CENTRAL RESERVE BANK OF PERU

SUMMARY OF MONETARY AND EXCHANGE OPERATIONS

(Millions of Soles)

	09 Oct 23	10 Oct 23	11 Oct 23	12 Oct 23	13 Oct 23
1. Commercial bank current account before Central Bank operations	**7 237,6**	**8 242,9**	**8 533,6**	**9 281,0**	**7 843,0**
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	31 651,5	31 651,5	31 651,5	31 651,5	31 651,5
Next maturity CD BCRP (Oct. 16. 2023)	1 000,0	1 000,0	1 000,0	1 000,0	1 000,0
CD BCRP matured from october 16 to 20, 2023					3 584,0
ii. Outcome of the buying auction sale securities (REPO)	1000,0 1900,0	500,0			599,9
Proceeds received	3350,0 3920,0	1620,0			1600,0
Maturity	31 d 1 d	1 d			91 d
Interest rate : Minimum	7,43 7,40	7,45			7,41
Maximum	7,43 7,43	7,47			7,50
Average	7,43 7,42	7,46			7,47
Stock	14 592,2	13 192,2	12 692,2	12 692,2	12 692,1
Next maturity Reco (Oct. 20. 2023)	1 900,0	500,0	600,0	600,0	600,0
Reco BCRP matured from october 16 to 20. 2023	2 500,0	1 100,0	600,0	600,0	600,0
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 october 16 to 20. 2023					
iv. Auction of credit portfolio repurchase agreements (Alternative)					
Proceeds received					
Maturity					
Interest rate : Minimum					
Maximum					
Average					
Stock	6 298,1	6 298,1	6 298,1	6 298,1	6 297,8
Next maturity Alternative Credit Portfolio Reco (Ene. 3. 2024)	0,3	0,3	0,3	0,3	14,1
Alternative Credit Portfolio Reco matured from october 16 to 20. 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 Reco.					
Special Reco matured from october 16 to 20. 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 Reco matured from october 16 to 20. 2023					
ix. Auction sale of CDV BCRP					
Proposals received					
Maturity					
Spread : Minimum					
Minimm					
Average					
Stock					
Next maturity CDV BCRP					
CDV BCRP matured from october 16 to 20. 2023					
x. Auction sale of CDLD BCRP					
Proposals received					
Maturity					
Interest rate : Minimum					
Maximum					
Average					
Stock					
Next maturity CDLD BCRP					
CDLD BCRP matured from october 16 to 20. 2023					
xi. Auction sale of time deposits in domestic currency				1 200,0	1 299,9
Proposals received				1 848,0	3 340,0
Maturity				1 d	3 d
Interest rate : Minimum				6,07	6,60
Maximum				7,01	6,90
Average				6,95	6,87
Stock				1 200,0	1 299,9
Next maturity of time deposits (Oct. 16. 2023)				1 200,0	1 299,9
Time Deposits matured from october 16 to 20, 2023				1 200,0	1 299,9
xii. Auction sale of time deposits TP in domestic currency		14,2			
Proposals received		437,3			
Maturity		183 d			
Interest rate : Minimum		7,15			
Maximum		7,35			
Average		7,18			
Stock	6 769,4	6 483,6	6 483,6	6 483,6	6 483,6
Next maturity of time deposits TP (Oct. 20. 2023)	300,0	300,0	300,0	300,0	300,0
Time Deposits TP matured from october 16 to 20. 2023	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 october 16 to 20. 2023					
xiv. Auction sale of CDR BCRP				300,0	
Proposals received				470,0	
Maturity				92 d	
Interest rate : Minimum				5,65	
Maximum				5,79	
Average				5,75	
Stock	1 808,0	1 808,0	1 808,0	2 108,0	2 108,0
Next maturity CDR BCRP (Nov. 3. 2023)	130,0	130,0	130,0	130,0	130,0
CDR BCRP matured from october 16 to 20. 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 october 16 to 20. 2023					
xvi. Auction sale of Swap operation in foreign currency					
Proposals received					
Maturity					
Interest rate : Minimum					
Maximum					
Average					
Stock	372,0	372,0	347,0	347,0	347,0
Next maturity Swap (Oct. 27, 2023)	25,0	25,0	30,0	30,0	30,0
Swap matured from october 16 to 20. 2023	25,0	25,0			
xvii. Cross Currency Repo					
Proposals received					
Maturity					
Interest rate : Minimum					
Maximum					
Average					
Stock					
Next maturity Swap					
Cross Currency Repo matured from october 16 to 20. 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 october 16 to 20, 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 october 16 to 20, 2023					
