CENTRAL RESERVE BANK OF PERU

SUMMARY OF MONETARY AND EXCHANGE OPERATIONS

(Millions of Soles)

	10 Abr 23	11 Abr 23	12 Abr 23	13 Abr 23	14 Abr 23
1. Commercial bank current account before Central Bank operations	**6 156,3**	**6 231,0**	**7 887,6**	**8 006,9**	**7 594,0**
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	1000.0	500.0 500.0
Proposals received			2310.0	3066.8	1497.5 840.5
Maturity			30 d	32 d	185 d 31 d
Interest rate : Minimum			7.50	7.50	7.55 7.48
Maximum			7.55	7.54	7.62 7.70
Average			7.52	7.52	7.59 7.62
Stock	16 011,2	16 011,2	16 761,2	17 243,2	18 870,2
Next maturity CD BCRP (May. 3, 2023)	730.0	730.0	730.0	60.0	60.0
CD BCRP matured from April 17 to 21, 2023	730.0	730.0	730.0		
ii. Outcome of the buying auction sale securities (REPO)	3000.0 4100.0	2000.0 3000.0	1000.0 1200.0		500.0
Proposals received	5195.0 5100.0	4190.0 4200.0	1630.0 1700.0		800.0
Maturity	1 d 1 d	1 d 1 d	1 d 1 d		91 d
Interest rate : Minimum	7.85 7.88	7.95 7.89	7.95 7.94		8.45
Maximum	7.97 7.95	7.98 7.97	7.97 7.96		8.69
Average	7.89 7.92	7.97 7.93	7.96 7.95		8.57
Stock	17 608,4	15 508,4	12 708,4	10 508,4	11 008,4
Next maturity Repo (Abr. 17, 2023)	7 100.0	5 000.0	2 200.0	500.0	500.0
Repo BCRP matured from April 17 to 21, 2023	7 100.0	5 000.0	2 200.0		950.0
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 April 17 to 21, 2023					
iv. Auction of credit portfolio repurchase agreements (Alternative)					
Proposals 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 Repo	3.7	3.7	3.7	3.7	3.7
Alternative Credit Portfolio Repo matured from April 17 to 21, 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 April 17 to 21, 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 April 17 to 21, 2023					
ix. Auction sale of CDV BCRP					
Proposals received					
Maturity					
Spread : Minimum					
Minimim					
Average					
Stock	12 929.20	12 929.20	11 395.80	11 395.80	10 096.80
Next maturity CDV BCRP (Abr. 17, 2023)	1 533,40	1 533,40	1 299,00	1 299,00	1 244,20
CDV BCRP matured from April 17 to 21, 2023	2 832,40	2 832,40	1 299,00	1 299,00	1 544,20
x. Auction sale of CDLD BCRP					
Proposals received					
Maturity					
Interest rate : Minimum					
Maximum					
Average					
Stock					
Next maturity CDLD BCRP					
CDLD BCRP matured from April 17 to 21, 2023					
xi. Auction sale of time deposits in domestic currency					1 500,0 900.0
Proposals received					2 840,0 2 054,2
Maturity					3 d 3 d
Interest rate : Minimum					7.00 6.84
Maximum					7.70 7.58
Average					7.65 7.41
Stock					2 400.0
Next maturity of time deposits (Abr. 17, 2023)					2 400,0
Time Deposits matured from April 17 to 21, 2023					2 400.0
xii. Auction sale of time deposits TP in domestic currency	300.0				
Proposals received	377.3				
Maturity	183 d				
Interest rate : Minimum	8.02				
Maximum	8.32				
Average	8.26				
Stock	6 729.7	6 729.7	6 729.7	6 729.7	6 729.7
Next maturity of time deposits TP (Abr. 21, 2023)	300,0	300,0	300,0	300,0	300,0
Time Deposits TP matured from April 17 to 21, 2023					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 April 17 to 21, 2023					
xiv. Auction sale of CDR BCRP					
Proposals received					
Maturity					
Interest rate : Minimum					
Maximum					
Average					
Stock				60.0	60.0
Next maturity CDR BCRP				60,0	60,0
CDR BCRP matured from April 17 to 21, 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 April 17 to 21, 2023					
xvi. Auction sale of Swap operation in foreign currency					
Proposals received					
Maturity					
Interest rate : Minimum					
Maximum					
Average					
Stock	482.0	482.0	482.0	482.0	482.0
Next maturity Swap	27,0	27,0	27,0	27,0	27,0
Swap matured from April 17 to 21, 2023					
xvii. Cross Currency Repo					
Proposals received					
Maturity					
Interest rate : Minimum					
Maximum					
Average					
Stock					
Next maturity Swap					
Cross Currency Repo matured from April 17 to 21, 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 April 17 to 21, 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 April 17 to 21, 2023					
xx. Auction FX Swap Sell BCRP	200,0 200,0 105,0	200,0 200,0 200,0	200,0 300,0 200,0	Desierta 200,0 97,0	200,0
Proposals received	500,0 500,0 120,0	660,0 728,0 390,0	625,0 570,0 490,0	-.- 520,0 197,0	430,0
