CENTRAL RESERVE BANK OF PERU

SUMMARY OF MONETARY AND EXCHANGE OPERATIONS

(Millions of Soles)

	30 Jul 24	31 Jul 24	01 Ago 24	02 Aug 24
1. Commercial bank current account before Central Bank operations	**11 415,0**	**11 951,9**	**12 243,0**	**11 707,6**
2. Monetary and exchange Central Bank operations before close of the day				
a. Central Bank monetary operations				
i. Auction sale of CD BCRP				
Proposals received				
Maturity				
Interest rate : Minimum				
Maximum				
Average				
Stock	37 238,9	37 238,9	37 238,9	37 238,9
Next maturity CD BCRP (Ago. 13, 2024)	1 516,1	1 516,1	1 516,1	1 516,1
CD BCRP matured from august 5 to 9, 2024.				
ii. Outcome of the buying auction sale securities (REPO)			800,0	200,0
Proposals received			1600,0	400,0
Maturity			1 d	90 d
Interest rate : Minimum			5,85	5,68
Maximum			5,85	5,71
Average			5,85	5,70
Stock	15 654,4	15 654,4	16 454,4	15 554,4
Next maturity Repo (Ago. 9, 2024)	300,0	300,0	1 100,0	300,0
Repo BCRP matured from august 5 to 9, 2024.	300,0	300,0	1 100,0	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 august 5 to 9, 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
Next maturity Alternative Credit Portfolio Repo (Ago. 12, 2024)	50,0	50,0	50,0	50,0
Alternative Credit Portfolio Repo matured from august 5 to 9, 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
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
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 august 5 to 9, 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 august 5 to 9, 2024.				
ix. Auction sale of CDV BCRP				
Proposals received				
Maturity				
Spread : Minimum				
Minimim				
Average				
Stock				
Next maturity CDV BCRP				
CDV BCRP matured from august 5 to 9, 2024.				
x. Auction sale of CDLD BCRP				
Proposals received				
Maturity				
Interest rate : Minimum				
Maximum				
Average				
Stock				
Next maturity CDLD BCRP				
CDLD BCRP matured from august 5 to 9, 2024.				
xi. Auction sale of time deposits in domestic currency	4 000,0 1 792,2	6 000,0 4 763,3		
Proposals received	5 433,6 1 792,2	7 292,8 4 763,3		
Maturity	1 d 1 d	1 d 1 d		
Interest rate : Minimum	5,41 5,43	5,45 5,40		
Maximum	5,61 5,75	5,70 5,75		
Average	5,52 5,62	5,60 5,63		
Stock	6 292,2	10 763,3		
Next maturity of time deposits	6 292,2	10 763,3		
Time Deposits matured from august 5 to 9, 2024.	6 292,2	10 763,3		
xii. Auction sale of time deposits TP in domestic currency				300,0
Proposals received				690,0
Maturity				32 d
Interest rate : Minimum				5,75
Maximum				5,86
Average				5,76
Stock	1 019,0	1 019,0	1 019,0	1 019,0
Next maturity of time deposits TP (Ago. 9, 2024)	300,0	300,0	300,0	154,0
Time Deposits TP matured from august 5 to 9, 2024.	300,0	300,0	300,0	154,0
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 august 5 to 9, 2024.				
xiv. Auction sale of CDR BCRP				
Proposals received				
Maturity				
Interest rate : Minimum				
Maximum				
Average				
Stock				
Next maturity CDR BCRP				
CDR BCRP matured from august 5 to 9, 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 august 5 to 9, 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 august 5 to 9, 2024.				
xvii. Cross Currency Repo				
Proposals received				
Maturity				
Interest rate : Minimum				
Maximum				
Average				
Stock				
Next maturity Swap				
Cross Currency Repo matured from august 5 to 9, 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 august 5 to 9, 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 august 5 to 9, 2024.				
xx. Auction FX Swap Sell BCRP	400,0 200,0 100,0	129,0 Desierta 300,0	300,0 200,0 82,0	200,0 100,0 300,0
Proposals received	795,0 210,0 200,0	129,0 -.- 919,0	735,8 500,0 82,0	415,0 262,8 500,0
Maturity	92 d 184 d 365 d	85 d 365 d 85 d	88 d 365 d 88 d	88 d 185 d 364 d
Interest rate : Minimum	5,90 5,60 5,19	5,90 - 4,90	5,75 4,95 5,75	5,75 5,35 4,89
Maximum	6,00 5,65 5,20	5,90 - 4,91	5,85 5,05 5,99	5,85 5,52 4,98
Average	5,97 5,63 5,20	5,90 - 4,90	5,79 5,00 5,81	5,78 5,43 4,93
