CENTRAL RESERVE BANK OF PERU

SUMMARY OF MONETARY AND EXCHANGE OPERATIONS

(Millions of Soles)

	15 Jul 24	16 Jul 24	17 Jul 24	18 Jul 24	19 Jul 24
1. Commercial bank current account before Central Bank operations	**14 171,7**	**13 774,2**	**12 224,5**	**10 756,3**	**8 476,8**
2. Monetary and exchange Central Bank operations before close of the day					
a. Central Bank monetary operations					
i. Auction sale of CD BCRP	300,0 50,0 50,0	300,0	200,0 13,5	200,0	200,0 50,0
Proposals received	1020,0 74,5 51,8	1065,0	612,3 98,5	441,0	551,0 128,5
Maturity	94 d 184 d 365 d	93 d	92 d 551 d	91 d	90 d 278 d
Interest rate : Minimum	5,34 5,22 4,98	5,35	5,33 4,84	5,33	5,33 5,02
Maximum	5,36 5,22 4,98	5,36	5,35 5,00	5,35	5,35 5,04
Average	5,35 5,22 4,98	5,35	5,35 4,87	5,35	5,35 5,04
Stock	38 439,9	36 939,9	37 253,4	37 467,5	37 717,5
Next maturity CD BCRP (Jul. 23, 2024)	1 950,0	227,5	227,5	227,5	227,5
CD BCRP matured from july 22 to 26, 2024.	1 950,0				728,6
ii. Outcome of the buying auction sale securities (REPO)					200,0
Proposals received					450,0
Maturity					91 d
Interest rate : Minimum					5,71
Maximum					5,71
Average					5,71
Stock	15 134,4	15 134,4	15 134,4	15 854,4	15 754,4
Next maturity Repo (Jul. 25, 2024)	300,0	300,0	300,0	300,0	300,0
Repo BCRP matured from july 22 to 26, 2024.	300,0	300,0	300,0	300,0	300,0
iii. Auction of credit portfolio repurchase agreements (General)					
Proposals received					
Maturity					
Interest rate : Minimum					
Maximum					
Average					
Stock					
Next maturity General Credit Portfolio Repo					
General Credit Portfolio Repo matured from july 22 to 26, 2024.					
iv. Auction of credit portfolio repurchase agreements (Alternative)					
Proposals received					
Maturity					
Interest rate : Minimum					
Maximum					
Average					
Stock	6 204,7	6 204,7	6 204,7	6 204,7	6 204,7
Next maturity Alternative Credit Portfolio Repo (Ago. 12, 2024)	50,0	50,0	50,0	50,0	50,0
Alternative Credit Portfolio Repo matured from july 22 to 26, 2024.					
v. Auction of government guaranteed credit portfolio repurchase agreements (Regular)					
Guarantee percentage					
Proposals received					
Maturity					
Interest rate : Minimum					
Maximum					
Average					
Stock	53 399,9	53 399,9	53 399,9	53 399,9	53 399,9
vi. Auction of government guaranteed credit portfolio repurchase agreements (Special)					
Guarantee percentage					
Proposals received					
Maturity					
Interest rate : Minimum					
Maximum					
Average					
Stock	1 882,2	1 882,2	1 882,2	1 882,2	1 882,2
vii. Outcome of the buying auction sale securities (Special REPO)					
Proposals received					
Maturity					
Interest rate : Minimum					
Maximum					
Average					
Stock					
Next maturity Special Repo.					
Special Repo matured from july 22 to 26, 2024.					
viii. Auction of credit portfolio repurchase agreements for liquidity support					
Proposals received					
Maturity					
Interest rate : Minimum					
Maximum					
Average					
Stock					
Next maturity Liquidity Repo					
Liquidity Repo matured from july 22 to 26, 2024.					
ix. Auction sale of CDV BCRP					
Proposals received					
Maturity					
Spread : Minimum					
Minimim					
Average					
Stock					
Next maturity CDV BCRP					
CDV BCRP matured from july 22 to 26, 2024.					
x. Auction sale of CDLD BCRP					
Proposals received					
Maturity					
Interest rate : Minimum					
Maximum					
Average					
Stock					
Next maturity CDLD BCRP					
CDLD BCRP matured from july 22 to 26, 2024.					
