CENTRAL RESERVE BANK OF PERU

SUMMARY OF MONETARY AND EXCHANGE OPERATIONS

(Millions of Soles)

	29 Abr 24	30 Abr 24	02 May 24	03 May 24
1. Commercial bank current account before Central Bank operations	**7 987,5**	**8 112,0**	**9 042,6**	**8 769,4**
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	32 697,9	32 697,9	32 697,9	32 247,9
Next maturity CD BCRP (May. 15. 2024)	450,0	450,0	450,0	1 806,4
CD BCRP matured from may 6 to 10, 2024	450,0	450,0	450,0	
ii. Outcome of the buying auction sale securities (REPO)			2000,0 300,0 1770,0	1500,1 300,0 1100,0
Proposals received			2390,0 540,0 1770,0	3000,0 490,0 1400,0
Maturity			1 d 32 d 1 d	3 d 91 d 3 d
Interest rate : Minimum			6,01 6,29 6,0	6,03 6,03 6,05
Maximum			6,05 6,31 6,05	6,04 6,05 6,07
Average			6,03 6,30 6,04	6,03 6,04 6,06
Stock	8 806,5	9 106,5	13 176,5	11 806,6
Next maturity Reco (May. 6. 2024)	500,0	500,0	4 270,0	2 900,1
Reco BCRP matured from may 6 to 10. 2024	500,0	500,0	4 270,0	3 200,1
iii. Auction of credit portfolio repurchase agreements (General)				
Proposals received				
Maturity				
Interest rate : Minimum				
Maximum				
Average				
Stock				
Next maturity General Credit Portfolio Reco				
General Credit Portfolio Reco matured from may 6 to 10. 2024				
iv. Auction of credit portfolio repurchase agreements (Alternative)				
Proposals received				
Maturity				
Interest rate : Minimum				
Maximum				
Average				
Stock	6 207,2	6 207,2	6 207,2	6 207,2
Next maturity Alternative Credit Portfolio Reco (Jul. 11. 2024)	2,5	2,5	2,5	2,5
Alternative Credit Portfolio Reco matured from may 6 to 10. 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 Reco.				
Special Reco matured from may 6 to 10. 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 Reco matured from may 6 to 10. 2024				
ix. Auction sale of CDV BCRP				
Proposals received				
Maturity				
Spread : Minimum				
Minimum				
Average				
Stock				
Next maturity CDV BCRP				
CDV BCRP matured from may 6 to 10. 2024				
x. Auction sale of CDLD BCRP				
Proposals received				
Maturity				
Interest rate : Minimum				
Maximum				
Average				
Stock				
Next maturity CDLD BCRP				
CDLD BCRP matured from may 6 to 10. 2024				
xi. Auction sale of time deposits in domestic currency	3 500,0 3 963,8			
Proposals received	4 981,6 3 963,8			
Maturity	1 d 1 d			
Interest rate : Minimum	5,81 5,83			
Maximum	5,96 6,00			
Average	5,91 5,96			
Stock	7 463,8	5 990,9		
Next maturity of time deposits	7 463,8	5 990,9		
Time Deposits matured from may 6 to 10, 2024	7 463,8	5 990,9		
xii. Auction sale of time deposits TP in domestic currency	300,0		300,0	300,0
Proposals received	1024,0		915,0	949,0
Maturity	32 d		33 d	34 d
Interest rate : Minimum	6,33		6,30	6,35
Maximum	6,39		6,37	6,36
Average	6,38		6,33	6,36
Stock	2 400,0	2 400,0	2 400,0	2 400,0
Next maturity of time deposits TP (Mav. 8. 2024)	300,0	300,0	300,0	300,0
Time Deposits TP matured from may 6 to 10. 2024	600,0	600,0	300,0	900,0
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 may 6 to 10. 2024				
xiv. Auction sale of CDR BCRP				
Proposals received				
Maturity				
Interest rate : Minimum				
Maximum				
Average				
Stock	65,0	65,0	65,0	65,0
Next maturity CDR BCRP (May. 8. 2024)	65,0	65,0	65,0	65,0
CDR BCRP matured from may 6 to 10. 2024				65,0
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 may 6 to 10. 2024				
xvi. Auction sale of Swap operation in foreign currency				
Proposals received				
Maturity				
Interest rate : Minimum				
Maximum				
Average				
Stock	50,0	50,0	50,0	50,0
Next maturity Swap (May. 8, 2024)	25,0	25,0	25,0	25,0
Swap matured from may 6 to 10. 2024				25,0
xvii. Cross Currency Repo				
Proposals received				
Maturity				
Interest rate : Minimum				
Maximum				
Average				
Stock				
Next maturity Swap				
Cross Currency Repo matured from may 6 to 10. 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 may 6 to 10, 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 may 6 to 10, 2024				
