CENTRAL RESERVE BANK OF PERU

SUMMARY OF MONETARY AND EXCHANGE OPERATIONS

(Millions of soles)

	20 Mar 23	21 Mar 23	22 Mar 23	23 Mar 23	24 Mar 23
1. Commercial bank current account before Central Bank operations	**7 860.0**	**7 171.8**	**7 384.6**	**7 516.1**	**6 089.8**
2. Monetary and exchange Central Bank operations before close of the day					
a. Central Bank monetary operations					
i. Auction sale of CD BCRP	500.0	300.0	300.0	300.0	200.0
Proceeds received	1298.5	622.5	660.0	740.0	340.0
Maturity	183 d	194 d	183 d	182 d	185 d
Interest rate : Minimum	7.65	7.64	7.64	7.65	7.64
Maximum	7.67	7.66	7.65	7.65	7.65
Average	7.65	7.65	7.65	7.65	7.65
Stock	15 571.0	16 021.0	15 352.0	15 635.0	15 935.0
Next maturity CD BCRP (Mar. 27, 2023)	1 200.0	1 200.0	200.0	1 010.0	1 010.0
CD BCRP matured from March 27 to 31, 2023	1 400.0	1 400.0	200.0		1 010.0
ii. Outcome of the buyino auction sale securities (REPO)					500.0
Proceeds received					2050.0
Maturity					91 d
Interest rate : Minimum					8.55
Maximum					8.55
Average					8.55
Stock	9 308.4	9 308.4	9 308.4	9 308.4	9 508.4
Next maturity Reco (Mar. 27, 2023)	300.0	300.0	300.0	300.0	300.0
Reco BCRP matured from March 27 to 31, 2023	300.0	300.0	300.0	300.0	600.0
iii. Auction of credit portfolio recurchase agreements (General)					
Proceeds received					
Maturity					
Interest rate : Minimum					
Maximum					
Average					
Stock					
Next maturity General Credit Portfolio Reco					
General Credit Portfolio Reco matured from March 27 to 31, 2023					
iv. Auction of credit portfolio recurchase agreements (Alternative)					
Proceeds received					
Maturity					
Interest rate : Minimum					
Maximum					
Average					
Stock	6 332.2	6 332.2	6 332.2	6 332.2	6 332.2
Next maturity Alternative Credit Portfolio Reco	3.7	3.7	3.7	3.7	3.7
Alternative Credit Portfolio Reco matured from March 27 to 31, 2023					
v. Auction of government guaranteed credit portfolio recurchase agreements (Regular)					
Guarantee securitiese					
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 recurchase agreements (Special)					
Guarantee securitiese					
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 buyino auction sale securities (Special REPO)					
Proceeds received					
Maturity					
Interest rate : Minimum					
Maximum					
Average					
Stock					
Next maturity Special Reco.					
Special Reco matured from March 27 to 31, 2023					
viii. Auction of credit portfolio recurchase agreements for liquidity support					
Proceeds received					
Maturity					
Interest rate : Minimum					
Maximum					
Average					
Stock					
Next maturity Liquidity Reco					
Liquidity Reco matured from March 27 to 31, 2023					
ix. Auction sale of CDV BCRP					
Proceeds received					
Maturity					
Spread : Minimum					
Minimm					
Average					
Stock	16 860.90	16 160.90	16 160.90	15 635.40	15 635.40
Next maturity CDV BCRP (Mar. 28, 2023)	700.00	525.50	525.50	1 700.00	1 700.00
CDV BCRP matured from March 27 to 31, 2023	1 225.50	525.50	525.50		2 706.20
x. Auction sale of CDLD BCRP					
Proceeds received					
Maturity					
Interest rate : Minimum					
Maximum					
Average					
Stock					
Next maturity CDLD BCRP					
CDLD BCRP matured from March 27 to 31, 2023					
xi. Auction sale of time deposits in domestic currency	1 786.0 1 900.1	1 999.9 2 987.9	2 000.0 3 400.0	2 440.0 3 666.3	1 999.9 2 744.8
Proceeds received	1 786.0 2 284.3	2 205.0 2 987.9	2 756.5 4 101.0	2 440.0 3 666.3	2 813.0 2 744.8
Maturity	1 d 1 d	1 d 1 d	1 d 1 d	1 d 1 d	3 d 3 d
Interest rate : Minimum	7.50 7.50	7.50 7.50	7.60 7.60	7.60 7.60	7.70 7.60
Maximum	7.75 7.75	7.75 7.75	7.75 7.75	7.75 7.75	7.75 7.75
Average	7.75 7.75	7.75 7.75	7.74 7.75	7.74 7.75	7.74 7.75
