CENTRAL RESERVE BANK OF PERU

SUMMARY OF MONETARY AND EXCHANGE OPERATIONS

(Millions of Soles)

	01 Abr 24	02 Abr 24	03 Abr 24	04 Abr 24	05 Abr 24
1. Commercial bank current account before Central Bank operations	**10 362.2**	**10 671.0**	**11 303.5**	**11 738.6**	**9 569.5**
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	33 063.4	33 063.4	33 063.4	33 063.4	33 063.4
Next maturity CD BCRP (Abr. 18. 2024)	1 800.0	1 800.0	1 800.0	1 800.0	1 800.0
CD BCRP matured from april 08 to 12, 2024					
ii. Outcome of the buying auction sale securities (REPO)	1500.0 600.0	700.0			300.0
Proposals received	1720.0 880.0	1625.0			550.0
Maturity	1 d 1 d	1 d			31 d
Interest rate : Minimum	6.25 6.28	6.28			6.25
Maximum	6.28 6.28	6.28			6.28
Average	6.26 6.28	6.28			6.27
Stock	10 386.5	8 986.5	8 286.5	8 286.5	7 686.5
Next maturity Reoo (Abr. 12. 2024)	2 100.0	700.0	900.0	900.0	300.0
Reoo BCRP matured from april 08 to 12, 2024	3 000.0	1 600.0	900.0	900.0	300.0
iii. Auction of credit portfolio recurchase agreements (General)					
Proposals received					
Maturity					
Interest rate : Minimum					
Maximum					
Average					
Stock					
Next maturity General Credit Portfolio Reoo					
General Credit Portfolio Reoo matured from april 08 to 12, 2024					
iv. Auction of credit portfolio repurchase agreements (Alternative)					
Proposals received					
Maturity					
Interest rate : Minimum					
Maximum					
Average					
Stock	6 237.4	6 237.4	6 237.4	6 237.4	6 237.4
Next maturity Alternative Credit Portfolio Reoo (Abr. 22. 2024)	1.7	1.7	1.7	1.7	1.7
Alternative Credit Portfolio Reoo matured from april 08 to 12. 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 recurchase 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 Soecial Reoo.					
Soecial Reoo matured from april 08 to 12. 2024					
viii. Auction of credit portfolio recurchase agreements for liquidity support					
Proposals received					
Maturity					
Interest rate : Minimum					
Maximum					
Average					
Stock					
Next maturity Liquidity Repo					
Liquidity Reoo matured from april 08 to 12. 2024					
ix. Auction sale of CDV BCRP					
Proposals received					
Maturity					
Spread : Minimum					
Minimim					
Average					
Stock					
Next maturity CDV BCRP					
CDV BCRP matured from april 08 to 12. 2024					
x. Auction sale of CDLD BCRP					
Proposals received					
Maturity					
Interest rate : Minimum					
Maximum					
Average					
Stock					
Next maturity CDLD BCRP					
CDLD BCRP matured from april 08 to 12. 2024					
xi. Auction sale of time deposits in domestic currency				2 199.9	1 500.0 2 399.9
Proposals received				3 100.7	2 349.0 3 930.7
Maturity				1 d	3 d 3 d
Interest rate : Minimum				5.60	5.90 5.95
Maximum				6.19	6.17 6.14
Average				6.05	6.11 6.10
Stock				2 199.9	3 899.9
Next maturity of time deposits (Abr. 8. 2024)				2 199.9	3 899.9
Time Deposits matured from april 08 to 12. 2024				2 199.9	3 899.9
xii. Auction sale of time deposits TP in domestic currency	300.0	300.0			
Proposals received	565.0	486.0			
Maturity	31 d	31 d			
Interest rate : Minimum	6.28	6.28			
Maximum	6.32	6.31			
Average	6.30	6.28			
Stock	2 164.1	2 192.8	2 192.8	1 922.8	1 894.2
Next maturity of time deposits TP (Abr. 8. 2024)	271.3	270.0	270.0	28.6	250.0
Time Deposits TP matured from april 08 to 12. 2024	569.9	298.6	298.6	28.6	394.2
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 april 08 to 12. 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 april 08 to 12. 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 april 08 to 12. 2024					
xvi. Auction sale of Swap operation in foreign currency					
Proposals received					
Maturity					
Interest rate : Minimum					
Maximum					
Average					
Stock	70.0	70.0	70.0	70.0	50.0
Next maturity Swap (May. 8. 2024)	20.0	20.0	20.0	20.0	25.0
Swap matured from april 08 to 12. 2024	20.0	20.0	20.0	20.0	
xvii. Cross Currency Repo					
Proposals received					
Maturity					
Interest rate : Minimum					