xx. Auction FX Swap Sell BCRP	200,0	300,0 200,0	200,0 200,0 200,0	200,0 300,0 150,0	200,0 300,0
Proposals received	345,0	835,0 471,0	740,0 563,0 544,0	765,0 814,0 150,0	395,0 640,0
Maturity	366 d	366 d 366 d	399 d 183 d 366 d	365 d 369 d 369 d	368 d 185 d
Interest rate : Minimum	5,30	5,35 5,60	5,43 5,45 5,49	5,44 5,55 5,74	5,59 5,29
Maximum	5,70	5,64 5,74	5,65 5,54 5,65	5,69 5,69 5,90	5,59 5,75
Average	5,51	5,54 5,68	5,57 5,50 5,62	5,51 5,63 5,83	5,59 5,63
Stock	39 990,2	40 490,2	41 090,2	41 740,2	42 240,2
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 16 to 20. 2023					1 650,0
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 october 16 to 20. 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 october 16 to 20. 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$)		0,4	0,9	2,5	11,7
i. Purchase (millions of US$)		0,4	0,9	2,5	11,7
ii. Selling (millions of US$)					
e. Operations at the Secondary Market of CD BCRP, CD BCRP-NR and BTP		71,4	70,4		
i. Repurchase of CD BCRP and CD BCRP-NR					
ii. Purchase of BTP		71,4	70,4		
3. Commercial bank current account before close of the day	**10 137,6**	**8 797,1**	**8 533,6**	**8 108,0**	**7 476,2**
4. Central Bank monetary operations					
a. Swap operations of foreign currency.					
Fee (daily effective rate)	0,0214%	0,0214%	0,0208%	0,0208%	0,0208%
b. Outcome of the direct temporary buying securities (Reco)					
Interest rate					
c. Monetary regulation credit					
Interest rate					
d. Overnight deposits in domestic currency	72,0	171,0	653,0	1 814,0	1 518,6
Interest rate	4,50%	4,50%	4,50%	4,50%	4,50%
5. Commercial bank current account in the BCR at close of the day	**10 065,6**	**8 886,1**	**7 880,6**	**6 294,0**	**5 957,6**
a Cumulative average reserve balances in domestic currency (millions of S/) (*)	16 794,7	16 754,4	16 478,9	16 223,9	15 854,3
b Cumulative average reserve balances in domestic currency (% of liabilities subject to reserve requirements) (*)	8,1	8,1	8,0	7,9	7,7
c Cumulative average current account in domestic currency (millions of S/)	10 150,6	10 106,2	9 833,5	9 612,0	9 234,7
d Cumulative average current account in domestic currency (% of liabilities subject to reserve requirements) (*)	4,9	4,9	4,8	4,7	4,5
6. Interbank market and Secondary market of CDBCRP					
a. Interbank operations (domestic currency)	1 575,0	1 950,0	1 783,0	1 800,0	1 613,0
Interest rate : Minimum / Maximum / TIBO	7,25 / 7,25 / 7,25	7,25 / 7,25 / 7,25	7,25 / 7,25 / 7,25	7,25 / 7,25 / 7,25	7,25 / 7,35 / 7,26
b. Interbank operations (foreign currency)	155,0	185,0	234,0	264,0	253,5
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)					
	Oct. 06 2023	**Oct. 09 2023**	**Oct. 10 2023**	**Oct. 11 2023**	**Oct. 12 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	-34,7	61,5	-206,0	4,9	241,8
Flow of foreign exchange position = a + b.ii - c.ii + e + f	154,9	81,9	-54,0	-205,2	211,8
a. Spot purchases with non-banking costumers	81,4	80,6	-43,1	-195,9	129,8
i. Purchases	506,1	260,8	601,9	699,8	468,1
ii. -) Sales	424,7	180,2	645,1	895,7	338,3
b. Forward and swap purchases with non-banking costumers	-274,4	12,9	-40,2	4,9	-154,6
i. Pacted	149,7	21,0	351,6	278,3	162,9
ii. -) Redemption	424,1	8,1	391,8	273,4	317,4
C. Forward and swap sells with non-banking costumers	-86,2	84,1	245,4	-47,9	-21,4
i. Pacted	510,2	105,0	573,4	408,4	408,2
ii. -) Redemption	596,4	20,9	328,0	456,3	429,6
d. Interbank operations					
i. Spot	515,7	160,2	480,0	522,0	493,4
ii. Forward	33,0	20,0	75,0	135,0	138,1
e. Spot sales due to NDF redemption and swaps	247,6	10,3	-72,0	179,1	120,2
i. Purchases	552,2	11,9	290,8	451,1	420,0
ii. -) Sales	304,6	1,6	362,8	272,0	299,8
f. Change due to FX options	-1,5	-1,2	2,7	0,4	-4,0
g. Net operations with other financial institutions	-1,7	55,9	128,1	151,3	243,2
h. Monetary regulation credit					
Interest rate					
Note: Interbank exchange rate (Source: Datatec)	3,8272	3,8390	3,8233	3,8248	3,8431

(*) Preliminar information