

CENTRAL RESERVE BANK OF PERU
SUMMARY OF MONETARY AND EXCHANGE OPERATIONS

(Millions of Peruvian Sols)

	19 Jun 23	20 Jun 23	21 Jun 23	22 Jun 23	23 Jun 23
Commercial bank current account before Central Bank operations	1,987.2	4,488.2	3,347.2	3,363.2	1,957.2
2. Monetary and exchange Central Bank operations before close of the day					
I. Auction sale of CD BCRP	500.0	300.0	300.0	300.0	30,649.9
Proceeds received	500.0	300.0	300.0	300.0	30,649.9
Maturity	193.0	193.0	193.0	193.0	193.0
Interest rate - Minimum	7.25	7.27	7.28	7.29	7.29
Maximum	7.31	7.30	7.29	7.29	7.29
Average	7.29	7.29	7.29	7.29	7.29
Stock	30,649.9	30,649.9	30,649.9	30,649.9	30,649.9
Net maturity CD BCRP (Jun 27, 2023)	100.0	100.0	100.0	100.0	100.0
CD BCRP matured from June 26 to 30, 2023	500.0	500.0	500.0	500.0	500.0
Outcomes of the basic auction sale securities (REPO)					
Proceeds received	500.0	500.0	500.0	500.0	500.0
Maturity	500.0	500.0	500.0	500.0	500.0
Interest rate - Minimum					
Maximum					
Average					
Stock					
Net maturity Repo (Jun 3, 2023)	14,998.4	14,998.4	14,998.4	14,998.4	14,998.4
Repo BCRP matured from June 26 to 30, 2023	500.0	500.0	500.0	500.0	500.0
Outcomes of the basic auction sale securities (Financial)					
Proceeds received	500.0	500.0	500.0	500.0	500.0
Maturity	500.0	500.0	500.0	500.0	500.0
Interest rate - Minimum					
Maximum					
Average					
Stock					
Net maturity General Credit Portfolio Repo	6,305.8	6,305.8	6,305.8	6,305.8	6,305.8
General Credit Portfolio Repo matured from June 26 to 30, 2023	2.5	2.5	2.5	2.5	2.5
Auction of credit portfolio reposurchase agreements (Alternative)					
Proceeds received					
Maturity					
Interest rate - Minimum					
Maximum					
Average					
Stock					
Net maturity Alternative Credit Portfolio Repo (Jul 26, 2023)	6,305.8	6,305.8	6,305.8	6,305.8	6,305.8
Alternative Credit Portfolio Repo matured from June 26 to 30, 2023	2.5	2.5	2.5	2.5	2.5
Auction of government guaranteed credit portfolio reposurchase agreements (Resour)					
Guarantee acceptance					
Proceeds received					
Maturity					
Interest rate - Minimum					
Maximum					
Average					
Stock					
Net maturity government guaranteed credit portfolio reposurchase agreements (Social)	61,368.0	61,368.0	61,368.0	61,368.0	61,368.0
Guarantee acceptance					
Proceeds received					
Maturity					
Interest rate - Minimum					
Maximum					
Average					
Stock					
Outcomes of the basic auction sale securities (Social REPO)					
Proceeds received	1,882.2	1,882.2	1,882.2	1,882.2	1,882.2
Maturity					
Interest rate - Minimum					
Maximum					
Average					
Stock					
Net maturity Social Repo					
Social Repo matured from June 26 to 30, 2023					
Auction of credit portfolio reposurchase agreements for liquidity support					
Guarantee acceptance					
Proceeds received					
Maturity					
Interest rate - Minimum					
Maximum					
Average					
Stock					
Net maturity Liquidity Repo					
Liquidity Repo matured from June 26 to 30, 2023					
Auction sale of CD BCRP					
Proceeds received					
Maturity					
Interest rate - Minimum					
Maximum					
Average					
Stock					
Net maturity CDV BCRP					
CDV BCRP matured from June 26 to 30, 2023					
Auction sale of CDLD BCRP					
Proceeds received					
Maturity					
Interest rate - Minimum					
Maximum					
Average					
Stock					
Net maturity COLD BCRP					
COLD BCRP matured from June 26 to 30, 2023					
Auction sale of time deposits in domestic currency	500.0	1,000.0	1,000.0	1,000.0	800.0
Proceeds received	1,985.1	2,158.5	1,487.1	2,485.8	1,993.9
Maturity	1.4	1.5	1.5	1.5	3.0
Interest rate - Minimum	6.30	6.55	6.50	6.55	6.50
Maximum	7.55	6.70	7.42	6.70	6.80
Average	6.87	6.62	7.04	6.91	6.80
Stock	1,500.0	1,500.0	1,500.0	1,500.0	800.0
Net maturity of time deposits (Jun 26, 2023)	1,500.0	1,500.0	1,500.0	1,500.0	800.0
Time deposits matured from June 26 to 30, 2023	1,500.0	1,500.0	1,500.0	1,500.0	800.0
Auction sale of time deposits TP in domestic currency					
Proceeds received					
Maturity					
Interest rate - Minimum					
Maximum					
Average					
Stock	6,744.3	6,744.3	6,744.3	6,744.3	6,744.3
Net maturity of time deposits TP (Jul 27, 2023)	300.0	300.0	300.0	300.0	300.0
Time Deposits TP matured from June 26 to 30, 2023					
Auction sale of time deposits RN in domestic currency					
Proceeds received					
Maturity					
Interest rate - Minimum					
Maximum					
Average					
Stock					
Net maturity of time deposits RN					
Time Deposits RN matured from June 26 to 30, 2023					
