

CENTRAL RESERVE BANK OF PERU
SUMMARY OF MONETARY AND EXCHANGE OPERATIONS

	11 Dic 23	12 Dic 23	13 Dic 23	14 Dic 23	15 Dic 23
Commercial bank current account before Central Bank operations	8 232.2	8 236.4	8 236.2	8 269.2	8 313.7
2. Monetary and exchange Central Bank operations before close of the day					
a. Central Bank foreign currency operations					
i. Auction sale of CD BCRP				300.0	300.0
Maturity received				1201.8	307.0
Maturity				183.6	368.0
Interest rate - Minimum				6.08	5.53
Maximum				6.08	5.51
Average				6.08	6.04
Stock	33 211.6	33 211.6	31 711.6	32 461.7	31 711.9
Net maturity CD BCRP (Dic. 19-2023)	1 500.0	1 500.0	1 499.8	1 499.8	1 322.0
CD BCRP matured from december 18 to 22, 2023	2 999.8	2 999.8	1 499.8	1 499.8	1 322.0
Outcome of the basic auction sale securities (BSPS)	200.0	170.0			300.0
Process received	3400.0	2110.0			400.0
Maturity	1.4	1.4			91.6
Interest rate - Minimum	7.0	7.0			6.68
Maximum	7.0	7.0			6.70
Average	13 027.1	7.0			6.68
Net maturity Resco (Dic. 22, 2023)	2 400.0	1 700.0	10 627.1	10 127.1	10 227.1
Resco BCRP matured from december 18 to 22, 2023	2 400.0	1 700.0	200.0	200.0	200.0
Auction of credit portfolio repurchase agreements (General)	1 100.0	2 400.0	700.0	200.0	350.0
Process received					
Maturity					
Interest rate - Minimum					
Maximum					
Average					
Stock					
Net maturity General Credit Portfolio Resco					
General Credit Portfolio Resco matured from december 18 to 22, 2023					
Auction of credit portfolio repurchase agreements (Alternative)					
Process received					
Maturity					
Interest rate - Minimum					
Maximum					
Average					
Stock					
Net maturity Alternative Credit Portfolio Resco (Ene. 3, 2024)	6 294.6	6 294.6	6 294.6	6 294.6	6 294.6
Alternative Credit Portfolio Resco matured from december 18 to 22, 2023	294.6	294.6	7.1	7.1	7.1
Auction of government guaranteed credit portfolio repurchase agreements (Regular)					
Guarantee acceptance					
Process received					
Maturity					
Interest rate - Minimum					
Maximum					
Average					
Stock					
Auction of government guaranteed credit portfolio repurchase agreements (Special)	53 399.9	53 399.9	53 399.9	53 399.9	53 399.9
Guarantee acceptance					
Process received					
Maturity					
Interest rate - Minimum					
Maximum					
Average					
Stock					
Outcome of the basic auction sale securities (Special REPO)	1 882.2	1 882.2	1 882.2	1 882.2	1 882.2
Process received					
Maturity					
Interest rate - Minimum					
Maximum					
Average					
Stock					
Net maturity Social Resco					
Social Resco matured from december 18 to 22, 2023					
Auction of credit portfolio repurchase agreements for liquidity support					
Process received					
Maturity					
Interest rate - Minimum					
Maximum					
Average					
Stock					
Net maturity Liquidity Resco					
Liquidity Resco matured from december 18 to 22, 2023					
Auction sale of CD BCRP					
Process received					
Maturity					
Interest rate - Minimum					
Maximum					
Average					
Stock					
Net maturity CDV BCRP					
CDV BCRP matured from december 18 to 22, 2023					
Auction sale of CDLD BCRP					
Process received					
Maturity					
Interest rate - Minimum					
Maximum					
Average					
Stock					
Net maturity COLD BCRP					
COLD BCRP matured from december 18 to 22, 2023					
Auction sale of time deposits in domestic currency					
Process received			400.0	900.0	1 500.0
Maturity			1 184.4	2 272.9	2 147.4
Interest rate - Minimum			1.4	1.6	3.2
Maximum			6.20	6.20	6.08
Average			6.82	6.55	6.53
Stock			6.54	6.58	6.38
Net maturity of time deposits (Dic. 18, 2023)			400.0	900.0	1 500.0
Time Deposits matured from december 18 to 22, 2023			400.0	900.0	1 500.0
Auction sale of time deposits TP in domestic currency					
Process received	290.0	300.0	299.9	193.0	1 500.0
Maturity	436.5	811.0	539.0	163.0	480.0
Interest rate - Minimum	31.4	31.4	33.4	33.4	33.4
Maximum	6.90	6.90	6.90	6.90	6.90
Average	7.03	7.00	6.97	6.91	6.87
Stock	6.96	6.95	6.95	6.91	6.87
Net maturity of time deposits TP (Dic. 18, 2023)	300.0	162.7	112.0	299.9	300.0
Time Deposits TP matured from december 18 to 22, 2023	300.0	162.7	112.0	299.9	300.0
Auction sale of time deposits BN in domestic currency					
Process received	894.6	594.8	411.9	299.9	1 400.0
Maturity					
Interest rate - Minimum					
Maximum					
Average					
Stock					
Net maturity of time deposits BN					
