CENTRAL RESERVE BANK OF PERU

SUMMARY OF MONETARY AND EXCHANGE OPERATIONS

(Millions of Soles)

	26 Jun 23	27 Jun 23	28 Jun 23	30 Jun 23
1. Commercial bank current account before Central Bank operations	**2 435.1**	**2 582.6**	**3 038.6**	**1 980.0**
2. Monetary and exchange Central Bank operations before close of the day				
a. Central Bank monetary operations				
i. Auction sale of CD BCRP				200.0
Proceeds received				337.0
Maturity				187 d
Interest rate : Minimum				7.18
Maximum				7.29
Average				7.27
Stock	30 649.9	30 549.9	30 149.9	30 349.9
Next maturity CD BCRP (Jul. 10. 2023)	100.0	400.0	872.1	872.1
CD BCRP matured to June 30. 2023	500.0	400.0		
ii. Outcome of the bovino auction sale securities (REPO)				500.0 600.0 300.0
Proceeds received				1650.0 1850.0 840.0
Maturity				3 d 91 d 3 d
Interest rate : Minimum				8.01 8.36 8.15
Maximum				8.01 8.39 8.15
Average				8.01 8.38 8.15
Stock	14 158.4	14 158.4	14 158.4	15 558.4
Next maturity Repo (Jul. 3. 2023)	1 500.0	1 500.0	1 500.0	2 300.0
Repo BCRP matured to June 30. 2023				4 600.0
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 to June 30. 2023				
iv. Auction of credit portfolio repurchase agreements (Alternative)				
Proceeds received				
Maturity				
Interest rate : Minimum				
Maximum				
Average				
Stock	6 305.8	6 305.8	6 305.8	6 305.8
Next maturity Alternative Credit Portfolio Repo (Jul. 26. 2023)	2.5	2.5	2.5	2.5
Alternative Credit Portfolio Repo matured to June 30. 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
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
vii. Outcome of the bovino auction sale securities (Special REPO)				
Proceeds received				
Maturity				
Interest rate : Minimum				
Maximum				
Average				
Stock				
Next maturity Special Repo				
Special Repo matured to June 30. 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 to June 30. 2023				
ix. Auction sale of CDV BCRP				
Proceeds received				
Maturity				
Spread : Minimum				
Minimum				
Average				
Stock				
Next maturity CDV BCRP				
CDV BCRP matured to June 30. 2023				
x. Auction sale of CDLD BCRP				
Proceeds received				
Maturity				
Interest rate : Minimum				
Maximum				
Average				
Stock				
Next maturity CDLD BCRP				
CDLD BCRP matured to June 30. 2023				
xi. Auction sale of time deposits in domestic currency	468.7 1 100.0	300.0 1 400.0	1 600.0	
Proceeds received	468.7 1 452.8	454.0 1 724.7	1 952.5	
Maturity	7 d 1 d	7 d 1 d	2 d	
Interest rate : Minimum	6.70 6.60	7.12 6.80	6.67	
Maximum	7.75 7.25	7.74 7.20	7.19	
Average	7.55 6.85	7.60 7.04	7.01	
Stock	1 568.7	2 168.7	2 368.7	768.7
Next maturity of time deposits (Jun. 30. 2023)	1 100.0	1 400.0	1 600.0	468.7
Time Deposits matured to June 30. 2023	1 100.0	1 400.0	1 600.0	768.7
xii. Auction sale of time deposits TP in domestic currency				
Proceeds received				
Maturity				
Interest rate : Minimum				
Maximum				
Average				
Stock	7 044.3	7 044.3	7 044.3	7 044.3
Next maturity of time deposits TP (Jul. 27. 2023)	300.0	300.0	300.0	300.0
Time Deposits TP matured to June 30. 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 to June 30. 2023				
xiv. Auction sale of CDR BCRP				
Proceeds received				
Maturity				
Interest rate : Minimum				
Maximum				
Average				
Stock	60.0	60.0	60.0	60.0
Next maturity CDR BCRP (Jul. 13. 2023)	60.0	60.0	60.0	60.0
CDR BCRP matured to June 30. 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 to June 30. 2023				
xvi. Auction sale of Swap operation in foreign currency				
Proceeds received				
Maturity				
Interest rate : Minimum				
Maximum				
Average				
Stock	1 797.0	1 797.0	1 797.0	1 797.0
Next maturity Swap (Jul. 3. 2023)	1 000.0	1 000.0	1 000.0	1 000.0
Swap matured to June 30. 2023				1 400.0
xvii. Cross Currency Repo				
Proceeds received				
Maturity				
Interest rate : Minimum				
Maximum				
Average				
Stock				
Next maturity Swap				
Cross Currency Repo matured to June 30. 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 to June 30. 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 to June 30. 2023				
xx. Auction FX Swap Sell BCRP	300.0 200.0 299.9	300.0 70.0	300.0 400.0	300.0
Proceeds received	960.0 770.0 520.0	670.0 190.0	806.0 902.0	775.0
Maturity	366 d 366 d 367 d	366 d 366 d	183 d 183 d	182 d