Auction sale of CDR BCRP					
Proceeds received					
Maturity					
Interest rate - Minimum					
Maximum					
Average					
Stock					
Net maturity of time deposits RN					
Time Deposits RN matured from June 26 to 30, 2023					
Auction sale of CDR BCRP					
Proceeds received					
Maturity					
Interest rate - Minimum					
Maximum					
Average					
Stock					
Net maturity CDR BCRP (Jul 13, 2023)	60.0	60.0	60.0	60.0	60.0
CDR BCRP matured from June 26 to 30, 2023	60.0	60.0	60.0	60.0	60.0
Auction sale of CD BCRP-AR					
Proceeds received					
Maturity					
Interest rate - Minimum					
Maximum					
Average					
Stock					
Net maturity FX BCRP-AR					
CD BCRP-AR matured from June 26 to 30, 2023					
Auction sale of Swap operation in foreign currency					
Proceeds received					
Maturity					
Interest rate - Minimum					
Maximum					
Average					
Stock					
Net maturity Swap (Jul 3, 2023)	1,787.0	1,787.0	1,787.0	1,787.0	1,787.0
Swap matured from June 26 to 30, 2023	1,000.0	1,000.0	1,000.0	1,000.0	1,000.0
Cross Currency Swap					
Proceeds received					
Maturity					
Interest rate - Minimum					
Maximum					
Average					
Stock					
Net maturity Swap					
Cross Currency Swap matured from June 26 to 30, 2023					
Auction sale of Swap operation in foreign currency (Equation)					
Proceeds received					
Maturity					
Interest rate - Minimum					
Maximum					
Average					
Stock					
Net maturity Swap foreign currency					
Swap foreign currency matured from June 26 to 30, 2023					
Auction sale of Swap operation in foreign currency (Substitution)					
Proceeds received					
Maturity					
Interest rate - Minimum					
Maximum					
Average					
Stock					
Net maturity Swap foreign currency					
Swap foreign currency matured from June 26 to 30, 2023					
Auction FX Swap Sell BCRP					
Proceeds received	100.0	200.0	30.0	30.0	200.0
Maturity	200.0	600.0	30.0	30.0	400.0
Interest rate - Minimum	5.47	5.76	5.47	5.47	5.76
Maximum	5.52	5.41	5.41	5.41	5.54
Average	5.47	5.41	5.41	5.41	5.54
Stock	11,946.1	11,946.1	11,946.1	11,946.1	11,946.1
FX Swap Sell currency matured from June 26 to 30, 2023	800.0	670.0	670.0	670.0	800.0
Auction foreign currency to reserves (66 dollars 187%)	1,470.0	670.0	670.0	670.0	3,195.0
Proceeds received					
Maturity					
Interest rate - Minimum					
Maximum					
Average					
Stock					
Net maturity (RD)					
FX Swap Purchase currency matured from June 26 to 30, 2023					
Auction Interest Rate Swap					
Proceeds received					
Maturity					
Interest rate - Minimum					
Maximum					
Average					
Stock					
Net maturity Interest Rate Swap (Jun 30, 2023)	30.0	270.0	270.0	270.0	340.0
FX Swap Purchase currency matured from June 26 to 30, 2023	30.0	30.0	30.0	30.0	30.0
Settlement of Credit Portfolio Repo from Circular 0014-2020-BCRP Circular 0017-2020-BCRP and Circular 0021-2020-BCRP	60.0	30.0	30.0	30.0	30.0
c. Central Bank foreign currency operations at end-of-the-day					
1. Purchase (millions of US\$)					
Average exchange rate (S/ US\$)					
Selling (millions of US\$)					
Operations outside of FX Desk (millions of US\$)			1.8	3.2	0.9
Purchase (millions of US\$)			1.8	3.2	0.9
Selling (millions of US\$)					
Operations at the Secondary Market of CD BCRP, CD BCRP-AR and BTP					
Purchase (millions of US\$)	50.5	48.9	48.9	48.9	51.1
Operations at CD BCRP and CD BCRP-AR					
Purchase (millions of US\$)	30.5	2,916.1	3,217.8	3,217.8	1,917.6
2. Sale (millions of US\$)					
Operations at the Secondary Market of CD BCRP, CD BCRP-AR and BTP					
Sale (millions of US\$)					
Operations at CD BCRP and CD BCRP-AR					
Sale (millions of US\$)					
3. Cumulative average current account in domestic currency (millions of S/)	14,623.3	14,338.7	14,011.9	13,729.9	13,519.9
4. Cumulative average current account in domestic currency (% of liabilities subject to reserve requirements) (*)	7.2	7.2	7.2	7.2	7.2
5. Cumulative average current account in domestic currency (millions of S/)	7,480.2	7,145.5	6,938.3	6,938.3	6,347.7
6. Cumulative average current account in domestic currency (% of liabilities subject to reserve requirements) (*)	3.7	3.5	3.5	3.5	3.1
Interbank market and Secondary market of CDBCRP					
a. Interbank operations (domestic currency)	467.4	932.6	1,165.6	686.1	1,315.7
Interest rate - Minimum / Maximum / Average	7.75 / 7.75 / 7.75	7.50 / 7.75 / 7.72	7.75 / 7.75 / 7.75	7.75 / 8.00 / 7.92	7.75 / 7.75 / 7.75
Secondary market (Foreign currency)					