

CENTRAL RESERVE BANK OF PERU
SUMMARY OF MONETARY AND EXCHANGE OPERATIONS

	28 Feb 24	27 Feb 24	26 Feb 24	25 Feb 24	24 Feb 24
Commercial bank current account before Central Bank operations	2,564.2	2,578.4	2,578.4	2,578.4	2,564.2
1. 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	37,434.6	37,434.6	37,134.6	37,134.6	37,134.6
Next maturity CD BCRP (Mar. 12, 2024)	600.0	600.0	1,622.7	1,622.7	1,622.7
CD BCRP matured from March 4 to 8, 2024	600.0	600.0			
ii. Outcomes of the basic auction sale securities (REPO)					
Proposals received					
Maturity					
Interest rate - Minimum					
Maximum					
Average					
Stock	8,186.5	8,186.5	8,186.5	8,186.5	8,186.5
Next maturity Repo (Mar. 4, 2024)	300.0	300.0	300.0	300.0	300.0
Repo BCRP matured from March 4 to 8, 2024	300.0	300.0			
iii. Auction of credit portfolio repurchase agreements (General)					
Proposals received					
Maturity					
Interest rate - Minimum					
Maximum					
Average					
Stock					
Next maturity Repo (Mar. 20, 2024)					
Repo BCRP matured from March 4 to 8, 2024					
iv. Auction of credit portfolio repurchase agreements (Alternative)					
Proposals received					
Maturity					
Interest rate - Minimum					
Maximum					
Average					
Stock					
Next maturity General Credit Portfolio Repo					
General Credit Portfolio Repo matured from March 4 to 8, 2024					
v. Auction of government guaranteed credit portfolio repurchase agreements (Regular)					
Guarantee acceptance					
Proposals received					
Maturity					
Interest rate - Minimum					
Maximum					
Average					
Stock	6,241.6	6,241.6	6,241.6	6,241.6	6,241.6
Next maturity Alternative Credit Portfolio Repo (Mar. 20, 2024)	4.2	4.2	4.2	4.2	4.2
Alternative Credit Portfolio Repo matured from March 4 to 8, 2024					
vi. Auction of government guaranteed credit portfolio repurchase agreements (Special)					
Guarantee acceptance					
Proposals received					
Maturity					
Interest rate - Minimum					
Maximum					
Average					
Stock	53,399.9	53,399.9	53,399.9	53,399.9	53,399.9
Next maturity Special Repo					
Special Repo matured from March 4 to 8, 2024					
vii. 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 March 4 to 8, 2024					
viii. Auction sale of CD BCRP					
Proposals received					
Maturity					
Interest rate - Minimum					
Maximum					
Average					
Stock					
Next maturity CDV BCRP					
CDV BCRP matured from March 4 to 8, 2024					
ix. Auction sale of CDLD BCRP					
Proposals received					
Maturity					
Interest rate - Minimum					
Maximum					
Average					
Stock					
Next maturity COLD BCRP					
COLD BCRP matured from March 4 to 8, 2024					
x. Auction sale of time deposits in domestic currency					
Proposals received	3,000.1	5,299.9	2,880.0	4,162.4	3,000.0
Maturity	3,000.1	5,299.9	2,880.0	4,162.4	3,000.0
Interest rate - Minimum	1.6	1.6	1.1	1.1	1.6
Maximum	6.24	6.25	6.25	6.25	6.25
Average	6.23	6.23	6.24	6.23	6.23
Stock	8,300.0	8,300.0	7,142.4	9,100.0	8,100.0
Next maturity of time deposits	8,300.0	8,300.0	7,142.4	9,100.0	8,100.0
Time Deposits matured from March 4 to 8, 2024					
xi. Auction sale of time deposits TP in domestic currency					
Proposals received	988.9	988.9	583.0	515.0	271.3
Maturity	988.9	988.9	583.0	515.0	271.3
Interest rate - Minimum	6.25	6.25	6.25	6.24	6.15
Maximum	6.27	6.27	6.26	6.27	6.27
Average	6.27	6.27	6.26	6.25	6.25
Stock	3,000.1	3,000.1	3,000.0	3,000.0	3,000.0
Next maturity of time deposits TP (Mar. 4, 2024)	1,000.1	1,000.1	900.0	800.0	700.0
Time Deposits TP matured from March 4 to 8, 2024					
xii. 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 March 4 to 8, 2024					
xiii. Auction sale of CDR BCRP					
Proposals received					
Maturity					
Interest rate - Minimum					
Maximum					
Average					
Stock	285.0	65.0	65.0	65.0	65.0
Next maturity CDR BCRP (Mar. 8, 2024)	200.0	65.0	65.0	65.0	65.0
