CENTRAL RESERVE BANK OF PERU

SUMMARY OF MONETARY AND EXCHANGE OPERATIONS

(Millions of Soles)

	20 Feb 23	21 Feb 23	22 Feb 23	23 Feb 23	24 Feb 23
1. Commercial bank current account before Central Bank operations	**8 197,2**	**6 556,7**	**5 325,7**	**4 383,5**	**5 063,3**
2. Monetary and exchange Central Bank operations before close of the day					
a. Central Bank monetary operations					
i. Auction sale of CD BCRP	99.9; 200.0	100.0; 50.0			100.0; 50.0
Proposals received	471.6; 449.0	370.0; 50.0			270.0; 50.0
Maturity	182 d; 31 d	181 d; 181 d			181 d; 181 d
Interest rate : Minimum	7.51; 7.50	7.72; 7.73			7.73; 7.73
Maximum	7.73; 7.70	7.74; 7.73			7.74; 7.73
Average	7.68; 7.68	7.73; 7.73			7.73; 7.73
Stock	13 131.9	13 281.9	13 281.9	13 281.9	13 431.9
Next maturity CD BCRP (Feb. 27. 2023)	905.6	905.6	905.6	905.6	905.6
CD BCRP matured from February 27 to March 3. 2023					1 613.6
ii. Outcome of the buying auction sale securities (REPO)				300.0	500.0
Proposals received				900.0	1550.0
Maturity				32 d	91 d
Interest rate : Minimum				8.33	8.35
Maximum				8.33	8.52
Average				8.33	8.44
Stock	8 448.4	8 448.4	8 448.4	8 748.4	9 248.4
Next maturity Repo (Feb. 27. 2023)	300.0	300.0	300.0	300.0	300.0
Repo BCRP matured from February 27 to March 3. 2023					640.0
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 February 27 to March 3. 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	1.0
Alternative Credit Portfolio Repo matured from February 27 to March 3. 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 February 27 to March 3. 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 February 27 to March 3. 2023					
ix. Auction sale of CDV BCRP	500.0	300.0; 116.5	300.0		300.0; 150.0
Proposals received	1045.0	660.0; 116.5	370.0		720.0; 150.0
Maturity	92 d	91 d; 91 d	90 d		91 d; 91 d
Spread : Minimum	-0.07	-0.06; -0.06	-0.06		-0.07; -0.06
Minimim	-0.05	-0.06; -0.06	0.00		-0.03; -0.06
Average	-0.06	-0.06; -0.06	-0.03		-0.06; -0.06
Stock	17 387.60	17 804.10	18 104.10	18 104.10	17 504.10
Next maturity CDV BCRP (Feb. 28. 2023)	1 050.00	1 050.00	1 050.00	1 050.00	1 034.70
CDV BCRP matured from February 27 to March 3. 2023	1 050.00	1 050.00	1 050.00	1 050.00	1 734.70
x. Auction sale of CDLD BCRP					
Proposals received					
Maturity					
Interest rate : Minimum					
Maximum					
Average					
Stock					
Next maturity CDLD BCRP					
CDLD BCRP matured from February 27 to March 3. 2023					
xi. Auction sale of time deposits in domestic currency	3 000.0; 500.1; 2100.1	2 500.0; 500.0; 1900.0	1 999.9; 500.1; 1600.0	1 500.0; 1 499.9	3 817.9
Proposals received	3 400.5; 1 233.5; 2635.2	2 928.5; 848.0; 1952.5	2 518.0; 1 022.6; 2264.8	2 659.0; 1 921.0	3 817.9
Maturity	1 d; 7 d; 1 d	1 d; 7 d; 1 d	1 d; 7 d; 1 d	1 d; 1 d	3 d
Interest rate : Minimum	7.65; 7.68; 6.10	7.15; 7.40; 7.0	7.70; 7.71; 7.0	7.60; 7.00	6.69
Maximum	7.74; 7.74; 7.70	7.75; 7.74; 7.75	7.75; 7.74; 7.71	7.75; 7.70	7.75
Average	7.72; 7.73; 7.66	7.73; 7.73; 7.62	7.74; 7.72; 7.59	7.71; 7.60	7.61
Stock	7 100.3	6 900.2	6 100.2	5 000.2	5 318.1
Next maturity of time deposits (Feb. 27. 2023)	5 100.1	4 900.0	4 099.9	3 500.0	4 318.0
Time Deposits matured from February 27 to March 3. 2023	6 600.2	5 900.1	4 600.0	3 500.0	5 318.1
xii. Auction sale of time deposits TP in domestic currency	300.0		300.0		
Proposals received	651.8		642.0		
Maturity	182 d		181 d		
Interest rate : Minimum	8.40		8.45		
Maximum	8.65		8.64		
Average	8.53		8.52		
Stock	6 795.8	6 795.8	6 795.8	6 795.8	6 795.8
Next maturity of time deposits TP (Feb. 27. 2023)	300.0	300.0	300.0	300.0	300.0
Time Deposits TP matured from February 27 to March 3. 2023	300.0	300.0			900.0
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 February 27 to March 3. 2023					
xiv. Auction sale of CDR BCRP					
Proposals received					
Maturity					
Interest rate : Minimum					
Maximum					
Average					
Stock					
Next maturity CDR BCRP					
CDR BCRP matured from February 27 to March 3. 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 February 27 to March 3. 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 February 27 to March 3. 2023					
xvii. Cross Currency Repo					