Stock	3 686.1	4 987.8	5 400.0	6 106.3	4 744.7
Next maturity of time deposits (Mar. 27, 2023)	3 686.1	4 987.8	5 400.0	6 106.3	4 744.7
Time Deposits matured from March 27 to 31, 2023	3 686.1	4 987.8	5 400.0	6 106.3	4 744.7
xii. Auction sale of time deposits TP in domestic currency					
Proceeds received					
Maturity					
Interest rate : Minimum					
Maximum					
Average					
Stock	6 729.7	6 729.7	6 729.7	6 729.7	6 729.7
Next maturity of time deposits TP (Apr. 10, 2023)	300.0	300.0	300.0	300.0	300.0
Time Deposits TP matured from March 27 to 31, 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 March 27 to 31, 2023					
xiv. Auction sale of CDR BCRP					
Proceeds received					
Maturity					
Interest rate : Minimum					
Maximum					
Average					
Stock					
Next maturity CDR BCRP					
CDR BCRP matured from March 27 to 31, 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 March 27 to 31, 2023					
xvi. Auction sale of Swap operation in foreign currency					
Proceeds received					
Maturity					
Interest rate : Minimum					
Maximum					
Average					
Stock	782.0	782.0	782.0	782.0	582.0
Next maturity Swap (Apr. 10, 2023)	200.0	200.0	200.0	200.0	100.0
Swap matured from March 27 to 31, 2023	200.0	200.0	200.0	200.0	
xvii. Cross Currency Reco					
Proceeds received					
Maturity					
Interest rate : Minimum					
Maximum					
Average					
Stock					
Next maturity Swap					
Cross Currency Reco matured from March 27 to 31, 2023					
xviii. Auction sale of Swap operation in foreign currency (Extension)					
Proceeds received					
Maturity					
Interest rate : Minimum					
Maximum					
Average					
Stock					
Next maturity Swap foreign currency					
Swap foreign currency matured from March 27 to 31, 2023					
xix. Auction sale of Swap operation in foreign currency (Sustitution)					
Proceeds received					
Maturity					
Interest rate : Minimum					
Maximum					
Average					
Stock					
Next maturity Swap foreign currency					
Swap foreign currency matured from March 27 to 31, 2023					
xx. Auction FX Swap Sell BCRP		200.0	200.0	200.0 300.0 200.0	
Proceeds received		664.0	660.0	770.0 985.0 420.0	
Maturity		275 d	184 d	274 d 274 d 274 d	
Interest rate : Minimum		5.17	5.49	5.39 5.34 5.39	
Maximum		5.34	5.59	5.50 5.41 5.50	
Average		5.26	5.54	5.44 5.38 5.44	
Stock	38 835.2	39 008.2	38 808.2	38 808.2	38 808.2
Next maturity FX Swap Sell (Mar. 27, 2023)	27.0	400.0	700.0	180.0	180.0
FX Swap Sell currency matured from March 27 to 31, 2023	1 127.0	1 100.0	700.0		2 079.0
xxi. Auction Security Repos to provide US$ dollars (RED)					
Proceeds received					
Maturity					
Interest rate : Minimum					
Maximum					
Average					
Stock					
Next maturity RED					
FX Swap Purchase currency matured from March 27 to 31, 2023					
xxii. Auction Interest Rate Swap					
Proceeds received					
Maturity					
Interest rate : Minimum					
Maximum					
Average					
Stock	680.0	680.0	680.0	680.0	680.0
Next maturity Interest Rate Swap (Mar. 27, 2023)	50.0	50.0	50.0	50.0	30.0
FX Swap Purchase currency matured from March 27 to 31, 2023	50.0	50.0	50.0	50.0	30.0
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. Sellino (millions of US$)					
Average exchange rate (S/. US$)					
d. Operations outside of FX Desk (millions of US$)			3.6	7.5	
i. Purchase (millions of US$)			3.6	7.5	
ii. Sellino (millions of US$)					
e. Operations at the Secondary Market of CD BCRP, CD BCRP-NR and BTP	88.2		68.5	88.2	93.3
i. Recurchase of CD BCRP and CD BCRP-NR			68.5		
ii. Purchase of BTP	88.2			88.2	93.3
3. Commercial bank current account before close of the day	**4 626.9**	**3 025.9**	**2 763.2**	**2 218.1**	**2 620.3**
4. Central Bank monetary operations					
a. Swap operations of foreign currency.					
