CENTRAL RESERVE BANK OF PERU

SUMMARY OF MONETARY AND EXCHANGE OPERATIONS

(Millions of Soles)

	25 Set 23	26 Set 23	27 Set 23	28 Set 23	29 Set 23
1. Commercial bank current account before Central Bank operations	**7 584.0**	**6 810.4**	**6 663.0**	**6 292.0**	**4 690.2**
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	197.0 100.0	300.0	300.0	200.0
Proceeds received	559.0 280.0	197.0 305.0	664.0	490.0	617.0
Maturity	178 d 360 d	182 d 366 d	181 d	180 d	180 d
Interest rate : Minimum	7.01 6.32	7.01 6.32	7.01	7.02	6.95
Maximum	7.02 6.33	7.03 6.33	7.03	7.03	7.02
Average	7.02 6.33	7.01 6.32	7.02	7.02	7.01
Stock	31 857.6	32 466.6	32 916.6	33 366.6	33 636.6
Next maturity CD BCRP (Oct. 3. 2023)	1 985.1	1 985.1	1 985.1	1 985.1	1 985.1
CD BCRP matured from october 2 to 6. 2023					1 985.1
ii. Outcome of the buying auction sale securities (REPO)					600.0
Proceeds received					910.0
Maturity					91 d
Interest rate : Minimum					7.48
Maximum					7.55
Average					7.53
Stock	13 492.2	13 492.2	13 492.2	13 492.2	13 492.2
Next maturity Repo (Oct. 2. 2023)	600.0	600.0	600.0	600.0	300.0
Repo BCRP matured from october 2 to 6. 2023	600.0	600.0	600.0	600.0	2 900.0
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 2 to 6. 2023					
iv. Auction of credit portfolio repurchase agreements (Alternative)					
Proceeds received					
Maturity					
Interest rate : Minimum					
Maximum					
Average					
Stock	6 300.8	6 300.8	6 300.8	6 300.8	6 300.8
Next maturity Alternative Credit Portfolio Repo (Oct. 3. 2023)	2.7	2.7	2.7	2.7	2.7
Alternative Credit Portfolio Repo matured from october 2 to 6. 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 2 to 6. 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 2 to 6. 2023					
ix. Auction sale of CDV BCRP					
Proceeds received					
Maturity					
Spread : Minimum					
Minimum					
Average					
Stock					
Next maturity CDV BCRP					
CDV BCRP matured from october 2 to 6. 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 2 to 6. 2023					
xi. Auction sale of time deposits in domestic currency	3 445.9 1 621.5	3 000.0 1 649.0	2 000.1 2 672.8	2 999.9 2 108.0	1 999.9 1 825.3
Proceeds received	3 445.9 1 621.5	3 083.0 1 659.0	3 831.0 2 672.8	3 434.5 2 108.0	2 378.5 1 825.3
Maturity	1 d 1 d	1 d 1 d	1 d 1 d	1 d 1 d	3 d 3 d
Interest rate : Minimum	7.10 7.15	7.10 7.25	7.00 7.25	7.15 7.20	7.15 7.20
Maximum	7.50 7.50	7.50 7.50	7.50 7.50	7.50 7.50	7.50 7.50
Average	7.34 7.37	7.43 7.39	7.40 7.44	7.46 7.45	7.45 7.43
Stock	5 067.4	4 649.0	4 672.9	5 107.9	3 825.2
Next maturity of time deposits (Oct. 2. 2023)	5 067.4	4 649.0	4 672.9	5 107.9	3 825.2
Time Deposits matured from october 2 to 6. 2023	5 067.4	4 649.0	4 672.9	5 107.9	3 825.2
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 2 to 6. 2023					
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 2 to 6. 2023					
xiv. Auction sale of CDR BCRP	300.0	200.0	198.0		300.0
Proceeds received	600.0	370.0	198.0		310.0
Maturity	90 d	92 d	91 d		91 d
Interest rate : Minimum	5.33	5.40	5.53		5.65
Maximum	5.33	5.50	5.69		5.69
Average	5.33	5.50	5.64		5.67
Stock	1 010.0	1 208.0	1 508.0	1 508.0	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 2 to 6. 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 october 2 to 6. 2023					
xvi. Auction sale of Swap operation in foreign currency					
Proceeds received					
Maturity					
Interest rate : Minimum					
Maximum					
Average					
Stock	757.0	757.0	732.0	732.0	732.0
Next maturity Swap (Oct. 2. 2023)	25.0	25.0	200.0	200.0	200.0
Swap matured from october 2 to 6. 2023	25.0	25.0			360.0
xvii. Cross Currency Repo					
Proceeds received					
Maturity					
Interest rate : Minimum					
Maximum					
Average					
Stock					
Next maturity Swap					
Cross Currency Repo matured from october 2 to 6. 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 2 to 6. 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 october 2 to 6. 2023					
xx. Auction FX Swap Sell BCRP	300.0 300.0	300.0 300.0	300.0 300.0		200.0 300.0 135.0
