CENTRAL RESERVE BANK OF PERU

SUMMARY OF MONETARY AND EXCHANGE OPERATIONS

(Millions of Soles)

	27 Feb 23	28 Feb 23	01 Mar 23	02 Mar 23	03 Mar 23
1. Commercial bank current account before Central Bank operations	**5 965,3**	**7 608,9**	**7 870,1**	**10 922,6**	**9 873,6**
2. Monetary and exchange Central Bank operations before close of the day					
a. Central Bank monetary operations					
i. Auction sale of CD BCRP		100.0			
Proposals received		335.0			
Maturity		185 d			
Interest rate : Minimum		7.72			
Maximum		7.74			
Average		7.73			
Stock	12 526.3	12 676.3	12 676.3	11 968.3	11 968.3
Next maturity CD BCRP (Mar. 13, 2023)	708.0	708.0	708.0	1 750.0	1 750.0
CD BCRP matured from March 6 to 10, 2023	708.0	708.0	708.0		
ii. Outcome of the buying auction sale securities (REPO)			3000.0 1500.0 1100.0	1000.0 700.0	500.0 700.0
Proposals received			5580.0 3050.0 2500.0	2300.0 1490.0	1350.0 1650.0
Maturity			1 d 7 d 1 d	1 d 1 d	94 d 3 d
Interest rate : Minimum			7.80 7.92 7.83	7.83 7.87	8.30 7.80
Maximum			7.92 7.92 7.87	7.88 7.88	8.46 7.86
Average			7.83 7.92 7.84	7.86 7.87	8.39 7.84
Stock	8 948.4	8 908.4	14 508.4	12 108.4	11 308.4
Next maturity Repo (Mar. 6, 2023)	40.0	300.0	4 100.0	2 000.0	700.0
Repo BCRP matured from March 6 to 10, 2023	340.0	300.0	4 400.0	2 000.0	2 200.0
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 March 6 to 10, 2023					
iv. Auction of credit portfolio repurchase agreements (Alternative)					
Proposals received					
Maturity					
Interest rate : Minimum					
Maximum					
Average					
Stock	6 333.2	6 333.2	6 333.2	6 333.2	6 333.2
Next maturity Alternative Credit Portfolio Repo (Mar. 6, 2023)	1.0	1.0	1.0		1.0
Alternative Credit Portfolio Repo matured from March 6 to 10, 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 March 6 to 10, 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 March 6 to 10, 2023					
ix. Auction sale of CDV BCRP		500.0			
Proposals received		905.0			
Maturity		94 d			
Spread : Minimum		-0.08			
Minimim		-0.07			
Average		-0.08			
Stock	17 504.10	17 023.40	17 023.40	16 323.40	16 323.40
Next maturity CDV BCRP (Mar. 17, 2023)	1 034.70	700.00	700.00	1 162.50	1 162.50
CDV BCRP matured from March 6 to 10, 2023	1 734.70	700.00	700.00		
x. Auction sale of CDLD BCRP					
Proposals received					
Maturity					
Interest rate : Minimum					
Maximum					
Average					
Stock					
Next maturity CDLD BCRP					
CDLD BCRP matured from March 6 to 10, 2023					
xi. Auction sale of time deposits in domestic currency	3 952.2	5 506.9			
Proposals received	3 952.2	5 506.9			
Maturity	1 d	1 d			
Interest rate : Minimum	6.99	7.00			
Maximum	7.75	7.75			
Average	7.62	7.67			
Stock	4 952.3	6 007.0			
Next maturity of time deposits	4 452.2	6 007.0			
Time Deposits matured from March 6 to 10, 2023	4 952.3	6 007.0			
xii. Auction sale of time deposits TP in domestic currency	300.0				300.0
Proposals received	727.8				925.6
Maturity	182 d				182 d
Interest rate : Minimum	8.66				8.41
Maximum	8.76				8.59
Average	8.71				8.49
Stock	6 795.8	6 795.8	6 795.8	6 495.8	6 495.8
Next maturity of time deposits TP (Mar. 6, 2023)	300.0	300.0	300.0	300.0	300.0
Time Deposits TP matured from March 6 to 10, 2023	600.0	600.0	600.0	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 March 6 to 10, 2023					
xiv. Auction sale of CDR BCRP					
Proposals received					
Maturity					
Interest rate : Minimum					
Maximum					
Average					
Stock					
Next maturity CDR BCRP					
CDR BCRP matured from March 6 to 10, 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 March 6 to 10, 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 March 6 to 10, 2023					
xvii. Cross Currency Repo					
Proposals received					
Maturity					
Interest rate : Minimum					
Maximum					
Average					
Stock					
Next maturity Swap					
Cross Currency Repo matured from March 6 to 10, 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 March 6 to 10, 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 March 6 to 10, 2023					
xx. Auction FX Swap Sell BCRP		200.0		300.0	
Proposals received		750.0		890.0	