Time Deposits BN matured from december 18 to 22, 2023					
Auction sale of CDR BCRP					
Process received					
Maturity					
Interest rate - Minimum					
Maximum					
Average					
Stock					
Net maturity CDR BCRP (Dic. 21, 2023)	1 828.0	1 828.0	1 828.0	1 828.0	1 828.0
CDR BCRP matured from december 18 to 22, 2023	300.0	300.0	300.0	300.0	300.0
Auction sale of CD BCRP-AR					
Process received					
Maturity					
Interest rate - Minimum					
Maximum					
Average					
Stock					
Net maturity CDR BCRP-AR					
CD BCRP-AR matured from december 18 to 22, 2023					
Auction sale of Swap operation in foreign currency					
Process received					
Maturity					
Interest rate - Minimum					
Maximum					
Average					
Stock					
Net maturity Swap (Dic. 21, 2023)	262.0	262.0	262.0	262.0	262.0
Swap matured from december 18 to 22, 2023	20.0	20.0	20.0	20.0	20.0
Cross Currency Swap					
Process received					
Maturity					
Interest rate - Minimum					
Maximum					
Average					
Stock					
Net maturity Swap					
Cross Currency Swap matured from december 18 to 22, 2023					
Auction sale of Swap operation in foreign currency (Equation)					
Process received					
Maturity					
Interest rate - Minimum					
Maximum					
Average					
Stock					
Net maturity Swap foreign currency					
Swap foreign currency matured from december 18 to 22, 2023					
Auction sale of Swap operation in foreign currency (Substitution)					
Process received					
Maturity					
Interest rate - Minimum					
Maximum					
Average					
Stock					
Net maturity Swap foreign currency					
Swap foreign currency matured from december 18 to 22, 2023					
Auction FX Swap Sell BCRP					
Process received			35.0	70.0	100.0
Maturity			565.0	691.0	1015.0
Interest rate - Minimum			91.0	275.0	275.0
Maximum			5.72	5.69	5.69
Average			5.74	5.75	5.64
Stock			5.73	5.72	5.69
Net maturity FX Swap Sell (Dic. 21, 2023)	44 669.8	44 669.8	45 074.8	45 034.8	44 934.8
FX Swap Sell currency matured from december 18 to 22, 2023	300.0	300.0	300.0	300.0	300.0
Auction Security Resco to provide USD dollars (RED)	700.0	700.0	400.0	200.0	1 100.0
Process received					
Maturity					
Interest rate - Minimum					
Maximum					
Average					
Stock					
Net maturity RED					
FX Swap Purchase currency matured from december 18 to 22, 2023					
Auction Interest Rate Swap					
Process received					
Maturity					
Interest rate - Minimum					
Maximum					
Average					
Stock					
Net maturity Interest Rate Swap					
FX Swap Purchase currency matured from december 18 to 22, 2023					
b. Settlement of Credit Portfolio Resco (from Circular 014-2023-BCRP, Circular 0017-2020-BCRP and Circular 0021-2020-BCRP)					
c. Central Bank foreign currency operations at end-of-the-counter					
i. Purchase (millions of US\$)					
Average exchange rate (S/ US\$)					
Sales (millions of US\$)					
Operations outside of FX Desk (millions of US\$)					
Purchase (millions of US\$)	0.2	12.6	-2.5	-79.3	78.3
Sales (millions of US\$)	0.2	0.2	7.5	86.4	
Net (millions of US\$)	119.5	10.8	10.8		
Operations of the Secretary's Market of CD BCRP, CD BCRP-AR and BTP					
Purchase of CD BCRP and CD BCRP-AR	119.5	10.8			
Purchase of BTP	119.5	91.0			
d. Operations of the foreign exchange market (millions of US\$)					
1. Central Bank monetary operations	8 315.2	8 354.4	8 365.2	8 343.0	7 997.6
a. Reserve operations of foreign currency					
Fee (infective rate)	0.0201%	0.0201%	0.0201%	0.0201%	0.0195%
Balance of the direct temporary buying securities (Resco)					
Interest rate					
Monetary institution credit					
Interest rate					
Overnight deposits in domestic currency	355.0	226.0	317.0	46.0	135.0
Interest rate					
2. Commercial bank monetary account in the BCR at close of the day	4 257.4	4 257.7	4 257.6	4 257.6	4 257.6
a. Cumulative average reserve balances in domestic currency (millions of S/ (*)	16 483.9	15 980.0	15 980.0	15 798.3	15 888.1
Cumulative average reserve balances in domestic currency (% of liabilities subject to reserve requirements) (**)	43.0	43.0	43.0	43.0	43.0
b. Cumulative average current account in domestic currency (millions of S/)	9 822.7	9 321.0	9 200.8	9 200.8	9 030.0
Cumulative average current account in domestic currency (% of liabilities subject to reserve requirements) (**)	24.0	24.0	24.0	24.0	24.0
3. Interbank market and Secondary market of CDR BCRP					
a. Interbank					