Fee (daily effective rate)	0.0225%	0.0226%	0.0226%	0.0226%	0.0217%
b. Outcome of the direct temporary buyino securities (Reco)					
Interest rate					
c. Monetary sterilization credit					
Interest rate					
d. Overnight deposits in domestic currency	1 605.0	938.0	1 019.0	861.0	1 310.0
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	**2 933.9**	**2 087.9**	**1 744.2**	**1 357.1**	**1 410.3**
i. Cumulative average reserve balances in domestic currency (millions of S/) (*)	14 290.5	14 053.4	13 795.2	13 566.9	13 338.8
ii. Cumulative average reserve balances in domestic currency (% of liabilities subject to reserve requirements) (*)	7.1	7.0	6.8	6.7	6.6
iii. Cumulative average current account in domestic currency (millions of S/)	7 161.0	6 924.0	6 665.7	6 437.4	6 209.3
iv. Cumulative average current account in domestic currency (% of liabilities subject to reserve requirements) (*)	3.6	3.4	3.3	3.2	3.1
6. Interbank market and Secondary market of CDBCRP					
a. Interbank operations (domestic currency)	691.2	555.3	552.9	856.9	720.0
Interest rate : Minimum / Maximum / TIBO	7.70 / 7.75 / 7.75	7.75 / 7.75 / 7.75	7.75 / 7.75 / 7.75	7.75 / 7.75 / 7.75	7.75 / 7.75 / 7.75
b. Interbank operations (foreign currency)	50.5	60.5	72.5	85.0	90.0
Interest rate : Minimum / Maximum / Average	4.75 / 4.75 / 4.75	4.75 / 4.80 / 4.76	4.75 / 5.00 / 4.83	5.00 / 5.05 / 4.83	4.95 / 5.05 / 5.00
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$)	**Mar.17 2023**	**Mar.20 2023**	**Mar.21 2023**	**Mar.22 2023**	**Mar.23 2023**
Flow of foreign exchange position adjusted by forwards = a + b.i - c.i + e + f	-16.5	71.6	-33.3	-25.0	4.4
Flow of foreign exchange position = a + b.ii - c.ii + e + f	125.2	197.8	63.1	76.8	-69.5
a. Spot purchases with non-banking costumers	162.0	217.3	70.3	103.9	-64.4
i. Purchases	414.4	483.4	593.3	523.2	512.5
ii. Sales	252.4	266.1	523.0	419.3	576.8
b. Forward and swap purchases with non-banking costumers	-111.5	44.2	32.8	-5.0	-24.4
i. Packed	266.5	139.7	281.4	252.8	268.8
ii. Redemption	377.9	95.5	248.6	257.8	313.2
C. Forward and swap sells with non-banking costumers	30.3	170.5	176.8	43.6	-98.1
i. Packed	410.6	343.7	475.5	410.9	418.8
ii. Redemption	380.3	173.2	298.7	367.3	516.9
d. Interbank operations					
i. Spot	815.3	329.3	439.4	469.9	594.6
ii. Forward	15.0	7.0	20.0	82.0	43.3
e. Spot sales due to NDF redemption and swaps	8.2	71.6	55.1	119.9	202.5
i. Purchases	378.3	157.0	297.8	366.1	507.0
ii. Sales	370.1	85.4	242.7	246.2	304.6
f. Changes due to FX options	0.1	0.0	1.8	-0.1	0.7
g. Net operations with other financial institutions	-42.7	-13.3	33.8	-90.6	-4.4
h. Monetary sterilization credit					
Interest rate					
Note: Interbank exchange rate (Source: Datatec)	3.7947	3.7780	3.7872	3.7705	3.7661

(*) Preliminar information