CENTRAL RESERVE BANK OF PERU

SUMMARY OF MONETARY AND EXCHANGE OPERATIONS

(Millions of Soles)

	26 Aug 24			27 Aug 24			28 Aug 24			29 Aug 24		
1. Commercial bank current account before Central Bank operations	**9 070,3**			**9 527,3**			**11 257,0**			**8 916,3**		
2. Monetary and exchange Central Bank operations before close of the day												
a. Central Bank monetary operations												
i. Auction sale of CD BCRP	200,0	200,0					30,0	100,0				
Proposals received	362,0	252,0					149,5	214,9				
Maturity	268 d	95 d					551 d	266 d				
Interest rate : Minimum	4,88	5,13					4,67	4,89				
Maximum	4,93	5,14					4,72	4,90				
Average	4,92	5,13					4,70	4,90				
Stock	39 204,0			39 204,0			38 299,4			38 299,4		
Next maturity CD BCRP (Set. 10, 2024)	1 100,0			1 100,0			400,0			400,0		
CD BCRP matured from september 2 to 6, 2024.	1 100,0			1 100,0								
ii. Outcome of the buying auction sale securities (REPO)										400,0		
Proposals received										1150,0		
Maturity										92 d		
Interest rate : Minimum										5,47		
Maximum										5,49		
Average										5,48		
Stock	15 304,4			15 304,4			15 304,4			15 404,4		
Next maturity Repo (Set. 2, 2024)	300,0			300,0			300,0			100,0		
Repo BCRP matured from september 2 to 6, 2024.	300,0			300,0			300,0			2 750,0		
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 september 2 to 6, 2024.												
iv. Auction of credit portfolio repurchase agreements (Alternative)												
Proposals received												
Maturity												
Interest rate : Minimum												
Maximum												
Average												
Stock	5 989,6			5 989,6			5 989,6			5 989,6		
Next maturity Alternative Credit Portfolio Repo	200,0			200,0			200,0			200,0		
Alternative Credit Portfolio Repo matured from september 2 to 6, 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 september 2 to 6, 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 september 2 to 6, 2024.												
ix. Auction sale of CDV BCRP												
Proposals received												
Maturity												
Spread : Minimum												
Minimim												
Average												
Stock												
Next maturity CDV BCRP												
CDV BCRP matured from september 2 to 6, 2024.												
x. Auction sale of CDLD BCRP												
Proposals received												
Maturity												
Interest rate : Minimum												
Maximum												
Average												
Stock												
Next maturity CDLD BCRP												
CDLD BCRP matured from september 2 to 6, 2024.												
xi. Auction sale of time deposits in domestic currency	4 000,0	1 000,0	2693,9	4 000,0	1 000,0	3506,7	4 999,9	5 018,8		4 000,1	1 000,0	3074,6
Proposals received	5 409,5	1 179,2	2693,9	4 154,3	1 475,5	3506,7	7 825,8	5 018,8		6 371,8	2 239,1	3074,6
Maturity	1 d	7 d	1 d	1 d	7 d	1 d	1 d	1 d		4 d	7 d	4 d
Interest rate : Minimum	5,36	5,39	5,22	5,36	5,38	5,22	5,36	5,22		5,38	5,32	5,22
Maximum	5,44	5,50	5,50	5,50	5,45	5,50	5,50	5,50		5,47	5,45	5,50
Average	5,42	5,45	5,42	5,46	5,44	5,44	5,46	5,47		5,45	5,42	5,40
Stock		13 193,8			13 006,6			13 518,6			11 074,7	
Next maturity of time deposits (Set. 2, 2024)		8 693,9			9 506,7			10 518,6			9 074,7	
Time Deposits matured from september 2 to 6, 2024.		11 193,8			10 006,6			10 518,6			11 074,7	
xii. Auction sale of time deposits TP in domestic currency												
Proposals received												
Maturity												
Interest rate : Minimum												
Maximum												
Average												
Stock		600,0			600,0			600,0			600,0	
Next maturity of time deposits TP (Set. 3, 2024)		300,0			300,0			300,0			300,0	
Time Deposits TP matured from september 2 to 6, 2024.											300,0	
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 september 2 to 6, 2024.												
xiv. Auction sale of CDR BCRP												
Proposals received												
Maturity												
Interest rate : Minimum												
Maximum												
Average												
Stock												
Next maturity CDR BCRP												
CDR BCRP matured from september 2 to 6, 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 september 2 to 6, 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 september 2 to 6, 2024.												
xvii. Cross Currency Repo												
Proposals received												
Maturity												
Interest rate : Minimum												
Maximum												
Average												
Stock												
Next maturity Swap												