Interest rate : Minimum	5.39 5.36 5.36	5.38 5.48	5.60 5.63	5.49
Maximum	5.41 5.36 5.38	5.44 5.51	5.63 5.60	5.51
Average	5.39 5.36 5.36	5.40 5.49	5.62 5.58	5.50
Stock	33 176.2	33 852.2	33 522.2	33 151.2
Next maturity FX Swap Sell (Jun. 30. 2023)	894.0	780.0	721.0	500.0
FX Swap Sell currency matured to June 30. 2023	2 395.0	1 501.0	721.0	500.0
xxi. Auction Security Repo to provide US$ dollars (REPO)				
Proceeds received				
Maturity				
Interest rate : Minimum				
Maximum				
Average				
Stock				
Next maturity RED				
FX Swap Purchase currency matured to June 30. 2023				
xxii. Auction Interest Rate Swap				
Proceeds received				
Maturity				
Interest rate : Minimum				
Maximum				
Average				
Stock	240.0	240.0	240.0	210.0
Next maturity Interest Rate Swap (Jun. 30. 2023)	30.0	30.0	30.0	30.0
FX Swap Purchase currency matured to June 30. 2023	30.0	30.0	30.0	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. Selling (millions of US$)				
Average exchange rate (S/. US$)				
d. Operations outside of FX Desk (millions of US$)	23.8	0.1	1.9	
i. Purchase (millions of US$)	23.8	0.1	1.9	
ii. Selling (millions of US$)				
e. Operations at the Secundary Market of CD BCRP. CD BCRP-NR and BTP	51.9		50.3	
i. Repurchase of CD BCRP and CD BCRP-NR				
ii. Purchase of BTP	51.9		50.3	
3. Commercial bank current account before close of the day	**1 437,9**	**1 491,1**	**2 119,6**	**3 197,0**
4. Central Bank monetary operations				
a. Swap operations of foreign currency.				
Fee (daily effective rate)	0.0221%	0.0221%	0.0221%	0.0221%
b. Outcome of the direct temporary bovino securities (Repo)				
Interest rate				
c. Monetary regulation credit				
Interest rate				
d. Overnight deposits in domestic currency	435.0	698.0	996.0	1 396.0
Interest rate	5.25%	5.25%	5.25%	5.25%
5. Commercial bank current account in the BCR at close of the day	**1 902,9**	**793,1**	**1 123,6**	**1 801,9**
i. Cumulative average reserve balances in domestic currency (millions of S/) (*)	12 827.9	12 666.9	12 491.2	12 357.6
ii. Cumulative average reserve balances in domestic currency (% of liabilities subject to reserve requirements) (*)	6.4	6.3	6.2	6.1
i. Cumulative average current account in domestic currency (millions of S/)	5 664.7	5 503.8	5 328.0	5 194.5
i. Cumulative average current account in domestic currency (% of liabilities subject to reserve requirements) (*)	2.8	2.7	2.6	2.6
6. Interbank market and Secondary market of CDBCRP				
a. Interbank operations (domestic currency)	996.1	657.2	922.5	831.7
Interest rate : Minimum / Maximum / TIBO	7.75 / 7.75 / 7.75	7.70 / 7.75 / 7.75	7.70 / 7.75 / 7.75	7.75 / 7.80 / 7.77
b. Interbank operations (foreign currency)	104.9	80.0	-	-
Interest rate : Minimum / Maximum / Average	5.25 / 5.25 / 5.25	5.25 / 5.25 / 5.25	- / - / -	- / - / -
c. Secondary market of CDBCRP and CDBCRP-NR				
1 month term or less (amount / average interest rate)				
6 month term (amount / average interest rate)				
12 month term (amount / average interes rate)				
24 month term (amount / average interest rate)				
7. Operations in the foreign exchange market (millions of US$)	**Jun.23 2023**	**Jun.26 2023**	**Jun.27 2023**	**Jun.28 2023**
Flow of foreign exchange position adjusted by forwards = a + b.i - c.i + e + f	-63.7	-42.1	84.1	-73.4
Flow of foreign exchange position = a + b.ii - c.ii + e + f	-8.1	-18.8	14.7	67.2
a. Spot purchases with non-banking costumers	-19.4	-14.3	22.4	82.4
i. Purchases	594.9	755.7	609.8	641.4
ii.) Sales	614.3	770.0	587.4	559.0
b. Forward and swap purchases with non-banking costumers	-23.8	26.0	-117.5	-324.4
i. Pactad	136.5	59.4	604.6	177.1
ii.) Redemption	160.3	33.4	722.1	501.4
C. Forward and swap sells with non-banking costumers	32.7	64.2	-311.3	-193.9
i. Pactad	275.9	209.1	852.9	642.5
ii.) Redemption	243.2	144.8	1164.2	836.4
d. Interbank operations				
i. Spot	443.9	517.4	382.6	416.0
ii. Forward	149.0	212.0	20.0	68.0
e. Spot sales due to NDF redemption and swaps	96.7	111.8	437.5	328.0
i. Purchases	241.1	136.8	1157.6	824.9
ii.) Sales	144.4	24.1	720.2	496.9
f. Change due to FX options	20.3	-1.8	0.4	1.0
g. Net operations with other financial institutions	-41.9	11.9	-127.7	-19.4
h. Monetary regulation credit				
Interest rate				
Note: Interbank exchange rate (Source: Datatec)	3.6319	3.6407	3.6356	3.6316

(*) Preliminar information