# CENTRAL RESERVE BANK OF PERU

SUMMARY OF MONETARY AND EXCHANGE OPERATIONS

(Millions of Soles)

| | 11 Nov 24 | 12 Nov 24 | 13 Nov 24 | 14 Nov 24 | 15 Nov 24 |
|---|---|---|---|---|---|
| **1. Commercial bank current account before Central Bank operations** | **10 707,0** | **10 517,5** | **9 157,9** | **10 285,2** | **9 998,2** |
| **2. Monetary and exchange Central Bank operations before close of the day** | | | | | |
| a. Central Bank monetary operations | | | | | |
| i. Auction sale of CD BCRP | 300,0 100,0 | 50,0 300,0 100,0 | 30,0 300,0 100,0 | 499,9 200,0 | 400,0 100,0 |
| Proposals received | 968,0 241,0 | 150,0 691,2 258,9 | 52,5 913,2 188,4 | 1170,6 254,2 | 1063,5 204,2 |
| Maturity | 94 d 270 d | 357 d 93 d 357 d | 540 d 93 d 268 d | 95 d 183 d | 94 d 369 d |
| Interest rate : Minimum | 4,76 4,38 | 4,29 4,78 4,26 | 4,22 4,79 4,44 | 4,78 4,58 | 4,77 4,27 |
| Maximum | 4,83 4,49 | 4,29 4,81 4,29 | 4,25 4,80 4,49 | 4,79 4,58 | 4,78 4,28 |
| Average | 4,81 4,48 | 4,29 4,81 4,28 | 4,25 4,79 4,47 | 4,79 4,58 | 4,78 4,28 |
| Stock | 36 140,4 | 36 915,5 | 37 529,2 | 36 936,0 | 36 385,9 |
| Next maturity CD BCRP (Nov. 19, 2024) | 1 893,1 | 1 893,1 | 1 893,1 | 1 506,5 | 1 750,0 |
| CD BCRP matured from november 18 to 22, 2024 | 3 399,6 | 3 399,6 | 3 399,6 | 1 506,5 | 2 290,0 |
| ii. Outcome of the buying auction sale securities (REPO) | | | | | 600,0 |
| Proposals received | | | | | 1050,0 |
| Maturity | | | | | 91 d |
| Interest rate : Minimum | | | | | 5,17 |
| Maximum | | | | | 5,21 |
| Average | | | | | 5,19 |
| Stock | 8 610,5 | 8 610,5 | 8 360,5 | 8 360,5 | 8 760,5 |
| Next maturity Repo (Nov. 18, 2024) | 250,0 | 250,0 | 200,0 | 200,0 | 150,0 |
| Repo BCRP matured from november 18 to 22, 2024 | 450,0 | 450,0 | 200,0 | 200,0 | 1 150,0 |
| 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 18 to 22, 2024 | | | | | |
| iv. Auction of credit portfolio repurchase agreements (Alternative) | | | | | |
| Proposals received | | | | | |
| Maturity | | | | | |
| Interest rate : Minimum | | | | | |
| Maximum | | | | | |
| Average | | | | | |
| Stock | 3 083,2 | 3 083,2 | 3 083,2 | 3 083,2 | 3 083,2 |
| Next maturity Alternative Credit Portfolio Repo (Nov. 18, 2024) | 280,0 | 280,0 | 280,0 | 280,0 | 280,0 |
| Alternative Credit Portfolio Repo matured from november 18 to 22, 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 november 18 to 22, 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 november 18 to 22, 2024 | | | | | |
| ix. Auction sale of CDV BCRP | | | | | |
| Proposals received | | | | | |
| Maturity | | | | | |
| Spread : Minimum | | | | | |
| Minimim | | | | | |
| Average | | | | | |
| Stock | | | | | |
| Next maturity CDV BCRP | | | | | |
| CDV BCRP matured from november 18 to 22, 2024 | | | | | |
| x. Auction sale of CDLD BCRP | | | | | |
| Proposals received | | | | | |
| Maturity | | | | | |
| Interest rate : Minimum | | | | | |
| Maximum | | | | | |
| Average | | | | | |
| Stock | | | | | |
| Next maturity CDLD BCRP | | | | | |
| CDLD BCRP matured from november 18 to 22, 2024 | | | | | |
| xi. Auction sale of time deposits in domestic currency | | 500,0 1 500,0 | 500,0 1 800,0 | 1 000,0 1 900,1 | 1 000,0 2 100,0 |
| Proposals received | | 1 330,1 3 011,2 | 1 791,0 3 018,0 | 2 942,5 3 732,1 | 2 893,0 4 804,0 |
| Maturity | | 7 d 1 d | 7 d 1 d | 1 d 1 d | 3 d 3 d |
| Interest rate : Minimum | | 4,50 4,40 | 4,50 4,50 | 4,64 4,70 | 4,70 4,69 |