Maximum					
Average					
Stock					
Next maturity Swap					
Cross Currency Repo matured from april 08 to 12. 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 april 08 to 12, 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 april 08 to 12, 2024					
xx. Auction FX Swap Sell BCRP	300.0		300.0	200.0 300.0	300.0
Proposals received	1435.0		1073.0	645.0 1055.0	897.0
Maturity	5.32		5.49	5.54 4.87	5.44
Interest rate : Minimum	5.50		5.49	5.55 4.87	5.67
Maximum	5.42		5.49	5.55 4.87	5.57
Average	57 594.9	57 594.9	57 194.8	56 994.8	56 794.8
Stock	700.1	700.1	700.0	500.0	505.0
Next maturity FX Swap Sell (Abr. 10. 2024)	1 900.1	1 900.1	1 200.0	500.0	2 005.0
FX Swap Sell currency matured from april 08 to 12, 2024					
xxi. Auction Security Reoos to provide US$ dollars (RED)					
Proposals received					
Maturity					
Interest rate : Minimum					
Maximum					
Average					
Stock					
Next maturity RED					
FX Swap Purchase currency matured from april 08 to 12. 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 april 08 to 12. 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$)	1.6	0.9	0.4	0.1	0.1
i. Purchase (millions of US$)	1.6	0.9	0.4	0.1	0.1
ii. Selling (millions of US$)					
e. Operations at the Secundary 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	**12 742.2**	**11 655.0**	**11 303.5**	**10 322.6**	**6 729.7**
4. Central Bank monetary operations					
a. Swap operations of foreign currency.					
Fee (daily effective rate)	0.0175%	0.0176%	0.0180%	0.0178%	0.0188%
b. Outcome of the direct temporary buying securities (Reoo)					
Interest rate					
c. Monetary regulation credit					
Interest rate					
d. Overnight deposits in domestic currency			518.0	76.0	785.0
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	**12 742.2**	**11 655.0**	**10 785.5**	**10 246.6**	**5 944.7**
a Cumulative average reserve balances in domestic currency (millions of S/) (*)	13 227.8	19 979.8	19 263.8	18 737.1	18 387.9
b Cumulative average reserve balances in domestic currency (% of liabilities subject to reserve requirements) (*)	6.3	9.4	9.1	8.9	8.7
c Cumulative average current account in domestic currency (millions of S/)	6 308.0	12 742.2	12 017.4	11 492.0	11 135.2
d Cumulative average current account in domestic currency (% of liabilities subject to reserve requirements) (*)	3.0	6.0	5.7	5.5	5.3
6. Interbank market and Secondary market of CDBCRP					
a. Interbank operations (domestic currency)	841.7	947.7	1 166.3	1 027.2	1 390.2
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)	35.0	40.0	40.0	70.0	60.0
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.27 2024**	**Apr.01 2024**	**Apr.02 2024**	**Apr.03 2024**	**Apr.04 2024**
Flow of foreign exchange position adjusted by forwards = a + b.i - c.i + e + f	-21.8	51.6	22.8	-5.5	-42.3
Flow of foreign exchange position = a + b.ii - c.ii + e + f	518.3	84.2	-105.7	-39.1	-86.0
a. Spot purchases with non-banking costumers	556.6	84.6	-75.6	12.8	62.8
i. Purchases	1385.6	738.4	493.3	715.2	622.7
ii. -) Sales	829.0	653.8	569.0	702.3	559.9
b. Forward and swap purchases with non-banking costumers	3.4	68.5	92.5	152.4	-290.9
i. Pacted	160.2	122.8	249.6	409.9	171.6
ii. -) Redemption	156.8	54.2	157.1	257.5	462.6
C. Forward and swap sells with non-banking costumers	513.3	125.2	-28.3	18.7	-382.6
i. Pacted	1011.4	435.0	388.3	517.7	431.4
ii. -) Redemption	498.1	309.8	416.6	499.0	814.0
d. Interbank operations					
i. Spot	753.4	286.8	468.1	654.9	436.9
ii. Forward	245.0	167.0	30.0	79.0	15.0
e. Spot sales due to NDF redemption and swaps	305.1	259.7	230.7	229.8	271.1
i. Purchases	454.9	297.3	387.1	476.6	729.6
ii. -) Sales	149.8	37.6	156.3	246.8	458.5
f. Change due to FX options	2.5	-2.5	7.6	7.4	1.5
g. Net operations with other financial institutions	-34.8	22.0	-1.2	-147.8	-117.9
h. Monetary regulation credit					
Interest rate					
Note: Interbank exchange rate (Source: Datatec)	3.7177	3.7301	3.7062	3.6872	3.6735

(*) Preliminar information