CENTRAL RESERVE BANK OF PERU

SUMMARY OF MONETARY AND EXCHANGE OPERATIONS

(Millions of Soles)

	21 Ago 23	22 Ago 23	23 Ago 23	24 Ago 23	25 Ago 23
1. Commercial bank current account before Central Bank operations	**9 592.2**	**8 453.1**	**7 547.1**	**7 708.3**	**6 482.0**
2. Monetary and exchanges Central Bank operations before close of the day					
a. Central Bank monetary operations					
i. Auction sale of CD BCRP	500.0	300.0 200.0		200.0	200.0
Proceeds received	1115.0	449.7 365.0		541.0	355.0
Maturity	182 d	184 d 31 d		182 d	181 d
Interest rate : Minimum	7.17	7.14 7.69		7.16	7.16
Maximum	7.18	7.18 7.75		7.17	7.17
Average	7.18	7.17 7.74		7.16	7.17
Stock	32 251.7	32 751.7	32 751.7	32 896.7	33 056.7
Net maturity CD BCRP (Sat. 1. 2023)	150.0	150.0	150.0	150.0	150.0
CD BCRP matured from auaust 28 to seotember 1. 2023	150.0	150.0	150.0		150.0
ii. Outcome of the buvino auction sale securities (REPO)					600.0
Proceeds received					950.0
Maturity					91 d
Interest rate : Minimum					7.85
Maximum					8.01
Average					7.94
Stock	15 103.4	15 103.4	15 103.4	15 103.4	15 203.4
Net maturity Reco (Sat. 1. 2023)	500.0	500.0	500.0	500.0	500.0
Reco BCRP matured from auaust 28 to seotember 1. 2023	500.0	500.0	500.0	500.0	500.0
iii. Auction of credit portfolio repurchase agreements (General)					
Proceeds received					
Maturity					
Interest rate : Minimum					
Maximum					
Average					
Stock					
Next maturity General Credit Portfolio Reco					
General Credit Portfolio Reco matured from auaust 28 to seotember 1. 2023					
iv. Auction of credit portfolio repurchase agreements (Alternative)					
Proceeds received					
Maturity					
Interest rate : Minimum					
Maximum					
Average					
Stock	6 303.4	6 303.4	6 303.4	6 303.4	6 303.4
Next maturity Alternative Credit Portfolio Reco (Aao. 31. 2023)	1.7	1.7	1.7	1.7	1.7
Alternative Credit Portfolio Reco matured from auaust 28 to seotember 1. 2023					
v. Auction of aovernment auaranteed credit portfolio repurchase aareements (Reaular)					
Guarantee percentage					
Proceeds 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 aovernment auaranteed credit portfolio repurchase aareements (Special)					
Guarantee percentage					
Proceeds 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 buvino auction sale securities (Special REPO)					
Proceeds received					
Maturity					
Interest rate : Minimum					
Maximum					
Average					
Stock					
Next maturity Special Reco					
Special Reco matured from auaust 28 to seotember 1. 2023					
viii. Auction of credit portfolio repurchase aareements for liauidity support					
Proceeds received					
Maturity					
Interest rate : Minimum					
Maximum					
Average					
Stock					
Next maturity Liquidity Reco					
Liquidity Reco matured from auaust 28 to seotember 1. 2023					
ix. Auction sale of CDV BCRP					
Proceeds received					
Maturity					
Spread : Minimum					
Minimum					
Average					
Stock					
Next maturity CDV BCRP					
CDV BCRP matured from auaust 28 to seotember 1. 2023					
x. Auction sale of CDLD BCRP					
Proceeds received					
Maturity					
Interest rate : Minimum					
Maximum					
Average					
Stock					
Next maturity CDLD BCRP					
CDLD BCRP matured from auaust 28 to seotember 1. 2023					
xi. Auction sale of time deposits in domestic currency	4 000.0 1 885.5	4 000.0 2 500.0	3 000.0 3 400.0	3 000.0 3 684.0	3 000.0 3 100.0
Proceeds received	4 946.7 1 885.5	4 057.7 2 587.0	4 367.7 3 493.5	3 876.6 3 684.0	4 168.7 3 308.4
Maturity	1 d 1 d	1 d 1 d	1 d 1 d	1 d 1 d	3 d 3 d
Interest rate : Minimum	7.68 7.59	7.68 7.49	7.68 7.60	7.65 7.62	7.65 7.65
Maximum	7.72 7.71	7.75 7.75	7.73 7.75	7.72 7.75	7.72 7.74
Average	7.70 7.67	7.71 7.66	7.71 7.70	7.71 7.70	7.70 7.69
Stock	5 885.6	6 500.0	6 400.1	6 684.0	6 100.1
Next maturity of time deposits (Aao. 28. 2023)	5 885.6	6 500.0	6 400.1	6 684.0	6 100.1
Time Deposits matured from auaust 28 to seotember 1. 2023	5 885.6	6 500.0	6 400.1	6 684.0	6 100.1