Proceeds received	1074.0 730.0	1008.0 487.0	1210.0 1014.0		726.0 825.0 185.0
Maturity	366 d 366 d	182 d 366 d	366 d 366 d		367 d 367 d 367 d
Interest rate : Minimum	5.37 5.29	5.24 5.48	5.22 5.27		5.45 5.37 5.72
Maximum	5.49 5.64	5.46 5.75	5.55 5.47		5.54 5.54 5.80
Average	5.40 5.39	5.39 5.63	5.41 5.34		5.52 5.47 5.77
Stock	37 455.3	38 655.3	38 655.3	38 655.3	38 990.3
Next maturity FX Swap Sell (Oct. 17. 2023)	200.0	200.0	200.0	200.0	190.0
FX Swap Sell currency matured from october 2 to 6. 2023	200.0	200.0	200.0	200.0	
xxi. Auction Security Repo in private US dollars (REPO)					
Proceeds received					
Maturity					
Interest rate : Minimum					
Maximum					
Average					
Stock					
Next maturity RED					
FX Swap Purchase currency matured from october 2 to 6. 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 2 to 6. 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$)					13.0
Average exchange rate (S/. US$)					3.789
d. Operations outside of FX Desk (millions of US$)	2.0	1.0	1.7	30.1	-17.7
i. Purchase (millions of US$)	2.0	1.0	1.7	30.1	0.3
ii. Selling (millions of US$)					18.0
e. Operations at the Secondary Market of CD BCRP, CD BCRP-NR and BTP	72.2		72.0		
i. Repurchase of CD BCRP and CD BCRP-NR					
ii. Purchase of BTP	72.2		72.0		
3. Commercial bank current account before close of the day	**2 880.0**	**2 798.5**	**2 467.7**	**2 105.8**	**2 060.5**
4. Central Bank monetary operations					
a. Swap operations of foreign currency.					
Fee (daily effective rate)	0.0221%	0.0221%	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	947.0	950.0	1 777.3	484.6	747.1
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	**1 933.0**	**1 946.5**	**1 195.4**	**1 621.2**	**1 313.4**
a. Cumulative average reserve balances in domestic currency (millions of S/) (*)	13 402.3	13 244.0	13 074.5	12 873.8	12 738.7
b. Cumulative average reserve balances in domestic currency (% of liabilities subject to reserve requirements) (*)	6.5	6.4	6.3	6.2	6.2
c. Cumulative average current account in domestic currency (millions of S/)	6 493.8	6 335.6	6 166.1	5 965.3	5 830.2
d. Cumulative average current account in domestic currency (% of liabilities subject to reserve requirements) (*)	3.1	3.1	3.0	2.9	2.8
6. Interbank market and Secondary market of CDBCRP					
a. Interbank operations (domestic currency)	305.0	597.0	792.7	1 031.2	863.0
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	7.50 / 7.50 / 7.50
b. Interbank operations (foreign currency)	85.0	31.0	19.0	75.0	116.0
Interest rate : Minimum / Maximum / Average	5.50 / 5.50 / 5.47	5.50 / 5.50 / 5.47	5.50 / 5.50 / 5.47	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)					
7. Operations in the foreign exchange market (millions of US$)	**Set 22 2023**	**Set 25 2023**	**Set 26 2023**	**Set 27 2023**	**Set 28 2023**
Flow of foreign exchange position adjusted by forwards = a + b.i - c.i + e + f	27.7	-8.0	24.7	-56.3	-31.4
Flow of foreign exchange position = a + b.ii - c.ii + e + f	-51.0	-99.7	6.2	1.9	37.8
a. Spot purchases with non-banking costumers	-162.0	-74.4	-12.5	-65.5	39.5
i. Purchases	492.6	609.1	604.5	336.1	896.7
ii. Sales	654.6	683.6	617.0	401.6	857.2
b. Forward and swap purchases with non-banking costumers	167.4	218.4	73.3	-246.7	70.6
i. Pacted	276.5	326.0	275.5	521.6	188.6
ii. Redemption	109.1	107.6	202.2	768.3	117.9
C. Forward and swap sells with non-banking costumers	193.9	279.1	209.0	-30.2	137.1
i. Pacted	836.9	414.6	577.9	547.6	421.7
ii. Redemption	643.0	135.5	368.9	577.9	284.6
d. Interbank operations					
i. Spot	750.1	539.7	453.9	448.5	656.9
ii. Forward	68.0	60.0	61.0	32.0	5.0
e. Spot sales due to NDF redemption and swaps	506.7	-37.7	154.4	-202.9	170.9
i. Purchases	581.6	68.1	356.2	562.3	276.3
ii. Sales	75.0	105.8	201.8	765.2	105.3
f. Change due to FX options	-1.7	-6.5	-4.4	0.2	-2.7
g. Net operations with other financial institutions	245.2	199.2	189.5	237.9	-6.1
h. Monetary regulation credit					
Interest rate					
Note: Interbank exchange rate (Source: Datatec)	3.7505	3.7729	3.7850	3.7980	3.8049

(*) Preliminar information