Maturity	366 d 366 d 366 d	366 d 275 d 275 d	366 d 366 d 366 d	368 d 368 d 368 d	367 d
Interest rate : Minimum	5,49 5,37 5,53	5,53 5,54 5,64	5,52 5,64 5,70	0,00 5,65 5,83	5,85
Maximum	5,54 5,53 5,60	5,57 5,67 5,75	5,64 5,73 5,83	0,00 5,82 5,90	5,98
Average	5,50 5,45 5,59	5,54 5,62 5,72	5,57 5,68 5,76	0,00 5,78 5,88	5,93
Stock	36 984.3	36 844.3	36 819.3	36 416.3	36 206.3
Next maturity FX Swap Sell (Abr. 17, 2023)	740,0	725,0	700,0	410,0	750,0
FX Swap Sell currency matured from April 17 to 21, 2023	2 575.0	1 835.0	1 110.0	410.0	3 526.0
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 April 17 to 21, 2023					
xxii. Auction Interest Rate Swap					
Proposals received					
Maturity					
Interest rate : Minimum					
Maximum					
Average					
Stock	785.0	755.0	755.0	755.0	755.0
Next maturity Interest Rate Swap (Abr. 15, 2023)	30,0	50,0	50,0	50,0	50,0
FX Swap Purchase currency matured from April 17 to 21, 2023	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$)	1.4		0.6		37.9
i. Purchase (millions of US$)	1.4		0.6		7,3
ii. Selling (millions of US$)					30.6
e. Operations at the Secundary Market of CD BCRP, CD BCRP-NR and BTP	86,4		79,3		
i. Repurchase of CD BCRP and CD BCRP-NR					
ii. Purchase of BTP	86.4		79.3		
3. Commercial bank current account before close of the day	**13 552.3**	**11 231.0**	**9 587.6**	**7 062.0**	**5 259.0**
4. Central Bank monetary operations					
a. Swap operations of foreign currency.					
Fee (daily efective rate)	0.0225%	0.0225%	0.0226%	0.0226%	0.0216%
b. Outcome of the direct temporary buying securities (Repo)					
Interest rate					
c. Monetary regulation credit					
Interest rate					
d. Overnight deposits in domestic currency	1 520,0	1 384,9	1 401,0	1 459,0	887,9
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	**12 032.3**	**9 846.1**	**8 186.6**	**5 603.0**	**4 371.1**
a Cumulative average reserve balances in domestic currency (millions of S/) (*)	15 846.9	16 984.4	16 816.6	16 591,9	16 145.0
b Cumulative average reserve balances in domestic currency (% of liabilities subject to reserve requirements) (*)	7.8	8.3	8.3	8.2	7.9
c Cumulative average current account in domestic currency (millions of S/)	8 536.6	9 674,1	9 506.3	9 277,1	8 830,1
c Cumulative average current account in domestic currency (% of liabilities subject to reserve requirements) (*)	4.2	4.7	4.7	4.6	4.3
6. Interbank market and Secondary market of CDBCRP					
a. Interbank operations (domestic currency)	1 938.4	1 813.0	2 139.5	1 935.7	1 289.8
Interest rate : Minimum / Maximum / TIBO	7.75 / 7.75 / 7.75	7.75 / 7.75 / 7.75	7.50 / 7.75 / 7.74	7.00 / 7.75 / 7.72	7.75 / 7.85 / 7.75
b. Interbank operations (foreign currency)	60.0	71.0	55.0	55.0	55.0
Interest rate : Minimum / Maximum / Average	5.00 / 5.00 / 5.00	5.00 / 5.00 / 5.00	5.00 / 5.00 / 5.00	5.00 / 5.00 / 5.00	5.00 / 5.00 / 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$)	**Abr.05 2023**	**Abr.10 2023**	**Abr.11 2023**	**Abr.12 2023**	**Abr.13 2023**
Flow of foreign exchange position adjusted by forwards = a + b.i - c.i + e + f	26.5	17.6	-90.7	2.7	90.6
Flow of foreign exchange position = a + b.ii - c.ii + e + f	86.5	-44.3	109.1	50.4	-12.1
a. Spot purchases with non-banking costumers	87.5	6.5	124.4	40.5	-32.1
i. Purchases	558.4	494.4	992.8	451.1	496.1
ii. -) Sales	470.9	487.9	868.4	410.6	528.2
b. Forward and swap purchases with non-banking costumers	-29.0	25.5	-102.8	-3.1	-285.9
i. Pacted	191.1	170.8	232.3	202.6	464.7
ii. -) Redemption	220.1	145.4	335.2	205.8	750.6
C. Forward and swap sells with non-banking costumers	-59.0	-51.7	67.9	41.4	-498.9
i. Pacted	287.1	185.5	404.4	334.2	535.2
ii. -) Redemption	346.1	237.2	336.5	292.8	1034.1
d. Interbank operations					
i. Spot	553.4	288.8	440.7	273.0	518.9
ii. Forward	15.0	63.0	60.0	66.0	50.0
e. Spot sales due to NDF redemption and swaps	129.2	37.5	-16.2	98.8	281.6
i. Purchases	343.3	181.2	317.7	291.9	1030.3
ii. -) Sales	214.0	143.8	333.9	193.1	748.8
f. Change due to FX options	-0.3	-1.6	-1.2	1.4	-4.3
g. Net operations with other financial institutions	-93.9	-10.0	-25.7	-6.5	-84.1
h. Monetary regulation credit					
Interest rate					
Note: Interbank exchange rate (Source: Datatec)	3.7722	3.7800	3.7864	3.7749	3.7758

(*) Preliminar information