CENTRAL RESERVE BANK OF PERU

SUMMARY OF MONETARY AND EXCHANGE OPERATIONS

(Millions of Soles)

	02 Oct 23	03 Oct 23	04 Oct 23	05 Oct 23	06 Oct 23
1. Commercial bank current account before Central Bank operations	**5 666.7**	**7 519.1**	**7 460.3**	**7 340.9**	**5 877.5**
2. Monetary and exchange Central Bank operations before close of the day					
a. Central Bank monetary operations					
i. Auction sale of CD BCRP					
Proceeds received					
Maturity					
Interest rate : Minimum					
Maximum					
Average					
Stock	33 636.6	31 651.5	31 651.5	31 651.5	31 651.5
Next maturity CD BCRP (Oct. 16. 2023)	1 985.1	1 000.0	1 000.0	1 000.0	1 000.0
CD BCRP matured from october 9 to 13. 2023	1 985.1				
ii. Outcome of the buying auction sale securities (REPO)	4000.0 500.0 3665.0	3000.0 2250.0	2500.0 1930.0	2000.0 1050.0	1000.0 600.0 1000.0 2200.0
Proceeds received	5530.0 1150.0 3665.0	4900.0 2250.0	3150.0 1930.0	2200.0 1050.0	3830.0 1300.0 2240.0 3950.0
Maturity	1 d 7 d 1 d	1 d 1 d	1 d 1 d	1 d 1 d	3 d 91 d 31 d 3 d
Interest rate : Minimum	7.51 7.60 7.50	7.52 7.50	7.52 7.50	7.51 7.50	7.31 7.35 7.34 7.32
Maximum	7.60 7.60 7.60	7.58 7.53	7.57 7.53	7.57 7.52	7.35 7.40 7.40 7.37
Average	7.57 7.60 7.57	7.55 7.53	7.54 7.50	7.54 7.51	7.33 7.38 7.37 7.34
Stock	21 367.2	18 467.2	17 177.2	15 242.2	15 892.2
Next maturity Repo (Oct. 9. 2023)	8 165.0	5 750.0	4 930.0	4 150.0	4 200.0
Repo BCRP matured from october 9 to 13. 2023	10 265.0	7 350.0	6 030.0	4 150.0	4 800.0
iii. Auction of credit portfolio repurchase agreements (General)					
Proceeds received					
Maturity					
Interest rate : Minimum					
Maximum					
Average					
Stock					
Next maturity General Credit Portfolio Repo					
General Credit Portfolio Repo matured from october 9 to 13. 2023					
iv. Auction of credit portfolio repurchase agreements (Alternative)					
Proceeds received					
Maturity					
Interest rate : Minimum					
Maximum					
Average					
Stock	6 300.8	6 298.1	6 298.1	6 298.1	6 298.1
Next maturity Alternative Credit Portfolio Repo (Oct. 13. 2023)	2.7	0.3	0.3	0.3	0.3
Alternative Credit Portfolio Repo matured from october 9 to 13. 2023					
v. Auction of government guaranteed credit portfolio repurchase agreements (Regular)					
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 government guaranteed credit portfolio repurchase agreements (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 buying auction sale securities (Special REPO)					
Proceeds received					
Maturity					
Interest rate : Minimum					
Maximum					
Average					
Stock					
Next maturity Special Repo					
Special Repo matured from october 9 to 13. 2023					
viii. Auction of credit portfolio repurchase agreements for liquidity support					
Proceeds received					
Maturity					
Interest rate : Minimum					
Maximum					
Average					
Stock					
Next maturity Liquidity Repo					
Liquidity Repo matured from october 9 to 13. 2023					
ix. Auction sale of CDV BCRP					
Proceeds received					
Maturity					
Spread : Minimum					
Minimum					
Average					
Stock					
Next maturity CDV BCRP					
CDV BCRP matured from october 9 to 13. 2023					
x. Auction sale of CDLD BCRP					
Proceeds received					
Maturity					
Interest rate : Minimum					
Maximum					
Average					
Stock					
Next maturity CDLD BCRP					
CDLD BCRP matured from october 9 to 13. 2023					
xi. Auction sale of time deposits in domestic currency					
Proceeds received					
Maturity					
Interest rate : Minimum					
Maximum					
