Aug 29' to Aug 31' 2001  |              |              | 0,0          |
| ii. Outcome of the buying auction sale CD BCRP (Repo)   |              |              |              |
| Proposals received  | -            | -            | -            |
| Proposals accepted  | -            | -            | -            |
| Interest rate accepted  |              |              |              |
| Minimum   | -            | -            | -            |
| Maximum   | -            | -            | -            |
| Average   | -            | -            | -            |
| 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)   | 139,2        | 131,0        | 122,5        |
| b. With temporary short term buying CD BCRP (Repo)  | 139,2        | 131,0        | 122,5        |
| <b>4. Central Bank monetary operations</b>  |              |              |              |
| a. <u>SWAP operations of foreign currency. Amount (millions of S./.)</u>                                      |              |              |              |
| Amount (millions of S./.)   | -            | -            | -            |
| Interest rate   | 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  | 10,0         | 36,0         | 50,0         |
| Interest rate   | 4,00%        | 4,00%        | 4,00%        |
| <b>5. Commercial bank current account in the BCRP at close of the day</b>                                     | <b>129,2</b> | <b>95,0</b>  | <b>72,5</b>  |
| a. Cumulative average reserve balances in domestic currency (millions of S./.) (*)                            | 779,6        | 777,3        | 774,4        |
| b. Cumulative average reserve balances in domestic currency (% of liabilities subject to reserve requirement) | 6,8          | 6,7          | 6,7          |
| c. Cumulative average current account in domestic currency (millions of S./.)                                 | 139,1        | 137,5        | 135,2        |
| d. Cumulative average current account in domestic currency (% of liabilities subject to reserve requirement)  | 1,2          | 1,2          | 1,2          |
| <b>6. Interbank market and Secondary market of CD BCRP</b>  |              |              |              |
| a. <u>Interbank operations (domestic currency)</u>  |              |              |              |
| i. Amount (millions of S./.)  | 104,6        | 200,0        | 180,2        |
| ii. Interest rates  |              |              |              |
| Minimum   | 5,25%        | 4,75%        | 4,75%        |
| Maximum   | 6,50%        | 6,50%        | 6,50%        |
| Average   | 5,51%        | 5,41%        | 5,07%        |
| b. <u>Interbank operations (foreign currency)</u>   |              |              |              |
| i. Amount (millions of S./.)  | 20,0         | 19,5         | 29,0         |
| ii. Interest rates  |              |              |              |
| Minimum   | 3,54%        | 3,59%        | 3,75%        |
| Maximum   | 4,75%        | 3,80%        | 4,75%        |
| Average   | 3,80%        | 3,74%        | 3,88%        |
| c. <u>Secondary market of CD BCRP</u>   |              |              |              |
| i. Amount (millions of S./.)  | 5,0          | -            | 3,0          |
| ii. Interest rates (rentability for the buyer)  |              |              |              |
| Minimum   | 8,45%        | -            | 10,53%       |
| Maximum   | 8,50%        | -            | 10,53%       |
| Average   | 8,49%        | -            | 10,53%       |
| <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  | 88,1         | 51,4         | 93,8         |
| ii. Spot selling with non-banking costumers   | 69,6         | 56,3         | 74,5         |
| iii. Forward purchases with non-banking costumers   | 6,1          | 2,5          | 3,7          |
| iv. Forward selling with non-banking costumers  | 14,2         | 0,0          | 31,7         |
| v. Redemption of forward purchases with non-banking costumers   | 2,5          | 5,7          | 3,4          |
| vi. Redemption of forward selling with non-banking costumers  | 34,1         | 4,1          | 34,0         |
| b. <u>Interbank operations (**)</u>   |              |              |              |
| i. Interbank spot purchases   | 21,6         | 49,8         | 71,4         |
| ii. Interbank forward purchases   | -            | 0,0          | 1,0          |
| c. <u>Short term credit</u>   |              |              |              |
| i. Amount   | -            | -            | -            |
| ii. Interest rate   | -            | -            | -            |

\* Preliminary data. \*\* Preliminary data for last day