xi. Auction sale of time deposits in domestic currency	6 000,1 1 000,0 3400,0	5 500,0 1 000,0 3600,1	4 500,1 1 000,0 3670,0	4 000,1 800,0 3200,0	2 999,9 2 750,0
Proposals received	8 847,7 2 597,0 4355,5	8 870,0 2 426,6 4432,5	6 969,0 2 476,2 5012,5	6 944,5 1 120,8 3858,9	4 959,0 4 520,2
Maturity	1 d 7 d 1 d	1 d 8 d 1 d	1 d 7 d 1 d	1 d 7 d 1 d	3 d 3 d
Interest rate : Minimum	5,50 5,50 5,48	5,54 5,53 5,55	5,55 5,53 5,48	5,53 5,55 5,53	5,53 5,50
Maximum	5,65 5,62 5,70	5,63 5,64 5,65	5,62 5,62 5,63	5,61 5,69 5,66	5,60 5,59
Average	5,59 5,56 5,61	5,59 5,60 5,63	5,59 5,61 5,61	5,58 5,62 5,60	5,59 5,57
Stock	11 000,1	11 700,1	11 770,1	11 300,1	9 549,9
Next maturity of time deposits (Jul. 22, 2024)	9 400,1	9 100,1	8 470,1	7 500,1	6 749,9
Time Deposits matured from july 22 to 26, 2024.	10 000,1	9 700,1	8 770,1	7 500,1	9 549,9
xii. Auction sale of time deposits TP in domestic currency			10,0		
Proposals received			480,0		
Maturity			30 d		
Interest rate : Minimum			5,80		
Maximum			5,81		
Average			5,81		
Stock	1 709,0	1 409,0	1 119,0	1 119,0	1 019,0
Next maturity of time deposits TP (Ago. 2, 2024)	300,0	300,0	100,0	100,0	300,0
Time Deposits TP matured from july 22 to 26, 2024.	700,0	400,0	100,0	100,0	
xiii. Auction sale of time deposits BN in domestic currency					
Proposals received					
Maturity					
Interest rate : Minimum					
Maximum					
Average					
Stock					
Next maturity of time deposits BN					
Time Deposits BN matured from july 22 to 26, 2024.					
xiv. Auction sale of CDR BCRP					
Proposals received					
Maturity					
Interest rate : Minimum					
Maximum					
Average					
Stock					
Next maturity CDR BCRP					
CDR BCRP matured from july 22 to 26, 2024.					
xv. Auction sale of CD BCRP-NR					
Proposals received					
Maturity					
Interest rate : Minimum					
Maximum					
Average					
Stock					
Next maturity CDR BCRP-NR					
CD BCRP-NR matured from july 22 to 26, 2024.					
xvi. Auction sale of Swap operation in foreign currency					
Proposals received					
Maturity					
Interest rate : Minimum					
Maximum					
Average					
Stock					
Next maturity Swap					
Swap matured from july 22 to 26, 2024.					
xvii. Cross Currency Repo					
Proposals received					
Maturity					
Interest rate : Minimum					
Maximum					
Average					
Stock					
Next maturity Swap					
Cross Currency Repo matured from july 22 to 26, 2024.					
xviii. Auction sale of Swap operation in foreign currency (Expansion)					
Proposals received					
Maturity					
Interest rate : Minimum					
Maximum					
Average					
Stock					
Next maturity Swap foreign currency					
Swap foreign currency matured from july 22 to 26, 2024.					
xix. Auction sale of Swap operation in foreign currency (Sustitution)					
Proposals received					
Maturity					
Interest rate : Minimum					
Maximum					
Average					
Stock					
Next maturity Swap foreign currency					
Swap foreign currency matured from july 22 to 26, 2024.					
xx. Auction FX Swap Sell BCRP	300,0 260,0	138,0 200,0 Desierta	42,0 200,0 Desierta	300,0	210,0 20,0 50,0 400,0
Proposals received	530,0 460,0	338,0 200,0	212,0 200,0	593,0	405,0 115,0 275,0 1030,5
Maturity	184 d 86 d	87 d 184 d 274 d	90 d 184 d 365 d	89 d	89 d 186 d 364 d 89 d
Interest rate : Minimum	5,58 5,99	5,61 5,55 -	5,99 5,60 -	4,87	5,91 5,65 5,20 4,77
Maximum	5,62 6,05	6,05 5,62 -	6,00 5,65 -	5,58	6,00 5,65 5,20 5,22
Average	5,59 6,00	5,93 5,57 -	5,99 5,61 -	5,24	5,97 5,65 5,20 5,00
Stock	55 433,0	55 070,9	54 614,9	54 914,9	54 891,0
Next maturity FX Swap Sell (Jul. 22, 2024)	700,1	698,0	703,9	703,9	650,0
FX Swap Sell currency matured from july 22 to 26, 2024.	2 102,0	1 401,9	703,9	703,9	2 499,9
xxi. Auction Security Repos to provide US$ dollars (RED)					
Proposals received					
Maturity					
Interest rate : Minimum					
Maximum					
Average					
Stock	130,0	130,0	130,0	130,0	130,0
Next maturity RED (Jul. 30, 2024)	100,0	100,0	100,0	100,0	100,0
FX Swap Purchase currency matured from july 22 to 26, 2024.					
xxii. Auction Interest Rate Swap					
Proposals received					
Maturity					
Interest rate : Minimum					
Maximum					
Average					
Stock					
Next maturity Interest Rate Swap					
FX Swap Purchase currency matured from july 22 to 26, 2024.					
