CENTRAL RESERVE BANK OF PERU

SUMMARY OF MONETARY AND EXCHANGE OPERATIONS

(Millions of Soles)

	16 Ene 23	17 Ene 23	18 Ene 23	19 Ene 23	20 Ene 23
1. Commercial bank current account before Central Bank operations	**7 790,2**	**7 425,9**	**7 399,7**	**6 398,3**	**5 918,5**
2. Monetary and exchange Central Bank operations before close of the day					
a. Central Bank monetary operations					
i. Auction sale of CD BCRP					
Proposals received					
Maturity					
Interest rate : Minimum					
Maximum					
Average					
Stock	13 136.5	13 136.5	13 136.5	13 136.5	13 136.5
Next maturity CD BCRP (Feb. 20, 2023)	1 550.4	1 550.4	1 550.4	1 550.4	1 550.4
CD BCRP matured from january 23 to 27, 2023					
ii. Outcome of the buying auction sale securities (REPO)					300.0
Proposals received					650.0
Maturity					91 d
Interest rate : Minimum					8.66
Maximum					8.70
Average					8.68
Stock	9 248.4	9 248.4	9 248.4	8 948.4	9 248.4
Next maturity Repo (Ene. 30, 2023)	300.0	300.0	300.0	300.0	300.0
Repo BCRP matured from january 23 to 27, 2023	300.0	300.0	300.0		
iii. Auction of credit portfolio repurchase agreements (General)					
Proposals received					
Maturity					
Interest rate : Minimum					
Maximum					
Average					
Stock					
Next maturity General Credit Portfolio Repo					
General Credit Portfolio Repo matured from january 23 to 27, 2023					
iv. Auction of credit portfolio repurchase agreements (Alternative)					
Proposals received					
Maturity					
Interest rate : Minimum					
Maximum					
Average					
Stock	6 341.7	6 341.7	6 341.7	6 341.7	6 341.7
Next maturity Alternative Credit Portfolio Repo (Mar. 6, 2023)	1.2	1.2	1.2	1.2	1.2
Alternative Credit Portfolio Repo matured from january 23 to 27, 2023					
v. Auction of government guaranteed credit portfolio repurchase agreements (Regular)					
Guarantee percentage					
Proposals 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					
Proposals 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)					
Proposals received					
Maturity					
Interest rate : Minimum					
Maximum					
Average					
Stock					
Next maturity Special Repo.					
Special Repo matured from january 23 to 27, 2023					
viii. Auction of credit portfolio repurchase agreements for liquidity support					
Proposals received					
Maturity					
Interest rate : Minimum					
Maximum					
Average					
Stock					
Next maturity Liquidity Repo					
Liquidity Repo matured from january 23 to 27, 2023					
ix. Auction sale of CDV BCRP	200.0 40.0	300.0 2.0	300.0	300.0 102.2	300.0
Proposals received	625.0 40.0	580.0 2.0	550.0	595.0 102.2	440.0
Maturity	91 d 91 d	90 d 90 d	89 d	88 d 88 d	91 d
Spread : Minimum	-0.09 -0.08	-0.10 -0.08	-0.09	-0.11 -0.09	-0.94
Minimim	-0.08 -0.08	-0.08 -0.08	-0.09	-0.09 -0.09	-0.09
Average	-0.08 -0.08	-0.08 -0.08	-0.09	-0.09 -0.09	-0.17
Stock	15 361.20	15 663.20	15 963.20	15 865.30	16 165.30
Next maturity CDV BCRP (Ene. 25, 2023)	500.10	500.10	500.10	1 500.00	1 500.00
CDV BCRP matured from january 23 to 27, 2023	500.10	500.10	500.10		2 400.00
x. Auction sale of CDLD BCRP					
Proposals received					
Maturity					
Interest rate : Minimum					
Maximum					
Average					
Stock					
Next maturity CDLD BCRP					
CDLD BCRP matured from january 23 to 27, 2023					
xi. Auction sale of time deposits in domestic currency	3 599.9	3 900.1	500.0 3 400.0	3 700.0	500.0 4 000.0
