

CENTRAL RESERVE BANK OF PERU MONETARY AND EXCHANGE OPERATION (Millions S/.)											
	March 31		April 01		April 02	April 3	April 04				
1. Commercial bank current account before Central Bank operations	-44,5		-4,7		208,8	251,0	174,7				
2. Monetary and exchange Central Bank operations before close of the day											
a. <u>Central Bank monetary operations</u>											
i. <u>Auction sale of CD BCRP</u>											
Proposals received											
Maturity CD BCRP											
Interest rate : Minimum / Maximum / Average											
Stock of CD BCRP											
Next maturity CD BCRP (April 01, 2003)											
CD BCRP matured from April 3 to 4, 2003											
ii. <u>Outcome of the buying auction sale CD BCRP and BTP (Repo)</u>	90,0	50,0	70,0	100,0	200,0	150,0	180,0	300,0			
Proposals received	309,0	150,0	128,0	241,0	355,0	334,0	359,0	480,0			
Maturity CD BCRP	1 day	1 day	1 day	1 week	1 day	1 day	1 day	3 days			
Interest rate : Minimum / Maximum / Average	4,02/4,05/4,04	4,00/4,12/4,08	3,86/4,12/3,93	3,91/3,99/3,94	3,78/3,97/3	3,87/3,96/3,90	3,91/3,95/3,91	3,91/3,96/3,92			
iii. <u>Auction sale of CDR BCRP</u>											
Proposals received											
Maturity CDR BCRP											
Interest rate : Minimum / Maximum / Average											
Nominal Stock of CDR BCRP							18,2				
Adjusted Stock of CDR BCRP							17,4				
Next maturity CDR BCRP											
b. <u>Central Bank foreign currency operations at over-the-counter</u>											
i. Purchase (millions of US\$)							41,7	34,7	69,4	34,7	6,9
Average exchange rate (S/ US\$)							12,0	10,0	20,0	10,0	2,0
ii. Selling (millions of US\$)							3,4736	3,4742	3,4707	3,4708	3,4734
Average exchange rate (S/ US\$)											
3. Commercial bank current account before close of the day	207,2		330,0		428,2	465,7	481,6				
4. Central Bank monetary operations											
a. <u>SWAP operations of foreign currency. Amount (millions of S/.)</u>											
Fee (daily effective rate)							0,00840%	0,00840%	0,00840%	0,00840%	0,00840%
b. <u>Outcome of the direct temporary buying CD BCRP and BTP (Repo)</u>											
Interest rate							4,25%	4,25%	4,25%	4,25%	4,25%
c. <u>Short term credit (with CD BCRP guaranteed)</u>											
Interest rate							4,25%	4,25%	4,25%	4,25%	4,25%
d. <u>Overnight deposits in domestic currency</u>											
Interest rate							3,00%	3,00%	3,00%	3,00%	3,00%
5. Commercial bank current account in the BCRP at close of the day	85,2		330,0		428,2	465,7	481,6				
a. Cumulative average reserve balances in domestic currency (millions of S/.) (*)							836,4	960,1	1 009,1	1 038,0	1 056,4
b. Cumulative average reserve balances in domestic currency (% of liabilities subject to reserve requirements)							6,1	7,2	7,5	7,7	7,9
c. Cumulative average current account in domestic currency (millions of S/.)							199,8	330,0	379,1	408,0	426,4
d. Cumulative average current account in domestic currency (% of liabilities subject to reserve requirements)							1,5	2,5	2,8	3,0	3,2
6. Interbank market and Secondary market of CD BCRP											
a. <u>Interbank operations (domestic currency)</u>											
Interest rate : Minimum / Maximum / Average							220,0	245,0	343,5	367,8	384,3
b. <u>Interbank operations (foreign currency)</u>											
Interest rate : Minimum / Maximum / Average							3,75/4,00/3,94	3,80/3,90/3,90	3,90/3,95/3,91	3,94/00/3,91	3,90/3,95/3,93
c. <u>Secondary market of CD BCRP</u>											
6 month term (amount / average interest rate)							2,0	41,0	49,8	50,8	51,5
12 month term (amount / average interest rate)							1,40/1,40/1,40	1,40/2,38/2,24	1,60/2,38/2,20	1,20/2,38/2,18	1,20/2,38/2,14
24 month term (amount / average interest rate)									8,0	6,5	2,0
											2 / 6,15
7. Operations in the foreign exchange market (millions of US\$)											
Flow of foreign exchange position adjusted by forwards ** = a + b.i - c.i + e + f							-9,2	-1,4	-14,2	32,6	32,9
Flow of foreign exchange position ** = a + b.ii - c.ii + e + f							-22,0	-8,6	-26,1	28,9	22,9
a. <u>Spot purchases with non-banking costumers (**)</u>											
i. Purchases							19,1	10,1	-7,0	42,4	27,8
ii. (-) Sales							78,9	57,0	56,2	97,5	81,7
b. <u>Forward purchases with non-banking costumers (**)</u>											
i. Pacted							59,8	46,9	63,2	55,1	53,9
ii. (-) Redemption							-0,2	-0,1	9,1	4,2	3,5
c. <u>Forward selling with non-banking costumers (**)</u>											
i. Pacted							3,2	3,4	12,8	7,1	6,3
ii. (-) Redemption							3,3	3,5	3,6	2,9	2,8
d. <u>Interbank operations (**)</u>											
i. Spot							-13,0	-7,3	-2,8	0,4	-6,5
ii. Forward							10,1	0,5	5,3	6,2	5,0
e. <u>Spot sales due to NDF redemption and swaps (**)</u>											
i. Purchases							23,0	7,8	8,0	5,8	11,5
ii. (-) Sales							56,1	54,5	111,1	85,5	47,2
f. <u>Net operations with other financial institutions</u>											
i. Purchases							0,3	3,0	5,0	5,0	2,0
ii. (-) Sales							-1,7	0,1	4,8	1,3	3,8
g. <u>Short term credit</u>											
Interest rate							1,0	3,3	7,5	4,0	6,5
							2,7	3,2	2,7	2,7	2,7
							-19,7	(14,5)	-19,5	-12,0	
Note: Interbank exchange rate							3,474	3,474	3,471	3,471	3,472
* Preliminary data. ** Preliminary data for last day											