CENTRAL RESERVE BANK OF PERU

SUMMARY OF MONETARY AND EXCHANGE OPERATIONS

(Millions of Soles)

	26 Dic 23	27 Dic 23	28 Dic 23	29 Dic 23
1. Commercial bank current account before Central Bank operations	**6 374.3**	**6 633.1**	**6 331.9**	**4 949.2**
2. Monetary and exchange Central Bank operations before close of the day				
a. Central Bank monetary operations				
i. Auction sale of CD BCRP	300.0 200.0	200.0	200.0	
Proposals received	500.0 750.0	450.0	415.0	
Maturity	181 d 92 d	180 d	365 d	
Interest rate : Minimum	5.92 5.93	5.90	5.41	
Maximum	5.93 6.34	5.92	5.42	
Average	5.92 6.31	5.91	5.41	
Stock	34 686.0	34 886.0	35 086.0	35 086.0
Next maturity CD BCRP (Ene. 3. 2024)	200.0	200.0	200.0	200.0
CD BCRP matured to december 29. 2023				200.0
ii. Outcome of the buying auction sale securities (REPO)		200.0	200.0	800.0 300.0
Proposals received		250.0	450.0	920.0 350.0
Maturity		33 d	32 d	32 d 98 d
Interest rate : Minimum		6.96	7.0	7.0 6.65
Maximum		7.14	7.02	7.06 6.73
Average		6.99	7.02	7.04 6.68
Stock	10 132.1	10 332.1	10 532.1	11 032.1
Next maturity Repo (Dic. 29. 2023)	600.0	600.0	600.0	500.0
Repo BCRP matured to december 29. 2023	600.0	600.0	600.0	1 600.0
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 to december 29. 2023				
iv. Auction of credit portfolio repurchase agreements (Alternative)				
Proposals received				
Maturity				
Interest rate : Minimum				
Maximum				
Average				
Stock	6 264.6	6 264.6	6 264.6	6 264.6
Next maturity Alternative Credit Portfolio Repo (Ene. 3. 2024)	7.1	7.1	7.1	7.1
Alternative Credit Portfolio Repo matured to december 29. 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	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 Repo				
Special Repo matured to december 29. 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 to december 29. 2023				
ix. Auction sale of CDV BCRP				
Proposals received				
Maturity				
Spread : Minimum				
Minimim				
Average				
Stock				
Next maturity CDV BCRP				
CDV BCRP matured to december 29. 2023				
x. Auction sale of CDLD BCRP				
Proposals received				
Maturity				
Interest rate : Minimum				
Maximum				
Average				
Stock				
Next maturity CDLD BCRP				
CDLD BCRP matured to december 29. 2023				
xi. Auction sale of time deposits in domestic currency	2 000.0 1 732.6	2 000.1 3 500.0	2 000.0 2 730.6	3 200.0
Proposals received	2 743.0 1 732.6	3 615.0 3 682.4	2 610.0 2 732.6	3 933.5
Maturity	1 d 1 d	1 d 1 d	1 d 1 d	5 d
Interest rate : Minimum	6.20 5.95	6.30 6.25	6.45 3.65	6.00
Maximum	6.75 6.75	6.72 6.75	6.75 6.75	6.69
Average	6.51 6.68	6.65 6.70	6.68 6.70	6.46
Stock	3 732.6	5 500.1	4 730.6	3 200.0
Next maturity of time deposits (Dic. 29. 2023)	3 732.6	5 500.1	4 730.6	3 200.0
Time Deposits matured to december 29. 2023	3 732.6	5 500.1	4 730.6	3 200.0
xii. Auction sale of time deposits TP in domestic currency				
Proposals received				
Maturity				
Interest rate : Minimum				
Maximum				
Average				
Stock	5 744.8	5 444.8	5 444.8	5 144.8
Next maturity of time deposits TP (Dic. 29. 2023)	300.0	300.0	300.0	173.0
Time Deposits TP matured to december 29. 2023	600.0	300.0	300.0	592.6
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 to december 29. 2023				
xiv. Auction sale of CDR BCRP	10.0	220.0		
Proposals received	10.0	220.0		
Maturity	62 d	62 d		
Interest rate : Minimum	5.65	5.62		
Maximum	5.65	5.75		
Average	5.65	5.64		
Stock	910.0	830.0	830.0	530.0
Next maturity CDR BCRP (Dic. 29. 2023)	300.0	300.0	300.0	300.0
CDR BCRP matured to december 29. 2023	600.0	300.0	300.0	
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 to december 29. 2023				
xvi. Auction sale of Swap operation in foreign currency				
Proposals received				
Maturity				
Interest rate : Minimum				
Maximum				
Average				
Stock	242.0	227.0	227.0	227.0
Next maturity Swap (Ene. 9. 2024)	15.0	20.0	20.0	20.0
Swap matured to december 29. 2023	15.0			
xvii. Cross Currency Repo				
Proposals received				
Maturity				
Interest rate : Minimum				
Maximum				
Average				
Stock				
Next maturity Swap				
Cross Currency Repo matured to december 29. 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 to december 29. 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 to december 29. 2023				
