

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

	July 9	July 10	July 11	July 12	July 13
1. Commercial bank current account before Central Bank operations	355,3	334,2	332,2	131,4	-63,0
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	346,3	266,0	83,0	-,-	-,-
Proposals accepted	130,0	80,0	55,0	-,-	-,-
Maturity CD BCRP	18 weeks	14 semanas	1 año	-,-	-,-
Interest rate accepted					
Minimum	10,95%	10,50%	11,70%	-,-	-,-
Maximum	11,00%	10,83%	11,95%	-,-	-,-
Average	10,99%	10,72%	11,87%	-,-	-,-
Stock of CD BCRP	1 810,1	1 845,1	1 830,1	1 830,1	1 830,1
Next maturity CD BCRP (July 16' 2001)					190,0
CD BCRP matured from July 16' to July 20' 2001					305,0
ii. Outcome of the buying auction sale CD BCRP (Repo)					
Proposals received	-,-	-,-	-,-	11350,00%	156,5
Proposals accepted	-,-	-,-	-,-	4500,00%	156,5
Interest rate accepted					
Minimum	-,-	-,-	-,-	9,81%	7,50%
Maximum	-,-	-,-	-,-	9,81%	9,26%
Average	-,-	-,-	-,-	9,81%	8,25%
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)	225,3	254,2	277,2	131,4	-63,0
b. With temporary short term buying CD BCRP (Repo)	225,3	254,2	277,2	176,4	93,5
4. Central Bank monetary operations					
a. <u>SWAP operations of foreign currency. Amount (millions of S/.)</u>					
Amount (millions of S/.)	-,-	-,-	-,-	-,-	-,-
Interest rate	0,01580%	0,01580%	0,01580%	0,01580%	0,01580%
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	90,0	85,0	-,-	-,-	-,-
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	135,3	169,2	277,2	176,4	93,5
a. Cumulative average reserve balances in domestic currency (millions of S/.) (*)	786,5	786,9	797,1	799,2	794,5
b. Cumulative average reserve balances in domestic currency (% of liabilities subject to reserve requirement)	7,0	7,0	7,1	7,1	7,0
c. Cumulative average current account in domestic currency (millions of S/.)	190,1	187,9	196,0	194,4	186,6
d. Cumulative average current account in domestic currency (% of liabilities subject to reserve requirement)	1,7	1,7	1,7	1,7	1,7
6. Interbank market and Secondary market of CD BCRP					
a. <u>Interbank operations (domestic currency)</u>					
i. Amount (millions of S/.)	88,0	88,5	382,3	254,4	190,2
ii. Interest rates					
Minimum	9,00%	8,25%	8,25%	9,00%	7,50%
Maximum	10,00%	9,50%	9,50%	10,00%	9,75%
Average	9,55%	8,91%	8,59%	9,49%	9,27%
b. <u>Interbank operations (foreign currency)</u>					
i. Amount (millions of S/.)	19,5	16,7	14,5	36,5	29,5
ii. Interest rates					
Minimum	3,25%	3,72%	3,75%	3,75%	3,75%
Maximum	4,75%	4,25%	4,25%	4,35%	4,35%
Average	3,69%	3,99%	4,02%	4,12%	4,18%
c. <u>Secondary market of CD BCRP</u>					
i. Amount (millions of S/.)	15,5	-,-	9,6	17,5	7,0
ii. Interest rates (rentability for the buyer)					
Minimum	11,00%	-,-	8,50%	9,25%	9,25%
Maximum	11,50%	-,-	11,55%	11,05%	10,80%
Average	11,11%	-,-	9,69%	10,64%	9,90%
7. Operations in the foreign exchange market (millions of US\$)					
a. <u>Flow of exchange position (**)</u>					
i. Spot purchases with non-banking costumers	70,9	84,9	87,7	100,2	59,8
ii. Spot selling with non-banking costumers	80,0	83,3	87,2	67,0	45,6
iii. Forward purchases with non-banking costumers	4,0	4,5	10,7	5,1	18,2
iv. Forward selling with non-banking costumers	13,4	4,0	21,4	21,0	38,1
v. Redemption of forward purchases with non-banking costumers	24,9	22,5	9,5	7,8	7,5
vi. Redemption of forward selling with non-banking costumers	24,3	2,5	13,1	13,6	10,6
b. <u>Interbank operations (**)</u>					
i. Interbank spot purchases	38,6	46,8	63,9	44,0	30,3
ii. Interbank forward purchases	0,0	5,0	1,0	13,8	3,0
c. <u>Short term credit</u>					
i. Amount	-,-	-,-	-,-	-,-	-,-
ii. Interest rate	-,-	-,-	-,-	-,-	-,-

* Preliminary data. ** Preliminary data for last day