

CENTRAL RESERVE BANK OF PERU
SUMMARY OF MONETARY AND EXCHANGE OPERATIONS
(Millions of Peruvian)

	15 Feb 24	16 Feb 24	17 Feb 24	18 Feb 24	19 Feb 24
	12 711.8	12 699.2	12 676.2	12 676.2	12 704.4
Commercial bank current account before Central Bank operations					
1. Monetary and exchange Central Bank operations before close of the day					
a. Central Bank financing operations					
i. Auction sale of CD BCRP	600.0	400.0	600.0	400.0	600.0
Proceeds received	1050.0	1100.0	1050.0	1050.0	1050.0
Maturity	183.0	366.0	182.4	364.0	181.0
Interest rate - Minimum	5.60	5.17	5.64	5.21	5.06
Interest rate - Maximum	5.70	5.31	5.66	5.32	5.07
Average	5.67	5.27	5.65	5.25	5.05
Stock	35 731.9	35 731.9	37 731.8	37 731.8	37 731.8
CD BCRP matured from January 22 to 26, 2024	201.9	201.9	201.9	201.9	201.9
CD BCRP matured from January 22 to 26, 2024					
Outcome of the basic auction sale securities (BSP)					
Proceeds received					1 551.9
Maturity					380.0
Interest rate - Minimum					91.0
Interest rate - Maximum					6.30
Average					6.33
9 532.2	9 532.2	9 532.2	9 531.5	9 531.5	9 411.5
Next maturity Reso (Feb. 26, 2024)	0.8	0.8	0.8	0.8	0.8
Reso BCRP matured from January 22 to 26, 2024	506.6	506.6	500.0	500.0	600.0
Auction of credit portfolio repurchase agreements (General)					
Proceeds received					
Maturity					
Interest rate - Minimum					
Interest rate - Maximum					
Average					
Stock					
Next maturity General Credit Portfolio Reso					
General Credit Portfolio Reso matured from January 22 to 26, 2024					
Auction of credit portfolio repurchase agreements (Alternative)					
Proceeds received					
Maturity					
Interest rate - Minimum					
Interest rate - Maximum					
Average					
Stock					
Next maturity Alternative Credit Portfolio Reso					
Alternative Credit Portfolio Reso matured from January 22 to 26, 2024	6 297.5	6 297.5	6 297.5	6 297.5	6 297.5
Auction of government guaranteed credit portfolio repurchase agreements (Regular)	1.5	1.5	1.5	1.5	1.5
Guarantee acceptance					
Proceeds received					
Maturity					
Interest rate - Minimum					
Interest rate - Maximum					
Average					
Stock					
Next maturity Alternative Credit Portfolio Reso (Feb. 22, 2024)					
Alternative Credit Portfolio Reso matured from January 22 to 26, 2024					
Auction of government guaranteed credit portfolio repurchase agreements (Special)					
Guarantee acceptance					
Proceeds received					
Maturity					
Interest rate - Minimum					
Interest rate - Maximum					
Average					
Stock					
Next maturity Special Reso					
Special Reso matured from January 22 to 26, 2024					
Auction of credit portfolio repurchase agreements TP liquidity support					
Proceeds received					
Maturity					
Interest rate - Minimum					
Interest rate - Maximum					
Average					
Stock					
Next maturity Liquidity Reso					
Liquidity Reso matured from January 22 to 26, 2024					
Auction sale of CD BCRP					
Proceeds received					
Maturity					
Interest rate - Minimum					
Interest rate - Maximum					
Average					
Stock					
Next maturity CDV BCRP					
CDV BCRP matured from January 22 to 26, 2024					
Auction sale of CDLD BCRP					
Proceeds received					
Maturity					
Interest rate - Minimum					
Interest rate - Maximum					
Average					
Stock					
Next maturity COLD BCRP					
COLD BCRP matured from January 22 to 26, 2024					
Auction sale of time deposits in domestic currency	3 000.0	4 000.0	3 818.0	4 100.0	3 999.9
Proceeds received	3 403.0	5 188.0	3 818.0	4 310.0	4 107.6
Maturity	3.4	1.8	1.1	1.1	1.0
Interest rate - Minimum	6.30	6.10	6.35	6.30	6.40
Interest rate - Maximum	6.50	6.50	6.50	6.50	6.50
Average	6.40	6.37	6.48	6.43	6.46
Stock					
Next maturity of time deposits (Feb. 22, 2024)					
Time Deposits matured from January 22 to 26, 2024					
Auction sale of time deposits TP in domestic currency					
Proceeds received					
Maturity					
Interest rate - Minimum					
Interest rate - Maximum					
Average					
Stock					
Next maturity of time deposits (Feb. 22, 2024)					
Time Deposits TP matured from January 22 to 26, 2024					
Auction sale of time deposits BN in domestic currency					
Proceeds received					
Maturity					
Interest rate - Minimum					
Interest rate - Maximum					
Average					
Stock					
Next maturity of time deposits BN					
Time Deposits BN matured from January 22 to 26, 2024					
Auction sale of CDR BCRP					
Proceeds received					
Maturity					
Interest rate - Minimum					
Interest rate - Maximum					
Average					
Stock					
Next maturity CDR BCRP (Feb. 26, 2024)	230.0	230.0	230.0	230.0	230.0
CDR BCRP matured from January 22 to 26, 2024	10.0	10.0	10.0	10.0	10.0