CDR BCRP matured from March 4 to 8, 2024					
xiv. Auction sale of CD BCRP-AR					
Proposals received					
Maturity					
Interest rate - Minimum					
Maximum					
Average					
Stock					
Next maturity CDR BCRP-AR					
CD BCRP-AR matured from March 4 to 8, 2024					
xv. Auction sale of Swap operation in foreign currency					
Proposals received					
Maturity					
Interest rate - Minimum					
Maximum					
Average					
Stock					
Next maturity Swap					
Swap matured from March 4 to 8, 2024					
xvi. FX Swap Sell (Mar. 14, 2024)					
Proposals received					
Maturity					
Interest rate - Minimum					
Maximum					
Average					
Stock	187.0	187.0	145.0	145.0	145.0
Next maturity Swap (Mar. 14, 2024)	22.0	22.0	22.0	22.0	22.0
Swap matured from March 4 to 8, 2024					
xvii. Cross Currency Ratio					
Proposals received					
Maturity					
Interest rate - Minimum					
Maximum					
Average					
Stock					
Next maturity Swap					
Cross Currency Ratio matured from March 4 to 8, 2024					
xviii. Auction sale of Swap operation in foreign currency (Exception)					
Proposals received					
Maturity					
Interest rate - Minimum					
Maximum					
Average					
Stock					
Next maturity Swap					
Exception Swap matured from March 4 to 8, 2024					
xix. Auction sale of Swap operation in foreign currency (Substitution)					
Proposals received					
Maturity					
Interest rate - Minimum					
Maximum					
Average					
Stock					
Next maturity Swap					
Swap foreign currency matured from March 4 to 8, 2024					
xx. Auction sale of Swap operation in foreign currency (Substitution)					
Proposals received					
Maturity					
Interest rate - Minimum					
Maximum					
Average					
Stock					
Next maturity Swap					
Swap foreign currency matured from March 4 to 8, 2024					
xxi. Auction sale of FX Swap Sell (Mar. 4, 2024)					
Proposals received					
Maturity					
Interest rate - Minimum					
Maximum					
Average					
Stock	54,816.9	70.0	55,041.9	70.0	55,778.9
Next maturity FX Swap Sell (Mar. 4, 2024)					
FX Swap Sell matured from March 4 to 8, 2024					
xxii. Auction Security Repo to provide USD dollars (REPO)					
Proposals received					
Maturity					
Interest rate - Minimum					
Maximum					
Average					
Stock					
Next maturity REO					
FX Swap Purchase currency matured from March 4 to 8, 2024					
xxiii. Auction Interest Rate Swap					
Proposals received					
Maturity					
Interest rate - Minimum					
Maximum					
Average					
Stock					
Next maturity Interest Rate Swap					
Interest Rate Swap matured from March 4 to 8, 2024					
b. Settlement of Credit Portfolio Repo (from Circular 0014-2020-BCRP, Circular 0017-2020-BCRP and Circular 0021-2020-BCRP)					
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\$)					
i. Purchase (millions of US\$)					
ii. Selling (millions of US\$)					
e. Operations of the Secondary Market of CD BCRP, CD BCRP-AR and BTP					
f. Operations of the Secondary Market of CD BCRP and CD BCRP-AR					
g. Purchase of BTP					
2. Operations in the foreign exchange market (millions of US\$)					
a. Operations of BCP currency					
i. Fee (infective rate)					
ii. Outcomes of the direct intervention buying securities (Repo)					
iii. Interest rate					
iv. Monetary institution credit					
v. Interest rate - Minimum					
Maximum					
Average					
Stock	371.0	969.0	309.0	996.0	410.0
Next maturity Interest Rate Swap					
Interest Rate Swap matured from March 4 to 8, 2024					
b. Operations of the BCP-BL (millions of US\$)					
i. Cumulative average reserve balances in domestic currency (millions of S/ (*)	13,412.7	13,011.6	13,011.6	13,314.8	12,786.2
ii. Cumulative average reserve balances in domestic currency (% of liabilities subject to reserve requirements) (**)	6.2	6.2	6.2	6.2	6.0
iii. Cumulative average current account in domestic currency (millions of S/)	6,328.3	6,1			