CENTRAL RESERVE BANK OF PERU

SUMMARY OF MONETARY AND EXCHANGE OPERATIONS

(Millions of Soles)

	28 Nov 23	29 Nov 23
1. Commercial bank current account before Central Bank operations	**5 706.2**	**5 544.0**
2. Monetary and exchange Central Bank operations before close of the day		
a. Central Bank monetary operations		
i. Auction sale of CD BCRP	300,0	500,0
Proposals received	987,3	1402,3
Maturity	182 d	181 d
Interest rate : Minimum	6,44	6,42
Maximum	6,45	6,43
Average	6,44	6,42
Stock	32 603.4	33 211.6
Next maturity CD BCRP (Dic. 13, 2023)		1 500.0
CD BCRP matured from november 30 to december 1, 2023		
ii. Outcome of the buying auction sale securities (REPO)		
Proposals received		
Maturity		
Interest rate : Minimum		
Maximum		
Average		
Stock	10 517.1	10 517.1
Next maturity Repo (Dic. 1, 2023)		600.0
Repo BCRP matured from november 30 to december 1, 2023		600.0
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 november 30 to december 1, 2023		
iv. Auction of credit portfolio repurchase agreements (Alternative)		
Proposals received		
Maturity		
Interest rate : Minimum		
Maximum		
Average		
Stock	6 297.8	6 297.8
Next maturity Alternative Credit Portfolio Repo (Ene. 3, 2024)		14.1
Alternative Credit Portfolio Repo matured from november 30 to december 1, 2023		
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
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
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 november 30 to december 1, 2023		
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 november 30 to december 1, 2023		
ix. Auction sale of CDV BCRP		
Proposals received		
Maturity		
Spread : Minimum		
Minimim		
Average		
Stock		
Next maturity CDV BCRP		
CDV BCRP matured from november 30 to december 1, 2023		
x. Auction sale of CDLD BCRP		
Proposals received		
Maturity		
Interest rate : Minimum		
Maximum		
Average		
Stock		
Next maturity CDLD BCRP		
CDLD BCRP matured from november 30 to december 1, 2023		
xi. Auction sale of time deposits in domestic currency	3 000,0 1 619,9	2 500,0 2 591,4
Proposals received	3 497,0 1 619,9	3 920,6 2 591,4
Maturity	1 d 1 d	1 d 1 d
Interest rate : Minimum	6,80 6,78	6,80 6,80
Maximum	7,00 7,00	6,99 7,00
Average	6,95 6,95	6,94 6,94
Stock	4 619.9	5 091.4
Next maturity of time deposits (Nov. 30, 2023)		5 091.4
Time Deposits matured from november 30 to december 1, 2023		5 091.4
xii. Auction sale of time deposits TP in domestic currency		300,0
Proposals received		646,6
Maturity		30 d
Interest rate : Minimum		7,05
Maximum		7,11
Average		7,07
Stock	6 374.7	6 537.8
Next maturity of time deposits TP (Dic. 1, 2023)		200.0
Time Deposits TP matured from november 30 to december 1, 2023		200.0
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 november 30 to december 1, 2023		
xiv. Auction sale of CDR BCRP		
Proposals received		
Maturity		
Interest rate : Minimum		
Maximum		
Average		
Stock	1 828.0	1 828.0
Next maturity CDR BCRP (Dic. 21, 2023)		300.0
CDR BCRP matured from november 30 to december 1, 2023		
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 november 30 to december 1, 2023		
xvi. Auction sale of Swap operation in foreign currency		
Proposals received		
Maturity		
Interest rate : Minimum		
Maximum		
Average		
Stock	262.0	262.0
Next maturity Swap (Dic. 21, 2023)		20.0
Swap matured from november 30 to december 1, 2023		
xvii. Cross Currency Repo		
Proposals received		
Maturity		
Interest rate : Minimum		
Maximum		
Average		
Stock		
Next maturity Swap		