Auction sale of CD BCRP-AR					
Proceeds received					
Maturity					
Interest rate - Minimum					
Interest rate - Maximum					
Average					
Stock					
Next maturity CDR BCRP-AR					
CD BCRP-AR matured from January 22 to 26, 2024					
Auction sale of Swap operation in foreign currency					
Proceeds received					
Maturity					
Interest rate - Minimum					
Interest rate - Maximum					
Average					
Stock					
Next maturity Swap (Feb. 5, 2024)	207.0	207.0	207.0	187.0	187.0
Swap matured from January 22 to 26, 2024	20.0	20.0	20.0	20.0	20.0
Cross Currency Swap	20.0	20.0	20.0	20.0	20.0
Proceeds received					
Maturity					
Interest rate - Minimum					
Interest rate - Maximum					
Average					
Stock					
Next maturity Swap					
Cross Currency Swap matured from January 22 to 26, 2024					
Auction sale of Swap operation in foreign currency (Equation)					
Proceeds received					
Maturity					
Interest rate - Minimum					
Interest rate - Maximum					
Average					
Stock					
Next maturity Swap foreign currency					
Swap foreign currency matured from January 22 to 26, 2024					
Auction sale of Swap operation in foreign currency (Substitution)					
Proceeds received					
Maturity					
Interest rate - Minimum					
Interest rate - Maximum					
Average					
Stock					
Next maturity Swap foreign currency					
Swap foreign currency matured from January 22 to 26, 2024					
Auction FX Swap Sell BCRP					
Proceeds received					
Maturity					
Interest rate - Minimum					
Interest rate - Maximum					
Average					
Stock					
Next maturity FX Swap Sell (Feb. 24, 2024)	46 812.9	46 812.9	46 927.9	47 182.8	47 182.8
FX Swap Sell currency matured from January 22 to 26, 2024	175.0	175.0	175.0	180.0	200.0
Auction Security Reso to provide USD dollars (BTRC)	230.0	230.0	230.0	230.0	1 580.0
Proceeds received					
Maturity					
Interest rate - Minimum					
Interest rate - Maximum					
Average					
Stock					
Next maturity (BTRC)					
FX Swap Purchase currency matured from January 22 to 26, 2024					
Auction Interest Rate Swap					
Proceeds received					
Maturity					
Interest rate - Minimum					
Interest rate - Maximum					
Average					
Stock					
Next maturity Interest Rate Swap					
Interest Rate Swap matured from January 22 to 26, 2024					
FX Swap Purchase currency matured from January 22 to 26, 2024					
Settlement of Credit Portfolio Repo (from Circular 014-2020-BCRP, Circular 017-2020-BCRP and Circular 021-2020-BCRP)					
c. Central Bank foreign currency operations at over-the-counter					
i. Purchase (millions of US\$)					
Average exchange rate (S/ US\$)					
Selling (millions of US\$)					
Average exchange rate (S/ US\$)					
Operations outside of FX Desk (millions of US\$)					
i. Purchase (millions of US\$)					
ii. Selling (millions of US\$)					
Operations of the Secondary Market of CD BCRP, CD BCRP-AR and BTP					
i. Purchase of CD BCRP and CD BCRP-AR					
ii. Purchase of BTP					
d. Operations in the foreign exchange market (millions of US\$)	6 366.5	5 236.1	6 366.5	5 660.7	4 687.7
a. Central Bank monetary operations					
i. Sale (millions of Peruvian)					
Fee (effective rate)	0.0194%	0.0194%	0.0210%	0.0210%	0.0200%
Outcome of the direct temporary buying securities (Repo)					
Interest rate					
Monetary institution credit					
Interest rate					
Overseas deposits in domestic currency	777.0	507.0	491.0	651.0	694.0
Interest rate					
2 757.0	2 757.0	3 776.0	3 776.0	3 776.0	
b. Cumulative average reserve balances in domestic currency (millions of S/ (*)	16 946.0	16 944.0	15 971.1	15 381.2	15 107.1
i. Cumulative average reserve balances in domestic currency (% of liabilities subject to reserve requirements) (**)	7.6	7.4	7.4	7.3	7.1
ii. Cumulative average current account in domestic currency (millions of S/)	9 545.7	8 750.4	8 227.1	8 227.1	7 983.1
iii. Cumulative average current account in domestic currency (% of liabilities subject to reserve requirements) (**)	4.5	4.1	4.0	3.8	3.6
c. Interbank market and Secondary market of CDBCRP					
i. Interbank operations (domestic currency)	1 003.8	687.7	1 091.6	1 087.0	833.0
Interest rate - Minimum / Maximum / Average	6.50 / 6.50 / 6.50	6.50 / 6.50 / 6.50	6.50 / 6.50 / 6.50	6.50 / 6.50 / 6.50	6.50 / 6.50 / 6.50
Secondary market of CDBCRP and CDBCRP-AR	5.50 / 5.50 / 5.50	5.50 / 5.50 / 5.50	5.50 / 5.50 / 5.50	5.50 / 5.50 / 5.50	5.50 / 5.50 / 5.50
1 month term (lump-sum / average interest rate)					
6 months term (lump-sum / average interest rate)					
12 months term (lump-sum / average interest rate)					
24 months term (lump-sum / average interest rate)					