Average					
Stock					
Next maturity of time deposits					
Time Deposits matured from october 9 to 13. 2023					
xii. Auction sale of time deposits TP in domestic currency					
Proceeds received					
Maturity					
Interest rate : Minimum					
Maximum					
Average					
Stock	6 769.4	6 769.4	6 769.4	6 769.4	6 769.4
Next maturity of time deposits TP (Oct. 10. 2023)	300.0	300.0	300.0	300.0	300.0
Time Deposits TP matured from october 9 to 13. 2023					300.0
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 october 9 to 13. 2023					
xiv. Auction sale of CDR BCRP					
Proceeds received					
Maturity					
Interest rate : Minimum					
Maximum					
Average					
Stock	1 808.0	1 808.0	1 808.0	1 808.0	1 808.0
Next maturity CDR BCRP (Nov. 3. 2023)	130.0	130.0	130.0	130.0	130.0
CDR BCRP matured from october 9 to 13. 2023					
xv. Auction sale of CD BCRP-NR					
Proceeds received					
Maturity					
Interest rate : Minimum					
Maximum					
Average					
Stock					
Next maturity CD BCRP-NR					
CD BCRP-NR matured from october 9 to 13. 2023					
xvi. Auction sale of Swap operation in foreign currency					
Proceeds received					
Maturity					
Interest rate : Minimum					
Maximum					
Average					
Stock	532.0	372.0	372.0	372.0	372.0
Next maturity Swap (Oct. 11. 2023)	160.0	25.0	25.0	25.0	25.0
Swap matured from october 9 to 13. 2023	160.0				25.0
xvii. Cross Currency Repo					
Proceeds received					
Maturity					
Interest rate : Minimum					
Maximum					
Average					
Stock					
Next maturity Swap					
Cross Currency Repo matured from october 9 to 13. 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 october 9 to 13. 2023					
xix. Auction sale of Swap operation in foreign currency (Sustitution)					
Proceeds received					
Maturity					
Interest rate : Minimum					
Maximum					
Average					
Stock					
Next maturity Swap foreign currency					
Swap foreign currency matured from october 9 to 13. 2023					
xx. Auction FX Swap Sell BCRP	300.0		200.0	200.0	
Proceeds received	815.0		650.0	975.0	
Maturity	366 d		366 d	365 d	
Interest rate : Minimum	5.64		5.64	5.38	
Maximum	5.66		5.73	5.35	
Average	5.61		5.68	5.33	
Stock	39 390.2	39 390.2	39 590.2	39 790.2	39 790.2
Next maturity FX Swap Sell (Oct. 17. 2023)	190.0	190.0	190.0	190.0	190.0
FX Swap Sell currency matured from october 9 to 13. 2023					
xxi. Auction Security Repo in private DR dollars (RPD)					
Proceeds received					
Maturity					
Interest rate : Minimum					
Maximum					
Average					
Stock					
Next maturity RED					
FX Swap Purchase currency matured from october 9 to 13. 2023					
xxii. Auction Interest Rate Swap					
Proceeds received					
Maturity					
Interest rate : Minimum					
Maximum					
Average					
Stock					
Next maturity Interest Rate Swap					
FX Swap Purchase currency matured from october 9 to 13. 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. Sellins (millions of US$)					
Average exchange rate (S/. US$)					
d. Operations outside of FX Desk (millions of US$)	0.4	1.2	1.7	1.7	0.1
i. Purchase (millions of US$)	0.4	1.2	1.7	1.7	0.1
ii. Sellins (millions of US$)					
e. Operations at the Secondary Market of CD BCRP. CD BCRP-NR and BTP	72.8		75.3		
i. Repurchase of CD BCRP and CD BCRP-NR					
ii. Purchase of BTP	72.8		75.3		
3. Commercial bank current account after close of the day	**13 831.7**	**12 769.1**	**11 890.3**	**10 390.9**	**10 637.5**
4. Central Bank monetary operations					
a. Swap operations of foreign currency.					