xii. Auction sale of time deposits TP in domestic currency	300.0			100.0	
Proceeds received	529.5			244.8	
Maturity	182 d			182 d	
Interest rate : Minimum	7.76			7.60	
Maximum	8.25			7.93	
Average	7.90			7.83	
Stock	7 044.4	6 744.4	6 744.4	6 844.4	6 844.4
Next maturity of time deposits TP (Aao. 28. 2023)	300.0	300.0	300.0	300.0	300.0
Time Deposits TP matured from auaust 28 to seotember 1. 2023	300.0				600.0
xiii. Auction sale of time deposits BN in domestic currency					
Proceeds received					
Maturity					
Interest rate : Minimum					
Maximum					
Average					
Stock					
Next maturity of time deposits BN					
Time Deposits BN matured from auaust 28 to seotember 1. 2023					
xiv. Auction sale of CDR BCRP					
Proceeds received					
Maturity					
Interest rate : Minimum					
Maximum					
Average					
Stock	280.0	280.0	280.0	280.0	280.0
Next maturity CDR BCRP (Nov. 3. 2023)	130.0	130.0	130.0	130.0	130.0
CDR BCRP matured from auaust 28 to seotember 1. 2023					
xv. Auction sale of CD BCRP-NR					
Proceeds received					
Maturity					
Interest rate : Minimum					
Maximum					
Average					
Stock					
Next maturity CDR BCRP-NR					
CD BCRP-NR matured from auaust 28 to seotember 1. 2023					
xvi. Auction sale of Swap operation in foreign currency					
Proceeds received					
Maturity					
Interest rate : Minimum					
Maximum					
Average					
Stock	1 697.0	1 697.0	1 697.0	1 697.0	1 697.0
Next maturity Swap (Sat. 4. 2023)	500.0	500.0	500.0	500.0	500.0
Swap matured from auaust 28 to seotember 1. 2023					
xvii. Cross Currency Repo					
Proceeds received					
Maturity					
Interest rate : Minimum					
Maximum					
Average					
Stock					
Next maturity Swap					
Cross Currency Repo matured from auaust 28 to seotember 1. 2023					
xviii. Auction sale of Swap operation in foreign currency (Expansion)					
Proceeds received					
Maturity					
Interest rate : Minimum					
Maximum					
Average					
Stock					
Next maturity Swap foreign currency					
Swap foreign currency matured from auaust 28 to seotember 1. 2023					
xix. Auction sale of Swap operation in foreign currency (Substitution)					
Proceeds received					
Maturity					
Interest rate : Minimum					
Maximum					
Average					
Stock					
Next maturity Swap foreign currency					
Swap foreign currency matured from auaust 28 to seotember 1. 2023					
xx. Auction FX Swap Sell BCRP	200.0	200.1	200.0		200.0
Proceeds received	543.6	655.0	630.0		610.0
Maturity	184 d	184 d	184 d		185 d
Interest rate : Minimum	5.42	5.38	5.52		5.38
Maximum	5.43	5.50	5.55		5.54
Average	5.42	5.45	5.54		5.51
Stock	35 001.1	35 001.2	35 201.2	35 201.2	35 001.2
Next maturity FX Swap Sell (Aao. 29. 2023)	200.0	200.0	400.0	400.0	500.0
FX Swap Sell currency matured from auaust 28 to seotember 1. 2023	600.0	600.0	400.0	400.0	1 100.0
xxi. Auction Security Repo in exotic US Dollars (REPO)					
Proceeds received					
Maturity					
Interest rate : Minimum					
Maximum					
Average					
Stock					
Next maturity RED					
FX Swap Purchase currency matured from auaust 28 to seotember 1. 2023					
xxii. Auction Interest Rate Swap					
Proceeds received					
Maturity					
Interest rate : Minimum					
Maximum					
Average					
Stock	60.0	60.0	60.0	60.0	60.0
Next maturity Interest Rate Swap (Sat. 2. 2023)	30.0	30.0	30.0	30.0	30.0
FX Swap Purchase currency matured from auaust 28 to seotember 1. 2023					
b. Settlement of Credit Portfolio Reco (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$)	0.5	1.6	0.3		
i. Purchase (millions of US$)	0.5	1.6	0.3		
ii. Selling (millions of US$)					
e. Operations at the Secundary Market of CD BCRP. CD BCRP-NR and BTP	65.2		46.8		
i. Repurchase of CD BCRP and CD BCRP-NR					
ii. Purchase of BTP	65.2		46.8		
3. Commercial bank current account before close of the day	**4 414.1**	**2 536.8**	**2 107.4**	**1 984.4**	**1 717.7**
4. Central Bank monetary operations					
a. Swap operations of foreign currency.					