Proposals received	3 796.6	4 221.0	610.0 4 277.0	4 540.7	637.0 4 142.0
Maturity	1 d	1 d	7 d 1 d	1 d	7 d 3 d
Interest rate : Minimum	6.00	6.50	7.37 6.60	7.00	7.69 7.30
Maximum	7.75	7.75	7.75 7.74	7.71	7.75 7.75
Average	7.41	7.63	7.72 7.59	7.61	7.74 7.61
Stock	5 099.9	5 400.1	4 900.0	5 200.0	5 000.0
Next maturity of time deposits (Ene. 23, 2023)	3 599.9	4 400.1	3 400.0	4 700.0	4 000.0
Time Deposits matured from january 23 to 27, 2023	5 099.9	5 400.1	4 400.0	4 700.0	5 000.0
xii. Auction sale of time deposits TP in domestic currency					
Proposals received					
Maturity					
Interest rate : Minimum					
Maximum					
Average					
Stock	6 495.8	6 495.8	6 495.8	6 495.8	6 495.8
Next maturity of time deposits TP (Feb. 20, 2023)	300.0	300.0	300.0	300.0	300.0
Time Deposits TP matured from january 23 to 27, 2023					
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 january 23 to 27, 2023					
xiv. Auction sale of CDR BCRP					
Proposals received					
Maturity					
Interest rate : Minimum					
Maximum					
Average					
Stock					
Next maturity CDR BCRP					
CDR BCRP matured from january 23 to 27, 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 january 23 to 27, 2023					
xvi. Auction sale of Swap operation in foreign currency					
Proposals received					
Maturity					
Interest rate : Minimum					
Maximum					
Average					
Stock	782.0	782.0	782.0	782.0	782.0
Next maturity Swap (Mar. 24, 2023)	200.0	200.0	200.0	200.0	200.0
Swap matured from january 23 to 27, 2023					
xvii. Cross Currency Repo					
Proposals received					
Maturity					
Interest rate : Minimum					
Maximum					
Average					
Stock					
Next maturity Swap					
Cross Currency Repo matured from january 23 to 27, 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 january 23 to 27, 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 january 23 to 27, 2023					
xx. Auction FX Swap Sell BCRP	200.0	50.0 200.0 300.0		200.0 93.0	
Proposals received	205.0	177.0 599.0 501.0		360.0 98.0	
Maturity	91 d	90 d 90 d 90 d		90 d 90 d	
Interest rate : Minimum	4.90	5.00 4.86 4.87		4.95 5.00	
Maximum	5.00	5.00 4.90 4.97		5.07 5.25	
Average	4.94	5.00 4.87 4.90		4.99 5.04	
Stock	37 748.9	38 048.9	37 548.9	37 841.9	37 841.9
Next maturity FX Swap Sell (Ene. 24, 2023)	250.0	500.0	800.0	800.0	800.0
FX Swap Sell currency matured from january 23 to 27, 2023	750.0	500.0			3 126.9
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 january 23 to 27, 2023					
xxii. Auction Interest Rate Swap					
Proposals received					
Maturity					
Interest rate : Minimum					
Maximum					
Average					
Stock	2 040.0	2 010.0	2 010.0	1 960.0	1 960.0
Next maturity Interest Rate Swap (Ene. 22, 2023)	30.0	50.0	50.0	100.0	100.0
FX Swap Purchase currency matured from january 23 to 27, 2023	80.0	50.0	50.0		80.0
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$)	3.9			61.9	3.5
i. Purchase (millions of US$)	3.9				
ii. Selling (millions of US$)				61.9	3.5
e. Operations at the Secundary Market of CD BCRP, CD BCRP-NR and BTP					
i. Repurchase of CD BCRP and CD BCRP-NR					
ii. Purchase of BTP					
3. Commercial bank current account before close of the day	**4 620.4**	**3 891.8**	**3 819.2**	**2 929.6**	**2 020.8**
4. Central Bank monetary operations					
a. Swap operations of foreign currency.					