Fee (daily effective rate)	0.0214%	0.0214%	0.0214%	0.0214%	0.0214%
b. Outcome of the direct temporary buying securities (Repo)					
Interest rate					
c. Monetary regulation credit					
Interest rate					
d. Overnight deposits in domestic currency			777.0	261.0	213.0
Interest rate	4.75%	4.75%	4.75%	4.75%	4.50%
5. Commercial bank current account in the BCR at close of the day	**13 831.7**	**12 769.1**	**11 613.3**	**10 129.9**	**10 424.5**
a. Cumulative average reserve balances in domestic currency (millions of S/) (*)	12 305.6	16 296.0	16 807.9	16 865.3	16 601.6
b. Cumulative average reserve balances in domestic currency (% of liabilities subject to reserve requirements) (*)	6.0	7.9	8.1	8.2	8.0
c. Cumulative average current account in domestic currency (millions of S/)	5 397.1	9 658.9	10 170.8	10 228.2	9 964.6
d. Cumulative average current account in domestic currency (% of liabilities subject to reserve requirements) (*)	2.6	4.7	4.9	5.0	4.8
6. Interbank market and Secondary market of CDBCRP					
a. Interbank operations (domestic currency)	653.0	1 379.0	1 114.0	1 721.0	1 459.0
Interest rate : Minimum / Maximum / TIBO	7.50 / 7.50 / 7.50	7.50 / 7.50 / 7.50	7.50 / 7.50 / 7.50	7.50 / 7.50 / 7.50	7.25 / 7.25 / 7.25
b. Interbank operations (foreign currency)	77.0	77.0	79.0	99.0	114.0
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 interest rate)					
24 month term (amount / average interest rate)					
	Set 29 2023	**Oct. 02 2023**	**Oct. 03 2023**	**Oct. 04 2023**	**Oct. 05 2023**
7. Operations in the foreign exchange market (millions of US$)					
Flow of foreign exchange position adjusted by forwards = a + b.i - c.i + e + f	-48.9	51.7	22.9	-61.1	45.8
Flow of foreign exchange position = a + b.ii - c.ii + e + f	339.2	94.0	-11.3	-20.3	-13.7
a. Spot purchases with non-banking costumers	100.4	123.1	-8.4	-7.0	-5.0
i. Purchases	845.1	492.9	372.7	550.5	446.7
ii. Sales	744.7	369.8	381.1	557.5	451.7
b. Forward and swap purchases with non-banking costumers	-29.7	-14.0	238.7	64.5	-188.6
i. Pacted	291.9	118.0	385.2	219.0	166.1
ii. Redemption	321.6	132.0	146.4	154.5	354.8
C. Forward and swap sells with non-banking costumers	476.7	107.6	199.4	155.3	-197.9
i. Pacted	598.8	358.4	509.7	536.4	485.5
ii. Redemption	122.1	250.8	310.4	381.1	683.4
d. Interbank operations					
i. Spot	566.5	303.0	483.4	440.8	403.8
ii. Forward		38.0	53.0	76.0	27.0
e. Spot sales due to NDF redemption and swaps	-42.3	124.5	162.5	226.7	320.6
i. Purchases	116.9	240.0	308.8	379.6	673.6
ii. Sales	159.2	115.5	146.3	152.9	353.0
f. Change due to FX options	4.2	0.5	-5.2	-2.3	-2.0
g. Net operations with other financial institutions	195.8	44.0	-1.4	39.0	51.6
h. Monetary regulation credit					
Interest rate					
Note: Interbank exchange rate (Source: Datatec)	3.7929	3.8007	3.8118	3.8171	3.8256

(*) Preliminar information