

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

	27 Mar.	28 Mar.	29 Mar.	30 Mar.	31 Mar.
1. Commercial bank current account before Central Bank operations	77,0	202,0	221,0	206,0	121,0
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	--	68,0	93,7	154,0	92,2
Proposals accepted	--	20,0	60,0	60,0	30,0
Maturity CD BCRP	--	6 weeks	12 weeks	12 weekss	20 weeks
Interest rate accepted					
Minimum	--	14,00%	14,05%	14,35%	14,50%
Maximum	--	14,00%	15,00%	14,84%	15,25%
Average	--	14,00%	14,54%	14,66%	15,13%
Stock of CD BCRP	1 195,1	1 095,1	1 155,1	1 215,1	1 245,1
Next maturity CD BCRP (Apr. 5' 2000)	120,0	45,0	45,0	45,0	45,0
CD BCRP matured from Apr. 3 to Apr. 7' 2000	120,0	0,0	0,0	0,0	45,0
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	77,0	182,0	161,0	146,0	91,0
a. Without temporary short term buying CD BCRP (Repo)	77,0	182,0	161,0	146,0	91,0
b. With temporary short term buying CD BCRP (Repo)	77,0	182,0	161,0	146,0	91,0
4. Central Bank monetary operations					
a. <u>Short term credit (with CD BCRP guaranteed)</u>					
Amount (millions of S/.)	17,6	--	--	--	--
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	94,6	182,0	161,0	146,0	91,0
6. Interbank market and Secondary market of CD BCRP					
a. <u>Interbank operations (domestic currency)</u>					
i. Amount (millions of S/.)	93,1	88,1	142,5	96,6	105,5
ii. Interest rates					
Minimum	16,00%	14,75%	7,00%	3,00%	5,00%
Maximum	17,50%	17,00%	15,00%	11,00%	10,50%
Average	16,78%	15,54%	12,38%	7,75%	7,89%
b. <u>Interbank operations (foreign currency)</u>					
i. Amount (millions of S/.)	8,0	2,5	2,5	4,0	16,5
ii. Interest rates					
Minimum	6,50%	6,25%	6,35%	6,30%	6,15%
Maximum	6,50%	6,50%	6,50%	6,50%	6,50%
Average	6,50%	6,30%	6,38%	6,40%	6,16%
c. <u>Secondary market of CD BCRP</u>					
i. Amount (millions of S/.)	12,0	--	--	--	1,0
ii. Interest rates (rentability for the buyer)					
Minimum	13,25%	--	--	--	13,25%
Maximum	14,00%	--	--	--	13,25%
Average	13,69%	--	--	--	13,25%
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	46,7	135,6	103,9	125,0	132,7
ii. Spot selling with non-banking costumers	57,6	82,2	58,6	47,9	72,5
iii. Forward purchases with non-banking costumers	9,7	21,4	6,0	3,0	11,0
iv. Forward selling with non-banking costumers	50,2	65,0	51,7	59,2	8,0
v. Redemption of forward purchases with non-banking costumers	1,3	4,1	5,1	5,3	5,3
vi. Redemption of forward selling with non-banking costumers	5,4	84,7	52,0	51,5	53,3
b. <u>Interbank operations(*)</u>					
i. Interbank spot purchases	100,8	142,4	159,4	106,7	78,0
ii. Interbank forward purchases	10,5	9,0	6,0	1,0	1,0
c. <u>Short term credit</u>					
i. Amount	--	--	--	--	--
ii. Interest rate	--	--	--	--	--

* Preliminary data.