Stock	54 838,1	54 767,1	54 794,1	54 794,1
Next maturity FX Swap Sell (Ago. 5, 2024)	500,0	555,0	600,0	550,1
FX Swap Sell currency matured from august 5 to 9, 2024.	1 655,0	1 155,0	600,0	2 525,1
xxi. Auction Security Repos to provide US$ dollars (RED)				
Proposals received				
Maturity				
Interest rate : Minimum				
Maximum				
Average				
Stock	30,0	30,0	30,0	30,0
Next maturity RED (Ago. 9, 2024)	30,0	30,0	30,0	30,0
FX Swap Purchase currency matured from august 5 to 9, 2024.				30,0
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 august 5 to 9, 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$)	1,8	1,7	2,7	0,3
i. Purchase (millions of US$)	1,8	1,7	2,7	0,3
ii. Selling (millions of US$)				
e. Operations at the Secundary Market of CD BCRP, CD BCRP-NR and BTP		57,6		
i. Repurchase of CD BCRP and CD BCRP-NR				
ii. Purchase of BTP		57,6		
3. Commercial bank current account before close of the day	**7 209,5**	**3 180,2**	**13 043,0**	**12 202,6**
4. Central Bank monetary operations				
a. Swap operations of foreign currency.				
Fee (daily efective rate)	0,0169%	0,0169%	0,0174%	0,0174%
b. Outcome of the direct temporary buying securities (Repo)				
Interest rate				
c. Monetary regulation credit				
Interest rate				
d. Overnight deposits in domestic currency	243,7	1 208,2	100,0	478,3
Interest rate	3,50%	3,50%	3,50%	3,50%
5. Commercial bank current account in the BCR at close of the day	**6 965,8**	**1 972,0**	**12 943,0**	**11 724,3**
a Cumulative average reserve balances in domestic currency (millions of S/) (*)	13 005,1	12 580,1	12 580,1	20 393,5
b Cumulative average reserve balances in domestic currency (% of liabilities subject to reserve requirements) (*)	5,9	5,7	5,7	9,1
c Cumulative average current account in domestic currency (millions of S/)	6 364,1	5 939,2	5 939,2	12 943,0
d Cumulative average current account in domestic currency (% of liabilities subject to reserve requirements) (*)	2,9	2,7	2,7	5,8
6. Interbank market and Secondary market of CDBCRP				
a. Interbank operations (domestic currency)	1 238,6	754,0	861,9	1 381,2
Interest rate : Minimum / Maximum / TIBO	5,75 / 5,75 / 5,75	5,75 / 5,75 / 5,75	5,75 / 5,75 / 5,75	5,75 / 5,75 / 5,75
b. Interbank operations (foreign currency)	55,0	67,0	22,0	15,0
Interest rate : Minimum / Maximum / Average	5,50 / 5,50 / 5,50	5,50 / 5,50 / 5,50	5,50 / 5,50 / 5,50	5,50 / 5,50 / 5,50
c. Secondary market of CDBCRP and CDBCRP-NR				
1 month term or less (amount / average interest rate)				
6 month term (amount / average interest rate)				
12 month term (amount / average interes rate)				
24 month term (amount / average interest rate)				
7. Operations in the foreign exchange market (millions of US$)	**Jul, 25 2024**	**Jul, 30 2024**	**Jul, 31 2024**	**Aug, 01 2024**
Flow of foreign exchange position adjusted by forwards = a + b.i - c.i + e + f	-51,5	103,0	-61,9	127,8
Flow of foreign exchange position = a + b.ii - c.ii + e + f	41,2	50,6	79,0	198,3
a. Spot purchases with non-banking costumers	74,2	-24,4	68,0	218,4
i. Purchases	965,3	803,7	1151,7	709,4
ii. -) Sales	891,1	828,1	1083,7	491,0
b. Forward and swap purchases with non-banking costumers	-114,3	-56,1	-42,3	-113,3
i. Pacted	347,5	107,8	99,7	256,3
ii. -) Redemption	461,8	163,9	142,0	369,6
C. Forward and swap sells with non-banking costumers	-28,3	-103,0	80,7	-43,5
i. Pacted	862,5	360,7	662,4	627,1
ii. -) Redemption	890,8	463,7	581,7	670,6
d. Interbank operations				
i. Spot	425,4	245,7	390,0	636,3
ii. Forward	315,0	40,0	100,0	70,0
e. Spot sales due to NDF redemption and swaps	412,4	377,2	451,9	268,9
i. Purchases	871,9	429,1	581,1	634,9
ii. -) Sales	459,5	51,9	129,1	366,0
f. Change due to FX options	-6,6	5,8	2,1	-4,3
g. Net operations with other financial institutions	-16,5	-2,8	-21,2	15,4
h. Monetary regulation credit				
Interest rate				
Note: Interbank exchange rate (Source: Datatec)	3,7597	3,7325	3,7134	3,7404
(*) Preliminar information				