CENTRAL RESERVE BANK OF PERU

SUMMARY OF MONETARY AND EXCHANGE OPERATIONS

(Millions of Soles)

	04 Mar 24	05 Mar 24	06 Mar 24	07 Mar 24	08 Mar 24
1. Commercial bank current account before Central Bank operations	**8 877,8**	**9 898,9**	**10 167,9**	**10 721,2**	**9 717,8**
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	37 134,6	37 134,6	37 134,6	37 134,6	37 134,6
Next maturity CD BCRP (Mar. 12. 2024)	1 652,7	1 652,7	1 652,7	1 652,7	1 652,7
CD BCRP matured from march 11 to 15, 2024					3 052,7
ii. Outcome of the buying auction sale securities (REPO)	1000,0 1500,0	1000,0 700,0	700,0		300,0
Proposals received	1700,0 1850,0	1800,1 1380,0	1520,0		520,0
Maturity	1 d 1 d	1 d 1 d	1 d		90 d
Interest rate : Minimum	6,25 6,25	6,25 6,25	6,30		6,10
Maximum	6,28 6,27	6,30 6,27	6,30		6,15
Average	6,27 6,26	6,26 6,26	6,30		6,12
Stock	10 186,5	9 386,5	8 386,5	7 686,5	7 986,5
Next maturity Repo (Mar. 15. 2024)	2 500,0	1 700,0	700,0	300,0	300,0
Repo BCRP matured from march 11 to 15, 2024	2 500,0	1 700,0	700,0		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 march 11 to 15, 2024					
iv. Auction of credit portfolio repurchase agreements (Alternative)					
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 11 to 15, 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 march 11 to 15, 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 march 11 to 15, 2024					
ix. Auction sale of CDV BCRP					
Proposals received					
Maturity					
Spread : Minimum					
Minimum					
Average					
Stock					
Next maturity CDV BCRP					
CDV BCRP matured from march 11 to 15, 2024					
x. Auction sale of CDLD BCRP					
Proposals received					
Maturity					
Interest rate : Minimum					
Maximum					
Average					
Stock					
Next maturity CDLD BCRP					
CDLD BCRP matured from march 11 to 15, 2024					
xi. Auction sale of time deposits in domestic currency				500,0	900,0
Proposals received				2 763,1	1 761,1
Maturity				1 d	3 d
Interest rate : Minimum				4,51	5,00
Maximum				5,99	5,99
Average				5,56	5,49
Stock				500,0	900,0
Next maturity of time deposits (Mar. 11. 2024)				500,0	900,0
Time Deposits matured from march 11 to 15, 2024				500,0	900,0
xii. Auction sale of time deposits TP in domestic currency	270,0	28,6	250,0	130,0	Desierta
Proposals received	454,6	338,6	350,0	370,0	
Maturity	31 d	31 d	33 d	33 d	33 d
Interest rate : Minimum	6,13	6,14	6,05	6,05	
Maximum	6,25	6,14	6,15	6,05	
Average	6,16	6,14	6,12	6,05	
Stock	3 514,4	3 243,0	3 293,0	3 084,1	2 764,1
Next maturity of time deposits TP (Mar. 14. 2024)	300,0	200,0	358,9	300,0	300,0
Time Deposits TP matured from march 11 to 15, 2024	1 158,9	858,9	658,9	300,0	600,0
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 march 11 to 15, 2024					
xiv. Auction sale of CDR BCRP					
Proposals received					
Maturity					
Interest rate : Minimum					
Maximum					
Average					
Stock	65,0	65,0	65,0	65,0	65,0
Next maturity CDR BCRP (May. 8. 2024)	65,0	65,0	65,0	65,0	65,0
CDR BCRP matured from march 11 to 15, 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 march 11 to 15, 2024					
xvi. Auction sale of Swap operation in foreign currency					
Proposals received					
Maturity					
Interest rate : Minimum					
Maximum					
Average					
Stock	145,0	145,0	145,0	145,0	145,0
Next maturity Swap (Mar. 14, 2024)	25,0	25,0	25,0	25,0	25,0
Swap matured from march 11 to 15, 2024					25,0
xvii. Cross Currency Repo					
Proposals received					
Maturity					
Interest rate : Minimum					
Maximum					
Average					
Stock					
Next maturity Swap					
Cross Currency Repo matured from march 11 to 15, 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 march 11 to 15, 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 march 11 to 15, 2024					
xx. Auction FX Swap Sell BCRP	300,0 300,0	300,0 200,0 Desierta	200,0 200,0 300,0	300,0	
Proposals received	420,0 878,0	806,0 405,0	563,0 460,0 1036,0	526,0	
Maturity	92 d 93 d	92 d 365 d 365 d	96 d 365 d 96 d	95 d	