Fee (daily efective rate)	0.0223%	0.0222%	0.0222%	0.0221%	0.0221%
b. Outcome of the direct temporary buying securities (Repo)					
Interest rate					
c. Monetary regulation credit					
Interest rate					
d. Overnight deposits in domestic currency	398.0	602.0	1 068.0	753.7	557.0
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	**4 222.4**	**3 289.8**	**2 751.2**	**2 175.9**	**1 463.8**
a Cumulative average reserve balances in domestic currency (millions of S/) (*)	15 032.9	14 375.1	14 479.6	14 216.1	13 945.7
b Cumulative average reserve balances in domestic currency (% of liabilities subject to reserve requirements) (*)	7.6	8.2	7.3	7.2	7.0
c Cumulative average current account in domestic currency (millions of S/)	7 823.0	7 559.4	7 270.3	7 004.1	6 734.0
c Cumulative average current account in domestic currency (% of liabilities subject to reserve requirements) (*)	4.0	4.3	3.7	3.5	3.4
6. Interbank market and Secondary market of CDBCRP					
a. Interbank operations (domestic currency)	925.9	926.8	737.6	1 042.0	879.8
Interest rate : Minimum / Maximum / TIBO	7.50 / 7.80 / 7.75	7.70 / 7.80 / 7.75	7.50 / 7.80 / 7.75	7.50 / 7.80 / 7.75	7.50 / 7.80 / 7.75
b. Interbank operations (foreign currency)	43.0	96.0	112.0	46.0	43.0
Interest rate : Minimum / Maximum / Average	4.50 / 4.70 / 4.66	4.50 / 4.70 / 4.64	4.60 / 4.70 / 4.67	4.60 / 4.70 / 4.67	4.65 / 4.70 / 4.68
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$)	**Ene.13 2023**	**Ene.16 2023**	**Ene.17 2023**	**Ene.18 2023**	**Ene.19 2023**
Flow of foreign exchange position adjusted by forwards = a + b.i - c.i + e + f	-72.9	78.2	40.8	-107.6	23.8
Flow of foreign exchange position = a + b.ii - c.ii + e + f	90.8	55.2	109.0	56.8	208.7
a. Spot purchases with non-banking costumers	94.5	51.9	119.2	-24.3	210.2
i. Purchases	646.1	332.4	829.5	548.2	562.4
ii. -) Sales	551.6	280.5	710.2	572.5	352.3
b. Forward and swap purchases with non-banking costumers	-337.6	9.6	-48.0	-6.3	-418.1
i. Pacted	151.4	14.1	299.2	207.8	227.7
ii. -) Redemption	489.0	4.5	347.1	214.1	645.7
C. Forward and swap sells with non-banking costumers	-176.5	37.6	99.5	30.2	-157.9
i. Pacted	211.4	55.2	658.4	365.0	671.0
ii. -) Redemption	387.9	17.6	558.9	334.8	828.9
d. Interbank operations					
i. Spot	488.3	140.0	473.4	485.0	374.3
ii. Forward	42.0	24.0	66.0	50.0	
e. Spot sales due to NDF redemption and swaps	-98.4	14.8	204.6	208.5	182.6
i. Purchases	384.8	15.7	548.4	328.2	817.7
ii. -) Sales	483.2	0.9	343.9	119.7	635.1
f. Change due to FX options	-3.8	-1.4	-1.0	0.3	-0.7
g. Net operations with other financial institutions	-5.1	53.8	77.3	-134.8	75.0
h. Monetary regulation credit					
Interest rate					
Note: Interbank exchange rate (Source: Datatec)	3,8119	3,8275	3,8414	3,8327	3,8635
(*) Preliminar information					