Cross Currency Repo matured from september 2 to 6, 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 september 2 to 6, 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 september 2 to 6, 2024.												
xx. Auction FX Swap Sell BCRP				120,0		200,0	40,0	Desierta	195,0	120,0	Desierta	100,0
Proposals received				120,0		380,0	40,0	-.-	195,0	260,0	-.-	100,0
Maturity				91 d		365 d	91 d	184 d	365 d	92 d	183 d	365 d
Interest rate : Minimum				5,72		4,84	5,75	-	4,97	5,69	-	4,99
Maximum				5,74		5,00	5,75	-	5,04	5,75	-	5,03
Average				5,73		4,87	5,75	-	5,00	5,73	-	5,02
Stock		53 270,5			53 190,5			52 820,5			52 400,5	
Next maturity FX Swap Sell (Set. 3, 2024)		400,0			605,0			640,0			657,0	
FX Swap Sell currency matured from september 2 to 6, 2024.		1 645,0			1 245,0			640,0			2 857,0	
xxi. Auction Security Repos to provide US$ dollars (RED)												
Proposals received												
Maturity												
Interest rate : Minimum												
Maximum												
Average												
Stock												
Next maturity RED												
FX Swap Purchase currency matured from september 2 to 6, 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 september 2 to 6, 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$)	1,6			33,3			2,1			0,2		
i. Purchase (millions of US$)	1,6			33,3			2,1			0,2		
ii. Selling (millions of US$)												
e. Operations at the Secundary Market of CD BCRP, CD BCRP-NR and BTP	57,7						50,7					
i. Repurchase of CD BCRP and CD BCRP-NR												
ii. Purchase of BTP	57,7						50,7					
3. Commercial bank current account before close of the day	**2 481,5**			**2 478,6**			**2 792,6**			**2 852,2**		
4. Central Bank monetary operations												
a. Swap operations of foreign currency.												
Fee (daily efective rate)	0,0174%			0,0174%			0,0162%			0,0178%		
b. Outcome of the direct temporary buying securities (Repo)												
Interest rate												
c. Monetary regulation credit												
Interest rate												
d. Overnight deposits in domestic currency	144,0			214,0			269,0			735,5		
Interest rate	3,50%			3,50%			3,50%			3,50%		
5. Commercial bank current account in the BCR at close of the day	**2 337,5**			**2 264,6**			**2 523,6**			**2 116,7**		
a Cumulative average reserve balances in domestic currency (millions of S/) (*)	13 176,3			13 070,5			12 948,2			12 853,3		
b Cumulative average reserve balances in domestic currency (% of liabilities subject to reserve requirements) (*)	5,8			5,8			5,7			5,7		
c Cumulative average current account in domestic currency (millions of S/)	5 717,6			5 610,8			5 488,7			5 395,4		
d Cumulative average current account in domestic currency (% of liabilities subject to reserve requirements) (*)	2,5			2,5			2,4			2,4		
6. Interbank market and Secondary market of CDBCRP												
a. Interbank operations (domestic currency)	627,5			894,0			1 051,5			562,3		
Interest rate : Minimum / Maximum / TIBO	5,50 / 5,50 / 5,50			5,50 / 5,50 / 5,50			5,25 / 5,50 / 5,44			5,25 / 5,50 / 5,50		
b. Interbank operations (foreign currency)	85,0			60,0			35,0			45,0		
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$)	**Aug, 23 2024**			**Aug, 26 2024**			**Aug, 27 2024**			**Aug, 28 2024**		
Flow of foreign exchange position adjusted by forwards = a + b.i - c.i + e + f	-40,5			4,3			35,4			15,5		
Flow of foreign exchange position = a + b.ii - c.ii + e + f	70,1			69,3			-21,5			-44,8		
a. Spot purchases with non-banking costumers	68,5			33,6			-16,0			-43,6		
i. Purchases	510,2			840,1			860,3			576,9		
ii. -) Sales	441,6			806,5			876,4			620,5		
b. Forward and swap purchases with non-banking costumers	103,6			-46,6			-204,6			-93,0		
i. Pacted	218,2			306,3			388,4			209,8		
ii. -) Redemption	114,6			352,9			593,0			302,8		
C. Forward and swap sells with non-banking costumers	222,9			16,5			-279,6			-250,7		
i. Pacted	1145,3			326,3			862,9			727,7		
ii. -) Redemption	922,4			309,8			1142,5			978,3		
d. Interbank operations												
i. Spot	282,9			280,3			458,6			402,1		
ii. Forward	6,0			25,0			75,0			168,0		
e. Spot sales due to NDF redemption and swaps	807,3			2,8			548,2			675,4		
i. Purchases	918,8			303,3			1139,8			967,0		
ii. -) Sales	111,5			300,6			591,6			291,6		
f. Change due to FX options	3,6			-1,9			3,5			0,9		
g. Net operations with other financial institutions	7,2			-10,1			-25,6			-99,2		
h. Monetary regulation credit												
interest rate												
Note: Interbank exchange rate (Source: Datatec)	3,7410			3,7547			3,7434			3,7394		
(*) Preliminar information												