

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

	20 Mar.	21 Mar.	22 Mar.	23 Mar.	24 Mar.
1. Commercial bank current account before Central Bank operations	119,5	141,1	145,8	173,5	63,6
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	--	--	59,0	85,0	33,6
Proposals accepted	--	--	20,0	30,0	20,0
Maturity CD BCRP	--	--	18 weeks	16 weeks	4 weeks
Interest rate accepted					
Minimum	--	--	13,24%	13,37%	11,99%
Maximum	--	--	13,24%	13,57%	15,50%
Average	--	--	13,24%	13,46%	14,60%
Stock of CD BCRP	1 125,1	1 125,1	1 145,1	1 175,1	1 195,1
Next maturity CD BCRP (Mar. 28' 2000)	120,0	120,0	120,0	120,0	120,0
CD BCRP matured from Mar.27 to Mar. 31' 2000	0,0	0,0	0,0	0,0	120,0
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	119,5	141,1	125,8	143,5	43,6
a. Without temporary short term buying CD BCRP (Repo)	119,5	141,1	125,8	143,5	43,6
b. With temporary short term buying CD BCRP (Repo)	119,5	141,1	125,8	143,5	43,6
4. Central Bank monetary operations					
a. <u>Short term credit (with CD BCRP guaranteed)</u>					
Amount (millions of S/.)	--	--	--	--	--
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	119,5	141,1	125,8	143,5	43,6
6. Interbank market and Secondary market of CD BCRP					
a. <u>Interbank operations (domestic currency)</u>					
i. Amount (millions of S/.)	110,1	110,1	111,0	109,8	128,1
ii. Interest rates					
Minimum	8,00%	8,50%	9,00%	10,00%	10,25%
Maximum	9,50%	10,00%	12,00%	12,50%	16,00%
Average	8,78%	8,89%	10,38%	10,61%	13,85%
b. <u>Interbank operations (foreign currency)</u>					
i. Amount (millions of S/.)	29,3	30,5	51,8	64,4	68,5
ii. Interest rates					
Minimum	6,00%	6,00%	6,00%	6,00%	6,00%
Maximum	6,50%	6,50%	6,50%	7,00%	7,00%
Average	6,20%	6,14%	6,18%	6,31%	6,42%
c. <u>Secondary market of CD BCRP</u>					
i. Amount (millions of S/.)	8,2	5,0	3,0	--	6,7
ii. Interest rates (rentability for the buyer)					
Minimum	9,00%	12,50%	12,75%	--	13,00%
Maximum	13,00%	12,50%	12,75%	--	13,60%
Average	12,34%	12,50%	12,75%	--	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	83,4	79,0	54,9	89,5	72,1
ii. Spot selling with non-banking costumers	52,5	42,1	40,4	37,4	55,1
iii. Forward purchases with non-banking costumers	0,3	1,2	42,8	3,6	0,3
iv. Forward selling with non-banking costumers	23,3	32,5	53,6	35,2	23,1
v. Redemption of forward purchases with non-banking costumers	0,0	0,3	0,7	4,9	2,3
vi. Redemption of forward selling with non-banking costumers	38,6	30,6	19,1	51,9	9,3
b. <u>Interbank operations(*)</u>					
i. Interbank spot purchases	56,8	90,1	79,2	112,8	95,7
ii. Interbank forward purchases	2,0	15,5	7,5	3,0	2,0
c. <u>Short term credit</u>					
i. Amount	--	--	--	--	--
ii. Interest rate	--	--	--	--	--

* Preliminary data.