xx. Auction FX Swap Sell BCRP			300,0 Desierta	250,0
Proposals received			485,0 -.-	250,0
Maturity			92 d 182 d	94 d
Interest rate : Minimum			5,69 -	5,80
Maximum			5,82 -	5,90
Average			5,77 -	5,86
Stock	57 765,7	57 765,7	57 165,7	56 715,7
Next maturity FX Swap Sell (Mav. 6. 2024)	900,0	900,0	700,0	700,0
FX Swap Sell currency matured from may 6 to 10. 2024	1 600,0	1 600,0	700,0	2 530,0
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 may 6 to 10. 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 may 6 to 10. 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$)	0,2	16,0	0,3	3,8
i. Purchase (millions of US$)	0,2	16,0	0,3	3,8
ii. Selling (millions of US$)				
e. Operations at the Secundary Market of CD BCRP, CD BCRP-NR and BTP	3,9			
i. Repurchase of CD BCRP and CD BCRP-NR				
ii. Purchase of BTP	3,9			
3. Commercial bank current account before close of the day	**2 917,3**	**4 544,0**	**13 412,6**	**11 969,5**
4. Central Bank monetary operations				
a. Swap operations of foreign currency.				
Fee (daily efective rate)	0.0182%	0.0175%	0.0175%	0.0175%
b. Outcome of the direct temporary buying securities (Repo)				
Interest rate				
c. Monetary regulation credit				
Interest rate				
d. Overnight deposits in domestic currency	1 703,2	3 088,4	3,75%	560,0
Interest rate	3,75%	3,75%		3,75%
5. Commercial bank current account in the BCR at close of the day	**1 214,1**	**1 455,6**	**13 412,6**	**11 409,5**
i. Cumulative average reserve balances in domestic currency (millions of S/) (*)	12 140,7	11 970,7	11 872,7	16 364,1
ii. Cumulative average reserve balances in domestic currency (% of liabilities subject to reserve requirements) (*)	5,7	5,6	5,6	7,6
i. Cumulative average current account in domestic currency (millions of S/)	4 958,1	4 787,5	4 687,8	9 427,0
i. Cumulative average current account in domestic currency (% of liabilities subject to reserve requirements) (*)	2,3	2,3	2,2	4,4
6. Interbank market and Secondary market of CDBCRP				
a. Interbank operations (domestic currency)	1 451,0	611,0	1 902,0	2 484,6
Interest rate : Minimum / Maximum / TIBO	6,00 / 6,00 / 6,00	6,00 / 6,00 / 6,00	6,00 / 6,00 / 6,00	6,00 / 6,00 / 6,00
b. Interbank operations (foreign currency)	203,0	50,0	93,0	139,0
Interest rate : Minimum / Maximum / Average	5.50 / 5.50 / 5.50	5.50 / 5.50 / 5.50	5.50 / 5.50 / 5.50	5.50 / 5.50 / 5.50
c. Secondary market of CDBCRP and CDBCRP-NR				
1 month term or less (amount / average interest rate)				
6 month term (amount / average interest rate)				
12 month term (amount / average interes rate)				
24 month term (amount / average interest rate)				
7. Operations in the foreign exchange market (millions of US$)	**Apr.26 2024**	**Abr.29 2024**	**Apr.30 2024**	**May. 2 2024**
Flow of foreign exchange position adjusted by forwards = a + b.i - c.i + e + f	3,4	11,0	-35,6	111,3
Flow of foreign exchange position = a + b.ii - c.ii + e + f	-54,3	-28,5	95,2	1,3
a. Spot purchases with non-banking costumers	-44,6	-27,4	100,5	49,1
i. Purchases	1051,2	650,8	457,4	1032,3
ii. -) Sales	1095,8	678,2	356,9	983,3
b. Forward and swap purchases with non-banking costumers	3,0	-191,8	153,0	-173,3
i. Pactad	646,4	227,6	290,5	282,0
ii. -) Redemption	643,4	419,4	137,6	455,3
C. Forward and swap sells with non-banking costumers	-139,6	-224,6	275,0	-447,9
i. Pactad	633,7	536,3	665,5	489,3
ii. -) Redemption	773,2	760,8	390,5	937,2
d. Interbank operations				-
i. Spot	473,8	514,4	500,3	410,5
ii. Forward	70,0	-	110,0	80,0
e. Spot sales due to NDF redemption and swaps	122,6	336,8	241,8	435,6
i. Purchases	763,7	740,7	375,4	886,5
ii. -) Sales	641,1	403,9	133,6	450,9
f. Change due to FX options	2,2	6,8	-8,8	-5,9
g. Net operations with other financial institutions	-85,5	3,5	5,8	-160,3
h. Monetary regulation credit				
Interest rate				
Note: Interbank exchange rate (Source: Datatec)	3,7523	3,7262	3,7533	3,7524

(*) Preliminar information