Cross Currency Repo matured from november 30 to december 1, 2023		
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 november 30 to december 1, 2023		
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 november 30 to december 1, 2023		
xx. Auction FX Swap Sell BCRP	Desierta	70,0
Proposals received	-.-	70,0
Maturity	92 d	92 d
Interest rate : Minimum	0,00	5,88
Maximum	0,00	5,97
Average	0,00	5,93
Stock	44 457.8	44 327.8
Next maturity FX Swap Sell (Nov. 30, 2023)		250.0
FX Swap Sell currency matured from november 30 to december 1, 2023		850.0
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 november 30 to december 1, 2023		
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 november 30 to december 1, 2023		
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$)	0.6	-36.3
i. Purchase (millions of US$)	0.6	0.8
ii. Selling (millions of US$)		37.1
e. Operations at the Secundary Market of CD BCRP, CD BCRP-NR and BTP		91.7
i. Repurchase of CD BCRP and CD BCRP-NR		
ii. Purchase of BTP		91.7
3. Commercial bank current account before close of the day	**2 155.6**	**1 584.1**
4. Central Bank monetary operations		
a. Swap operations of foreign currency.		
Fee (daily efective rate)	0.0201%	0.0201%
b. Outcome of the direct temporary buying securities (Repo)		
Interest rate		
c. Monetary regulation credit		
Interest rate		
d. Overnight deposits in domestic currency	495.0	329.0
Interest rate	4.25%	4.25%
5. Commercial bank current account in the BCR at close of the day	**1 660.6**	**1 255.1**
a Cumulative average reserve balances in domestic currency (millions of S/) (*)	12 858.9	12 698.8
b Cumulative average reserve balances in domestic currency (% of liabilities subject to reserve requirements) (*)	6.2	6.2
c Cumulative average current account in domestic currency (millions of S/)	6 302.6	6 142.5
d Cumulative average current account in domestic currency (% of liabilities subject to reserve requirements) (*)	3.1	3.0
6. Interbank market and Secondary market of CDBCRP		
a. Interbank operations (domestic currency)	1 023.0	1 123.0
Interest rate : Minimum / Maximum / TIBO	7,00 / 7,00 / 7,00	7,00 / 7,00 / 7,00
b. Interbank operations (foreign currency)	111.0	8.0
Interest rate : Minimum / Maximum / Average	5,50 / 5,50 / 5,50	5,50 / 5,50 / 5,50
c. Secondary market of CDBCRP and CDBCRP-NR		
1 month term or less (amount / average interest rate)		
6 month term (amount / average interest rate)		
12 month term (amount / average interes rate)		
24 month term (amount / average interest rate)		
7. Operations in the foreign exchange market (millions of US$)	**Nov. 27 2023**	**Nov. 28 2023**
Flow of foreign exchange position adjusted by forwards = a + b.i - c.i + e + f	-35.9	-10.7
Flow of foreign exchange position = a + b.ii - c.ii + e + f	-43.5	160.1
a. Spot purchases with non-banking costumers	-33.3	173.7
i. Purchases	706.6	684.0
ii. -) Sales	739.9	510.3
b. Forward and swap purchases with non-banking costumers	88.9	-28.8
i. Pacted	131.4	556.7
ii. -) Redemption	42.5	585.5
C. Forward and swap sells with non-banking costumers	86.0	89.2
i. Pacted	202.1	653.8
ii. -) Redemption	116.1	564.6
d. Interbank operations		
i. Spot	314.3	596.8
ii. Forward	58.0	108.0
e. Spot sales due to NDF redemption and swaps	69.1	-26.5
i. Purchases	108.2	557.4
ii. -) Sales	39.1	583.9
f. Change due to FX options	4.7	-0.3
g. Net operations with other financial institutions	-5.7	-60.5
h. Monetary regulation credit		
Interest rate		
Note: Interbank exchange rate (Source: Datatec)	3.7201	3.7299
(*) Preliminar information		