xx. Auction FX Swap Sell BCRP	10.0 200.0	Desierta 200.0 100.0	100.0 215.0 35.0	200.0 160.0 95.0
Proposals received	56.0 295.0	-.- 295.0 240.0	420.0 275.0 115.0	270.0 200.0 135.0
Maturity	91 d 366 d	90 d 366 d 366 d	183 d 365 d 183 d	94 d 182 d 367 d
Interest rate : Minimum	5.68 5.15	-.- 5.15 5.27	5.50 5.33 5.45	5.50 5.42 5.34
Maximum	5.68 5.25	-.- 5.30 5.35	5.55 5.35 5.45	5.54 5.55 5.35
Average	5.68 5.19	-.- 5.21 5.31	5.53 5.34 5.45	5.52 5.48 5.35
Stock	45 270.8	45 370.8	45 020.8	45 175.8
Next maturity FX Swap Sell (Dic. 29. 2023)	200.0	700.0	300.0	300.0
FX Swap Sell currency matured to december 29. 2023	1 200.0	1 000.0	300.0	300.0
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 to december 29. 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 to december 29. 2023				
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$)		8.9	-33.9	0.4
i. Purchase (millions of US$)		8.9	0.1	0.4
ii. Selling (millions of US$)			34.0	
e. Operations at the Secundary Market of CD BCRP. CD BCRP-NR and BTP				
i. Repurchase of CD BCRP and CD BCRP-NR				
ii. Purchase of BTP				
3. Commercial bank current account before close of the day	**3 188.3**	**1 969.9**	**2 854.4**	**3 694.2**
4. Central Bank monetary operations				
a. Swap operations of foreign currency				
Fee (daily efective rate)	0.0195%	0.0195%	0.0195%	0.0194%
b. Outcome of the direct temporary buying securities (Repo)				
Interest rate				
c. Monetary regulation credit				
Interest rate				
d. Overnight deposits in domestic currency	589.0	93.0	1 207.0	2 297.5
Interest rate	4.00%	4.00%	4.00%	4.00%
5. Commercial bank current account in the BCR at close of the day	**2 599.3**	**1 876.9**	**1 647.4**	**1 396.7**
a. Cumulative average reserve balances in domestic currency (millions of S/) (*)	13 933.7	13 585.0	13 381.1	13 198.1
b. Cumulative average reserve balances in domestic currency (% of liabilities subject to reserve requirements) (*)	6.6	6.5	6.4	6.3
c. Cumulative average current account in domestic currency (millions of S/)	7 275.5	6 929.1	6 722.9	6 540.0
c. Cumulative average current account in domestic currency (% of liabilities subject to reserve requirements) (*)	3.5	3.3	3.2	3.1
6. Interbank market and Secondary market of CDBCRP				
a. Interbank operations (domestic currency)	828.0	726.0	1 515.2	613.0
Interest rate : Minimum / Maximum / TIBO	6.75 / 6.75 / 6.75	6.75 / 6.75 / 6.75	6.75 / 6.75 / 6.75	6.75 / 6.75 / 6.75
b. Interbank operations (foreign currency)	133.5	145.5	136.0	92.0
Interest rate : Minimum / Maximum / Average	5.50 / 5.50 / 5.50	5.50 / 5.50 / 5.50	5.50 / 5.50 / 5.50	5.50 / 5.50 / 5.50
c. Secondary market of CDBCRP and CDBCRP-NR				
1 month term or less (amount / average interest rate)				
6 month term (amount / average interest rate)				
12 month term (amount / average interes rate)				
24 month term (amount / average interest rate)				
7. Operations in the foreign exchange market (millions of US$)	**Dic.22 2023**	**Dic.26 2023**	**Dic.27 2023**	**Dic.28 2023**
Flow of foreign exchange position adjusted by forwards = a + b.i - c.i + e + f	-107.8	-78.6	-29.2	77.6
Flow of foreign exchange position = a + b.ii - c.ii + e + f	-117.7	-217.9	298.3	75.2
a. Spot purchases with non-banking costumers	-100.9	-16.2	84.3	84.3
i. Purchases	448.7	690.8	1037.9	527.0
ii.) Sales	549.5	707.0	953.6	442.7
b. Forward and swap purchases with non-banking costumers	-140.0	-29.8	-324.2	16.8
i. Pacted	210.6	29.9	426.8	165.4
ii.) Redemption	350.7	59.6	750.9	148.6
C. Forward and swap sells with non-banking costumers	-168.3	-111.6	27.5	-99.8
i. Pacted	412.8	192.9	1199.5	195.7
ii.) Redemption	581.1	304.5	1172.0	295.5
d. Interbank operations				
i. Spot	418.3	182.0	497.4	351.5
ii. Forward	340.0	35.0	222.0	26.0
e. Spot sales due to NDF redemption and swaps	223.9	217.7	671.4	140.9
i. Purchases	571.7	275.5	1093.4	287.5
ii.) Sales	347.7	57.8	422.0	146.6
f. Change due to FX options	4.7	0.5	-4.0	-16.0
g. Net operations with other financial institutions	-33.4	-117.6	-8.2	-101.3
h. Monetary regulation credit				
Interest rate				
Note: Interbank exchange rate (Source: Datatec)	3.6826	3.6872	3.6914	3.7019
(*) Preliminar information				