Fee (daily effective rate)	0.0221%	0.0221%	0.0221%	0.0221%	0.0221%
b. Outcome of the direct temporary buvino securities (Reco)					
Interest rate					
c. Monetary reculation credit					
Interest rate					
d. Overnight deposits in domestic currency	738.0	264.0	615.0	615.0	551.0
Interest rate	5.25%	5.25%	5.25%	5.25%	5.25%
5. Commercial bank current account in the BCR at close of the day	**3 676.1**	**2 280.8**	**1 492.4**	**1 369.4**	**1 166.7**
i. Cumulative average reserve balances in domestic currency (millions of S/.) (*)	14 633.6	14 481.6	14 193.1	13 920.9	13 692.3
ii. Cumulative average reserve balances in domestic currency (% of liabilities subject to reserve requirements) (*)	7.0	7.0	6.8	6.7	6.6
iii. Cumulative average current account in domestic currency (millions of S/.)	7 675.2	7 523.2	7 234.7	6 962.6	6 733.9
iv. Cumulative average current account in domestic currency (% of liabilities subject to reserve requirements) (*)	3.7	3.6	3.5	3.4	3.2
6. Interbank market and Secondary market of CDBCRP					
a. Interbank operations (domestic currency)	518.0	584.0	471.9	541.0	392.0
Interest rate : Minimum / Maximum / TIBO	7.75 / 7.75 / 7.75	7.75 / 7.75 / 7.75	7.75 / 7.75 / 7.75	7.75 / 7.75 / 7.75	7.75 / 7.75 / 7.75
b. Interbank operations (foreign currency)	95.0	126.0	111.0	104.0	101.0
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$)	**Ago.18 2023**	**Ago.21 2023**	**Ago.22 2023**	**Ago.23 2023**	**Ago.24 2023**
Flow of foreign exchange position adjusted by forwards = a + b.i - c.i + e + f	-37.7	-22.0	105.7	0.6	3.7
Flow of foreign exchange position = a + b.ii - c.ii + e + f	-31.9	-42.8	6.9	-104.2	-186.9
a. Spot purchases with non-banking costumers	-41.6	-5.2	30.9	-95.8	-177.4
i. Purchases	366.2	765.9	433.7	332.8	760.3
ii. Sales	407.8	771.1	402.8	428.6	937.6
b. Forward and swap purchases with non-banking costumers	184.2	33.3	83.9	-6.9	-263.7
i. Pacted	228.9	52.4	440.2	210.5	196.2
ii. Redemption	44.7	19.1	356.3	217.4	459.8
C. Forward and swap sells with non-banking costumers	191.9	66.2	36.7	-107.9	-451.2
i. Pacted	258.3	193.7	546.7	572.9	327.5
ii. Redemption	66.4	127.4	510.0	680.7	778.7
d. Interbank operations					
i. Spot	347.7	214.7	480.3	347.3	539.2
ii. Forward	70.0	60.0	67.0	150.0	84.0
e. Spot sales due to NDF redemption and swaps	32.5	69.2	137.6	455.1	312.8
i. Purchases	45.5	86.2	492.6	672.1	763.4
ii. Sales	13.0	17.0	355.0	217.0	450.7
f. Change due to FX options	2.0	-0.1	-2.1	2.0	3.2
g. Net operations with other financial institutions	-1.1	55.3	45.7	1.8	-3.5
h. Monetary regulation credit					
Interest rate					
Note: Interbank exchange rate (Source: Datatec)	3.7151	3.7198	3.7290	3.7103	3.6974

(*) Preliminar information