Maturity		273 d		187 d	
Interest rate : Minimum		5.48		5.48	
Maximum		5.53		5.52	
Average		5.51		5.50	
Stock	38 519.2	38 519.2	38 519.2	38 555.2	38 555.2
Next maturity FX Swap Sell (Mar. 6, 2023)	200.0	264.0	264.0	580.0	580.0
FX Swap Sell currency matured from March 6 to 10, 2023	464.0	264.0	264.0		880.0
xxi. Auction Security Repos to provide US$ dollars (RED)					
Proposals received					
Maturity					
Interest rate : Minimum					
Maximum					
Average					
Stock				0.0	
Next maturity RED					
FX Swap Purchase currency matured from March 6 to 10, 2023					
xxii. Auction Interest Rate Swap					
Proposals received					
Maturity					
Interest rate : Minimum					
Maximum					
Average					
Stock	1 310.0	1 280.0	1 280.0	1 280.0	1 230.0
Next maturity Interest Rate Swap (Mar. 5, 2023)	30.0	50.0	50.0	50.0	30.0
FX Swap Purchase currency matured from March 6 to 10, 2023	80.0	50.0	50.0	50.0	50.0
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$)	1.1		0.2	0.4	2.6
i. Purchase (millions of US$)	1.1		0.2	0.4	2.6
ii. Selling (millions of US$)					
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	**3 279.8**	**2 632.5**	**13 470.1**	**12 622.6**	**11 368.9**
4. Central Bank monetary operations					
a. Swap operations of foreign currency.					
Fee (daily efective rate)	0.0223%	0.0224%	0.0226%	0.0225%	0.0225%
b. Outcome of the direct temporary buying securities (Repo)					
Interest rate					
c. Monetary regulation credit					
Interest rate					
d. Overnight deposits in domestic currency	1 740.2	1 645.6		93.4	491.9
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	**1 539.6**	**986.9**	**13 470.1**	**12 529.2**	**10 877.0**
a Cumulative average reserve balances in domestic currency (millions of S/) (*)	12 529.7	12 404.7	12 244.1	20 599.1	19 971.9
b Cumulative average reserve balances in domestic currency (% of liabilities subject to reserve requirements) (*)	6.2	6.1	6.0	10.2	9.9
c Cumulative average current account in domestic currency (millions of S/)	5 215.9	5 091.0	4 930.4	13 470.1	12 842.9
c Cumulative average current account in domestic currency (% of liabilities subject to reserve requirements) (*)	2.6	2.5	2.4	6.7	6.4
6. Interbank market and Secondary market of CDBCRP					
a. Interbank operations (domestic currency)	933.2	843.3	1 070.9	1 408.0	1 437.7
Interest rate : Minimum / Maximum / TIBO	7.75 / 7.75 / 7.75	7.75 / 7.75 / 7.75	7.50 / 7.75 / 7.75	7.50 / 7.75 / 7.75	7.75 / 7.75 / 7.75
b. Interbank operations (foreign currency)	6.0	60.0	50.0	45.0	21.0
Interest rate : Minimum / Maximum / Average	4.75 / 4.75 / 4.75	4.75 / 4.75 / 4.75	4.75 / 4.75 / 4.75	4.75 / 4.75 / 4.75	4.75 / 4.75 / 4.75
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$)	**Feb.24 2023**	**Feb.27 2023**	**Feb.28 2023**	**Mar.01 2023**	**Mar.02 2023**
Flow of foreign exchange position adjusted by forwards = a + b.i - c.i + e + f	-24.5	2.6	53.3	43.0	39.3
Flow of foreign exchange position = a + b.ii - c.ii + e + f	101.8	-66.8	44.5	-128.0	-167.9
a. Spot purchases with non-banking costumers	136.6	-80.1	44.2	-115.5	-153.2
i. Purchases	451.5	754.2	950.3	651.6	519.4
ii. -) Sales	314.9	834.3	906.2	767.1	672.6
b. Forward and swap purchases with non-banking costumers	-204.4	140.9	292.1	267.3	65.4
i. Pacted	369.9	385.3	435.9	408.2	328.4
ii. -) Redemption	574.3	244.4	143.7	140.9	263.0
C. Forward and swap sells with non-banking costumers	-26.6	72.0	285.5	97.9	-131.2
i. Pacted	650.2	373.5	470.7	315.2	339.5
ii. -) Redemption	676.8	301.5	185.2	217.3	470.7
d. Interbank operations					
i. Spot	304.3	226.1	619.9	693.6	488.2
ii. Forward	40.0	50.0	37.0	27.0	70.0
e. Spot sales due to NDF redemption and swaps	83.1	74.9	61.4	78.6	204.9
i. Purchases	653.0	299.7	184.4	189.9	466.8
ii. -) Sales	570.0	224.8	123.0	111.3	261.9
f. Change due to FX options	-0.9	0.5	1.6	1.6	0.2
g. Net operations with other financial institutions	37.0	-4.5	-19.1	-14.7	-1.5
h. Monetary regulation credit					
Interest rate					
Note: Interbank exchange rate (Source: Datatec)	3.8232	3.8118	3.8057	3.7731	3.7829
(*) Preliminar information					