

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

	14 Feb.	15 Feb.	16 Feb.	17 Feb.	18 Feb.
1. Commercial bank current account before Central Bank operations	246,8	150,4	82,8	88,2	211,1
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	168,1	--	--	--	290,3
Proposals accepted	30,0	--	--	--	80,0
Maturity CD BCRP	10 weeks	--	--	--	8 weekss
Interest rate accepted					
Minimum	15,34%	--	--	--	11,00%
Maximum	15,35%	--	--	--	13,40%
Average	15,35%	--	--	--	12,99%
Stock of CD BCRP	1 104,0	1 074,0	1 074,0	1 004,0	905,0
Next maturity CD BCRP (Feb. 21' 2000)	30,0	70,0	70,0	179,0	40,0
CD BCRP matured from Feb. 21 to Feb. 25' 2000	279,0	249,0	249,0	179,0	110,0
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\$)					
3. Commercial bank current account before close of the day	216,8	150,4	82,8	88,2	131,1
a. Without temporary short term buying CD BCRP (Repo)	216,8	150,4	82,8	88,2	131,1
b. With temporary short term buying CD BCRP (Repo)	216,8	150,4	82,8	88,2	131,1
4. Central Bank monetary operations					
a. <u>Short term credit (with CD BCRP guaranteed)</u>					
Amount (millions of S/.)	0,0	--	--	--	--
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)					
5. Commercial bank current account in the BCRP at close of the day	216,8	150,4	82,8	88,2	131,1
6. Interbank market and Secondary market of CD BCRP					
a. <u>Interbank operations (domestic currency)</u>					
i. Amount (millions of S/.)	147,1	124,7	168,9	205,1	225,1
ii. Interest rates					
Minimum	8,00%	6,00%	4,50%	3,00%	1,00%
Maximum	13,50%	13,00%	13,00%	8,00%	5,00%
Average	11,98%	9,83%	8,00%	5,56%	3,14%
b. <u>Interbank operations (foreign currency)</u>					
i. Amount (millions of S/.)	79,6	84,5	72,5	84,5	70,5
ii. Interest rates					
Minimum	6,00%	5,92%	6,00%	6,00%	5,40%
Maximum	9,00%	9,00%	9,00%	9,00%	9,00%
Average	7,38%	7,32%	7,49%	7,08%	7,20%
c. <u>Secondary market of CD BCRP</u>					
i. Amount (millions of S/.)	38,9	22,2	18,6	10,3	8,1
ii. Interest rates (rentability for the buyer)					
Minimum	13,50%	10,00%	14,33%	14,66%	13,52%
Maximum	18,65%	17,25%	17,75%	17,75%	13,52%
Average	14,93%	14,83%	15,51%	15,00%	13,52%
7. Commercial banks operations in the foreign exchange market (millions of US\$)					
a. <u>Flow of exchange position</u>					
i. Spot purchases with non-banking costumers	44,9	36,3	48,4	24,3	51,2
ii. Spot selling with non-banking costumers	25,1	43,9	33,8	29,6	31,9
iii. Forward purchases with non-banking costumers	3,2	2,0	3,2	1,8	2,8
iv. Forward selling with non-banking costumers	7,2	10,0	10,3	10,2	19,6
b. <u>Interbank operations</u>					
i. Interbank spot purchases	49,0	82,3	99,3	83,4	66,3
ii. Interbank forward purchases	3,0	1,0	1,0	8,0	9,5
c. <u>Short term credit</u>					
i. Amount	--	--	--	--	--
ii. Interest rate	--	--	--	--	--