b. Settlement of Credit Portfolio Repo (from Circular 0014-2020-BCRP, Circular 0017-2020-BCRP and Circular 0021-2020-BCR					
c. Central Bank foreign currency operations at over-the-counter					
i. Purchase (millions of US$)					
Average exchange rate (S/. US$)					
ii. Selling (millions of US$)					
Average exchange rate (S/. US$)					
d. Operations outside of FX Desk (millions of US$)			7,5	1,1	0,6
i. Purchase (millions of US$)			7,5	1,1	0,6
ii. Selling (millions of US$)					
e. Operations at the Secundary Market of CD BCRP, CD BCRP-NR and BTP	31,8		32,1		
i. Repurchase of CD BCRP and CD BCRP-NR					
ii. Purchase of BTP	31,8		32,1		
3. Commercial bank current account before close of the day	**4 975,0**	**5 265,0**	**4 768,2**	**5 314,1**	**3 935,2**
4. Central Bank monetary operations					
a. Swap operations of foreign currency.					
Fee (daily efective rate)	0,0169%	0,0175%	0,0175%	0,0175%	0,0175%
b. Outcome of the direct temporary buying securities (Repo)					
Interest rate					
c. Monetary regulation credit					
Interest rate					
d. Overnight deposits in domestic currency	507,6	564,1	1 349,0	675,0	971,2
Interest rate	3,50%	3,50%	3,50%	3,50%	3,50%
5. Commercial bank current account in the BCR at close of the day	**4 467,4**	**4 700,9**	**3 419,2**	**4 639,1**	**2 964,0**
a Cumulative average reserve balances in domestic currency (millions of S/) (*)	15 420,0	15 145,0	14 698,5	14 593,0	14 482,9
b Cumulative average reserve balances in domestic currency (% of liabilities subject to reserve requirements) (*)	7,0	6,8	39,3	6,6	6,5
c Cumulative average current account in domestic currency (millions of S/)	8 779,1	8 504,1	13 484,0	7 952,1	7 841,9
d Cumulative average current account in domestic currency (% of liabilities subject to reserve requirements) (*)	4,0	3,8	36,0	3,6	3,5
6. Interbank market and Secondary market of CDBCRP					
a. Interbank operations (domestic currency)	989,8	707,1	856,0	525,0	460,0
Interest rate : Minimum / Maximum / TIBO	5,75 / 5,75 / 5,75	5,75 / 5,75 / 5,75	5,75 / 5,75 / 5,75	5,50 / 5,75 / 5,70	5,75 / 5,75 / 5,75
b. Interbank operations (foreign currency)	80,0	80,0	80,0	80,0	80,0
Interest rate : Minimum / Maximum / Average	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
c. Secondary market of CDBCRP and CDBCRP-NR					
1 month term or less (amount / average interest rate)					
6 month term (amount / average interest rate)					
12 month term (amount / average interes rate)					
24 month term (amount / average interest rate)					
7. Operations in the foreign exchange market (millions of US$)	**Jul, 12 2024**	**Jul, 15 2024**	**Jul, 16 2024**	**Jul, 17 2024**	**Jul, 18 2024**
Flow of foreign exchange position adjusted by forwards = a + b.i - c.i + e + f	-122,5	148,7	1,8	-32,8	0,8
Flow of foreign exchange position = a + b.ii - c.ii + e + f	-78,7	71,8	58,4	22,9	-104,1
a. Spot purchases with non-banking costumers	-47,0	87,4	89,1	30,3	-107,8
i. Purchases	686,0	644,0	666,9	644,3	573,0
ii. -) Sales	733,0	556,6	577,8	614,0	680,8
b. Forward and swap purchases with non-banking costumers	274,8	-170,8	-26,3	-99,6	-171,8
i. Pacted	321,6	116,3	102,7	77,3	427,2
ii. -) Redemption	46,8	287,1	129,1	176,9	599,0
C. Forward and swap sells with non-banking costumers	285,6	-256,8	-60,0	-164,2	-195,1
i. Pacted	503,3	384,9	677,8	282,5	604,1
ii. -) Redemption	217,7	641,7	737,7	446,7	799,2
d. Interbank operations					
i. Spot	317,2	220,3	289,3	295,9	440,0
ii. Forward	75,0	45,0	5,0	10,0	20,0
e. Spot sales due to NDF redemption and swaps	151,4	335,9	587,2	264,9	192,9
i. Purchases	194,1	620,4	712,2	440,7	788,5
ii. -) Sales	42,7	284,5	125,0	175,8	595,6
f. Change due to FX options	7,8	1,5	1,7	0,7	1,2
g. Net operations with other financial institutions	-53,0	-7,5	-101,1	-123,6	91,3
h. Monetary regulation credit					
interest rate					
Note: Interbank exchange rate (Source: Datatec)	3,7314	3,7235	3,7161	3,7191	3,7340

(*) Preliminar information