| Maximum | | 4,81 4,82 | 4,79 4,80 | 4,81 4,81 | 4,78 4,73 |
| Average | | 4,76 4,74 | 4,77 4,75 | 4,76 4,75 | 4,76 4,71 |
| Stock | | 2 000,0 | 2 800,0 | 3 900,1 | 4 100,0 |
| Next maturity of time deposits (Nov. 18, 2024) | | 1 500,0 | 1 800,0 | 2 900,1 | 3 100,0 |
| Time Deposits matured from november 18 to 22, 2024 | | 1 500,0 | 1 800,0 | 2 900,1 | 4 100,0 |
| xii. Auction sale of time deposits TP in domestic currency | | | 200,0 260,0 | | |
| Proposals received | | | 620,0 660,0 | | |
| Maturity | | | 93 d 37 d | | |
| Interest rate : Minimum | | | 5,03 5,06 | | |
| Maximum | | | 5,03 5,14 | | |
| Average | | | 5,03 5,10 | | |
| Stock | 2 040,0 | 2 040,0 | 2 200,0 | 2 200,0 | 2 200,0 |
| Next maturity of time deposits TP (Nov. 18, 2024) | 300,0 | 300,0 | 300,0 | 300,0 | 300,0 |
| Time Deposits TP matured from november 18 to 22, 2024 | 300,0 | 300,0 | | | 300,0 |
| 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 18 to 22, 2024 | | | | | |
| xiv. Auction sale of CDR BCRP | | | | | |
| Proposals received | | | | | |
| Maturity | | | | | |
| Interest rate : Minimum | | | | | |
| Maximum | | | | | |
| Average | | | | | |
| Stock | | | | | |
| Next maturity CDR BCRP | | | | | |
| CDR BCRP matured from november 18 to 22, 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 november 18 to 22, 2024 | | | | | |
| xvi. Auction sale of Swap operation in foreign currency | | | | | |
| Proposals received | | | | | |
| Maturity | | | | | |
| Interest rate : Minimum | | | | | |
| Maximum | | | | | |
| Average | | | | | |
| Stock | | | | | |
| Next maturity Swap | | | | | |
| Swap matured from november 18 to 22, 2024 | | | | | |
| xvii. Cross Currency Repo | | | | | |
| Proposals received | | | | | |
| Maturity | | | | | |
| Interest rate : Minimum | | | | | |
| Maximum | | | | | |
| Average | | | | | |
| Stock | | | | | |
| Next maturity Swap | | | | | |
| Cross Currency Repo matured from november 18 to 22, 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 november 18 to 22, 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 november 18 to 22, 2024 | | | | | |
| xx. Auction FX Swap Sell BCRP | | 348,0 | 300,0 300,0 | 150,0 Desierta 200,0 | 300,0 Desierta |
| Proposals received | | 648,0 | 1175,0 950,0 | 390,0 -.- 292,0 | 686,0 -.- |
| Maturity | | 91 d | 91 d 91 d | 91 d 273 d 91 d | 95 d 272 d |
| Interest rate : Minimum | | 4,98 | 4,79 4,07 | 4,95 - 5,04 | 4,95 - |
| Maximum | | 5,05 | 5,02 4,17 | 5,05 - 5,04 | 4,95 - |
| Average | | 5,02 | 4,85 4,09 | 5,00 - 5,04 | 4,95 - |
| Stock | 48 440,8 | 48 428,8 | 48 758,8 | 48 628,8 | 48 378,8 |
| Next maturity FX Swap Sell (Nov. 18, 2024) | 360,0 | 1 300,0 | 480,0 | 550,0 | 78,0 |
| FX Swap Sell currency matured from november 18 to 22, 2024 | 1 660,0 | 1 300,0 | 1 030,0 | 550,0 | 1 183,0 |
| 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 18 to 22, 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 november 18 to 22, 2024 | | | | | |
| 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$) | 1,8 | -68,6 | 1,5 | | |
| i. Purchase (millions of US$) | 1,8 | 0,2 | 1,5 | | |
| ii. Selling (millions of US$) | | 68,8 | | | |
| e. Operations at the Secundary Market of CD BCRP, CD BCRP-NR and BTP | 105,5 | | 104,1 | | |
| i. Repurchase of CD BCRP and CD BCRP-NR | | | | | |
| ii. Purchase of BTP | 105,5 | | 104,1 | | |
| **3. Commercial bank current account before close of the day** | **10 383,0** | **8 437,7** | **7 346,8** | **7 454,2** | **7 443,5** |