Proposals received					
Maturity					
Interest rate : Minimum					
Maximum					
Average					
Stock					
Next maturity Swap					
Cross Currency Repo matured from February 27 to March 3. 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 February 27 to March 3. 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 February 27 to March 3. 2023					
xx. Auction FX Swap Sell BCRP			200.0		200.0
Proposals received			450.0		737.0
Maturity			273 d		273 d
Interest rate : Minimum			5.50		5.47
Maximum			5.59		5.55
Average			5.53		5.50
Stock	38 919.2	38 919.2	38 619.2	38 319.2	38 519.2
Next maturity FX Swap Sell (Feb. 28. 2023)	500.0	500.0	300.0	200.0	200.0
FX Swap Sell currency matured from February 27 to March 3. 2023	800.0	800.0	300.0		464.0
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 February 27 to March 3. 2023					
xxii. Auction Interest Rate Swap					
Proposals received					
Maturity					
Interest rate : Minimum					
Maximum					
Average					
Stock	1 390.0	1 360.0	1 360.0	1 360.0	1 360.0
Next maturity Interest Rate Swap (Feb. 27. 2023)	30.0	50.0	50.0	50.0	50.0
FX Swap Purchase currency matured from February 27 to March 3. 2023	30.0				130.0
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$)	1.4	1.2	2.7	0.8	2.5
i. Purchase (millions of US$)	1.4	1.2	2.7	0.8	2.5
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	**2 928.1**	**2 158.2**	**1 869.6**	**2 205.2**	**2 064.5**
4. Central Bank monetary operations					
a. Swap operations of foreign currency.					
Fee (daily efective rate)	0.0221%	0.0222%	0.0223%	0.0224%	0.0224%
b. Outcome of the direct temporary buying securities (Repo)					
Interest rate					
c. Monetary regulation credit					
Interest rate					
d. Overnight deposits in domestic currency	925.9	648.2	534.3	1 174.6	702.3
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	**2 002.2**	**1 510.0**	**1 335.3**	**1 030.6**	**1 362.2**
a Cumulative average reserve balances in domestic currency (millions of S/) (*)	13 884.2	13 671.2	11 195.0	13 212.7	12 997.6
b Cumulative average reserve balances in domestic currency (% of liabilities subject to reserve requirements) (*)	6.8	6.7	5.5	6.5	6.4
c Cumulative average current account in domestic currency (millions of S/)	6 570.4	6 357.5	6 114.8	5 899.4	5 683.8
c Cumulative average current account in domestic currency (% of liabilities subject to reserve requirements) (*)	3.2	3.1	3.0	2.9	2.8
6. Interbank market and Secondary market of CDBCRP					
a. Interbank operations (domestic currency)	516.7	1 071.7	1 172.0	1 148.4	572.9
Interest rate : Minimum / Maximum / TIBO	7.75 / 7.75 / 0.00	7.75 / 7.75 / 7.75	7.75 / 7.75 / 7.75	7.75 / 7.90 / 0.00	7.75 / 7.90 / 7.75
b. Interbank operations (foreign currency)	87.9	56.0	6.0	6.0	6.0
Interest rate : Minimum / Maximum / Average	4.75 / 4.80 / 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.17 2023**	**Feb.20 2023**	**Feb.21 2023**	**Feb.22 2023**	**Feb.23 2023**
Flow of foreign exchange position adjusted by forwards = a + b.i - c.i + e + f	-28.4	-7.5	-5.5	-59.7	50.1
Flow of foreign exchange position = a + b.ii - c.ii + e + f	-50.4	64.2	-171.2	-0.8	-55.0
a. Spot purchases with non-banking costumers	-58.9	48.4	-178.0	-6.4	-60.5
i. Purchases	518.2	231.8	524.2	410.0	607.7
ii. -) Sales	577.0	183.4	702.2	416.3	668.2
b. Forward and swap purchases with non-banking costumers	171.5	33.7	1.2	27.4	-213.2
i. Pacted	238.9	55.4	252.0	174.3	448.7
ii. -) Redemption	67.4	21.6	250.8	146.9	661.9
C. Forward and swap sells with non-banking costumers	152.6	106.3	-165.4	10.0	-394.0
i. Pacted	306.5	114.1	205.8	248.5	430.8
ii. -) Redemption	153.9	7.8	371.2	238.5	824.8
d. Interbank operations					
i. Spot	211.6	164.3	427.7	347.6	380.8
ii. Forward	12.0			20.0	57.0
e. Spot sales due to NDF redemption and swaps	97.5	0.4	131.3	100.1	172.7
i. Purchases	149.8	4.1	370.1	237.3	823.7
ii. -) Sales	52.3	3.8	238.8	137.2	651.1
f. Change due to FX options	3.1	0.8	-0.9	1.3	2.1
g. Net operations with other financial institutions	-2.5	1.7	-4.1	-80.6	-82.2
h. Monetary regulation credit					
Interest rate					
Note: Interbank exchange rate (Source: Datatec)	3.8410	3.8470	3.8323	3.8238	3.7974
(*) Preliminar information					