Interest rate : Minimum	5,95 5,69	5,77 5,29 -	5,73 5,25 5,57	5,79	
Maximum	6,00 5,93	5,95 5,49 -	5,76 5,46 5,57	5,85	
Average	5,98 5,75	5,90 5,45 -	5,76 5,35 5,57	5,81	
Stock	56 025,9	56 525,9	56 555,9	56 855,9	56 855,9
Next maturity FX Swap Sell (Mar. 13. 2024)	670,0	670,0	35,0	35,0	35,0
FX Swap Sell currency matured from march 11 to 15, 2024	670,0	670,0			495,0
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 march 11 to 15, 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 march 11 to 15, 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	-7,5				
i. Purchase (millions of US$)					
Average exchange rate (S/. US$)					
ii. Selling (millions of US$)	2,0				
Average exchange rate (S/. US$)	3,772				
d. Operations outside of FX Desk (millions of US$)	0,5	0,5	0,4		
i. Purchase (millions of US$)	0,5	0,5	0,4		
ii. Selling (millions of US$)					
e. Operations at the Secondary Market of CD BCRP, CD BCRP-NR and BTP					
i. Repurchase of CD BCRP and CD BCRP-NR					
ii. Purchase of BTP					
3. Commercial bank current account before close of the day	**11 646,3**	**11 627,5**	**11 117,9**	**10 461,2**	**9 702,8**
4. Central Bank monetary operations					
a. Swap operations of foreign currency.					
Fee (daily effective rate)	0.0173%	0.0173%	0.0175%	0.0175%	0.0186%
b. Outcome of the direct temporary buying securities (Repo)					
Interest rate					
c. Monetary regulation credit					
Interest rate					
d. Overnight deposits in domestic currency	391,0	538,0	517,0	531,0	1 191,0
Interest rate	3.75%	3.75%	3.75%	3.75%	3.75%
5. Commercial bank current account in the BCR at close of the day	**11 249,3**	**11 989,5**	**10 600,9**	**9 930,2**	**8 911,8**
a Cumulative average reserve balances in domestic currency (millions of S/) (*)	18 207,5	18 193,3	18 136,4	18 136,4	17 751,2
b Cumulative average reserve balances in domestic currency (% of liabilities subject to reserve requirements) (*)	8,7	8,7	8,6	8,6	8,5
c Cumulative average current account in domestic currency (millions of S/)	11 284,9	11 270,7	11 213,8	11 213,8	10 831,8
d Cumulative average current account in domestic currency (% of liabilities subject to reserve requirements) (*)	5,4	5,4	5,3	5,3	5,2
6. Interbank market and Secondary market of CDBCRP					
a. Interbank operations (domestic currency)	786,7	948,7	979,7	1 479,7	1 293,7
Interest rate : Minimum / Maximum / TIBO	6,25 / 6,25 / 6,25	6,25 / 6,25 / 6,25	6,25 / 6,25 / 6,25	6,25 / 6,25 / 6,25	6,25 / 6,25 / 6,25
b. Interbank operations (foreign currency)	201,5	189,0	210,5	266,0	112,0
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$)	**Mar.01 2024**	**Mar.04 2024**	**Mar.05 2024**	**Mar.06 2024**	**Mar.07 2024**
Flow of foreign exchange position adjusted by forwards = a + b.i - c.i + e + f	37,3	132,0	45,5	-88,7	217,7
Flow of foreign exchange position = a + b.ii - c.ii + e + f	-71,0	-89,2	-14,7	-21,2	-48,9
a. Spot purchases with non-banking costumers	-37,9	-80,8	9,2	-14,4	44,6
i. Purchases	439,5	357,6	453,0	475,5	517,1
ii. -) Sales	477,4	448,4	443,8	489,9	472,4
b. Forward and swap purchases with non-banking costumers	73,1	204,0	119,6	-35,7	25,5
i. Pacted	271,6	414,0	445,8	335,3	343,1
ii. -) Redemption	198,6	210,0	326,2	371,0	317,6
C. Forward and swap sells with non-banking costumers	-49,6	61,3	187,1	45,6	-158,0
i. Pacted	215,9	364,8	641,2	1239,3	411,0
ii. -) Redemption	265,4	303,5	454,2	1193,7	569,0
d. Interbank operations					
i. Spot	676,0	421,3	473,3	606,4	586,6
ii. Forward	92,0	130,0	40,0	25,0	5,0
e. Spot sales due to NDF redemption and swaps	35,4	91,2	116,6	820,6	187,5
i. Purchases	232,8	300,3	442,2	1 190,2	490,1
ii. -) Sales	197,4	209,0	325,5	369,6	302,6
f. Change due to FX options	1,5	0,7	-5,1	7,5	2,4
g. Net operations with other financial institutions	-17,5	81,7	120,1	1,6	51,0
h. Monetary regulation credit					
Interest rate					
Note: Interbank exchange rate (Source: Datatec)	3,7695	3,7645	3,7687	3,7268	3,7205

(*) Preliminar information