| **4. Central Bank monetary operations** | | | | | |
| a. Swap operations of foreign currency. | | | | | |
| Fee (daily efective rate) | 0,0146% | 0,0146% | 0,0145% | 0,0145% | 0,0145% |
| b. Outcome of the direct temporary buying securities (Repo) | | | | | |
| Interest rate | | | | | |
| c. Monetary regulation credit | | | | | |
| Interest rate | | | | | |
| d. Overnight deposits in domestic currency | 470,5 | 78,0 | 29,4 | 37,6 | 158,4 |
| Interest rate | 3,25% | 3,25% | 3,00% | 3,00% | 3,00% |
| **5. Commercial bank current account in the BCR at close of the day** | **9 912,5** | **8 359,7** | **7 317,4** | **7 416,6** | **7 285,1** |
| a Cumulative average reserve balances in domestic currency (millions of S/) (*) | 15 702,3 | 15 783,0 | 15 618,3 | 15 438,6 | 15 366,9 |
| b Cumulative average reserve balances in domestic currency (% of liabilities subject to reserve requirements) (*) | 6,8 | 6,8 | 6,7 | 6,7 | 6,6 |
| c Cumulative average current account in domestic currency (millions of S/) | 8 854,6 | 8 935,4 | 8 771,6 | 8 593,3 | 8 521,5 |
| d Cumulative average current account in domestic currency (% of liabilities subject to reserve requirements) (*) | 3,8 | 3,9 | 3,8 | 3,7 | 3,7 |
| **6. Interbank market and Secondary market of CDBCRP** | | | | | |
| a. Interbank operations (domestic currency) | 1 683,0 | 2 295,0 | 1 907,0 | 1 126,0 | 1 372,0 |
| Interest rate : Minimum / Maximum / TIBO | 5,00 / 5,00 / 5,00 | 5,00 / 5,00 / 5,00 | 5,00 / 5,00 / 5,00 | 5,00 / 5,00 / 5,00 | 5,00 / 5,00 / 5,00 |
| b. Interbank operations (foreign currency) | 57,0 | 127,0 | 97,0 | 97,0 | 102,0 |
| Interest rate : Minimum / Maximum / Average | 4,75 / 4,75 / 4,75 | 4,75 / 4,75 / 4,75 | 4,75 / 4,75 / 4,75 | 4,75 / 4,75 / 4,75 | 4,75 / 4,75 / 4,75 |
| 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. 08 2024** | **Nov. 11 2024** | **Nov. 12 2024** | **Nov. 13 2024** | **Nov. 14 2024** |
| Flow of foreign exchange position adjusted by forwards = a + b.i - c.i + e + f | 108,4 | -61,3 | -13,8 | -33,4 | -121,4 |
| Flow of foreign exchange position = a + b.ii - c.ii + e + f | 204,9 | 4,4 | 39,4 | 126,0 | 61,2 |
| a. Spot purchases with non-banking costumers | 220,7 | 11,5 | 74,7 | 116,0 | 54,3 |
| i. Purchases | 781,4 | 300,6 | 705,7 | 711,5 | 336,5 |
| ii. -) Sales | 560,7 | 289,1 | 631,0 | 595,5 | 282,2 |
| b. Forward and swap purchases with non-banking costumers | 211,3 | 9,3 | 0,9 | -366,6 | 170,9 |
| i. Pacted | 237,6 | 37,6 | 204,8 | 266,7 | 191,6 |
| ii. -) Redemption | 26,4 | 28,4 | 203,9 | 633,3 | 20,7 |
| C. Forward and swap sells with non-banking costumers | 263,7 | 74,0 | 48,3 | -121,8 | 317,9 |
| i. Pacted | 735,2 | 147,8 | 642,9 | 1468,8 | 454,6 |
| ii. -) Redemption | 471,5 | 73,9 | 594,6 | 1590,7 | 136,7 |
| d. Interbank operations | | | | | |
| i. Spot | 402,3 | 258,1 | 426,6 | 830,4 | 292,2 |
| ii. Forward | 25,0 | 50,0 | 135,7 | 185,0 | 55,0 |
| e. Spot sales due to NDF redemption and swaps | 433,6 | 42,5 | 375,6 | 969,4 | 120,4 |
| i. Purchases | 449,6 | 64,8 | 571,8 | 1568,0 | 136,0 |
| ii. -) Sales | 16,1 | 22,3 | 196,3 | 598,6 | 15,6 |
| f. Change due to FX options | -4,2 | -0,9 | -2,7 | -0,4 | 0,8 |
| g. Net operations with other financial institutions | -44,0 | -4,1 | -23,3 | 83,7 | -34,0 |
| h. Monetary regulation credit | | | | | |
| interest rate | | | | | |
| Note: Interbank exchange rate (Source: Datatec) | 3,7689 | 3,7749 | 3,7861 | 3,8007 | 3,8025 |

(*) Preliminar information