

CENTRAL RESERVE BANK OF PERU

SUMMARY OF MONETARY AND EXCHANGE OPERATIONS

(Millions of Peruvian Soles)

	17 Abr 23	18 Abr 23	19 Abr 23	20 Abr 23	21 Abr 23
Commercial bank current account before Central Bank operations	7,677.7	6,271.7	6,174.3	6,547.8	2,586.2
2. Monetary and exchange Central Bank operations before close of the day					
I. Auction sale of CD BCRP**	700.0	300.0	700.0	300.0	
Proceeds received	2100.0	1076.6	2045.0	1130.0	648.0
Maturity	183.4	91.4	183.4	89.4	
Interest rate - Minimum	7.58	7.50	7.58	7.50	
Maximum	7.60	7.65	7.59	7.65	
Average	7.59	7.63	7.59	7.63	
Stock	20,804.2	21,922.3	22,526.0	22,526.0	22,526.0
Next maturity CD BCRP (Mar. 3, 2023)	60.0	60.0	60.0	60.0	60.0
CD BCRP matured from April 24 to 28, 2023					
Outcomes of the basic auction sale securities (REPO)					
Proceeds received					500.0
Maturity					1000.0
Interest rate - Minimum					8.1
Maximum					8.45
Average					8.28
Stock	10,908.4	10,908.4	10,908.4	10,908.4	10,908.4
Next maturity Repo (Apr. 21, 2023)	450.0	450.0	450.0	450.0	450.0
Repo BCRP matured from April 24 to 28, 2023					
Auction of credit portfolio reposurchase agreements (Interest)					
Proceeds received					400.0
Maturity					400.0
Interest rate - Minimum					
Maximum					
Average					
Stock					
Next maturity General Credit Portfolio Repo					
General Credit Portfolio Repo matured from April 24 to 28, 2023					
Auction of credit portfolio reposurchase 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 Repo	3.7	3.7	3.7	3.7	3.7
Alternative Credit Portfolio Repo matured from April 24 to 28, 2023					
Auction of government guaranteed credit portfolio reposurchase agreements (Resour)					
Guarantee acceptance					
Proceeds received					
Maturity					
Interest rate - Minimum					
Maximum					
Average					
Stock	11,368.0	11,368.0	11,368.0	11,368.0	11,368.0
Next maturity Alternative Credit Portfolio Repo					
Alternative Credit Portfolio Repo matured from April 24 to 28, 2023					
Auction of government guaranteed credit portfolio reposurchase agreements (Social)					
Guarantee acceptance					
Proceeds received					
Maturity					
Interest rate - Minimum					
Maximum					
Average					
Stock	1,882.2	1,882.2	1,882.2	1,882.2	1,882.2
Next maturity Social Repo					
Social Repo matured from April 24 to 28, 2023					
Auction of credit portfolio reposurchase agreements for liquidity support					
Guarantee acceptance					
Proceeds received					
Maturity					
Interest rate - Minimum					
Maximum					
Average					
Stock					
Next maturity Liquidity Repo					
Liquidity Repo matured from April 24 to 28, 2023					
Auction sale of CD BCRP					
Proceeds received					
Maturity					
Interest rate - Minimum					
Maximum					
Average					
Stock	8,852.60	8,852.60	8,852.60	8,852.60	8,852.60
Next maturity CDV BCRP (Apr. 21, 2023)	300.00	300.00	300.00	300.00	300.00
CDV BCRP matured from April 24 to 28, 2023					
Auction sale of CDD BCRP					
Proceeds received					
Maturity					
Interest rate - Minimum					
Maximum					
Average					
Stock					
Next maturity CDD BCRP					
CDD BCRP matured from April 24 to 28, 2023					
Auction sale of time deposits in domestic currency					
Proceeds received	2,899.0	3,288.3	3,231.4	2,672.4	1,486.8
Maturity	1.4	1.4	1.4	1.4	3.4
Interest rate - Minimum	7.55	7.50	7.55	7.50	7.54
Maximum	7.69	7.75	7.75	7.75	7.58
Average	7.62	7.63	7.73	7.71	7.75
Stock	3,200.0	4,000.0	3,959.9	3,145.8	2,317.3
Next maturity of time deposits (Apr. 21, 2023)	3,200.0	4,000.0	3,959.9	3,145.8	2,317.3
Time Deposits matured from April 24 to 28, 2023					
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. 21, 2023)	300.0	300.0	300.0	300.0	300.0
Time Deposits TP matured from April 24 to 28, 2023					
Auction sale of time deposits RN in domestic currency					
Proceeds received					
Maturity					
Interest rate - Minimum					
Maximum					
Average					
Stock					
Next maturity of time deposits BN					
Time Deposits BN matured from April 24 to 28, 2023					
Auction sale of CDR BCRP					
Proceeds received					
Maturity					
Interest rate - Minimum					
Maximum					
Average					
Stock	60.0	60.0	60.0	60.0	60.0
Next maturity CDR BCRP	60.0	60.0	60.0	60.0	60.0
CDR BCRP matured from April 24 to 28, 2023					
Auction sale of CD BCRP-AB					
Proceeds received					
Maturity					
Interest rate - Minimum					
Maximum					
Average					
Stock					
Next maturity FX BCRP-AB					
FX BCRP-AB matured from April 24 to 28, 2023					
Auction sale of Swiss operation in foreign currency					
Proceeds received	610.0	365.0	610.0	360.0	115.0
Maturity	366.0	275.0	366.0	275.0	182.0
Interest rate - Minimum	6.14	6.14	6.14	6.14	6.14
Maximum	6.00	6.08	6.15	6.10	5.94
Average	6.06	6.12	6.14	6.11	6.12
Stock	14,001.1	14,001.1	14,001.1	14,001.1	14,001.1
Next maturity Swiss Sale (Apr. 21, 2023)	27.0	27.0	27.0	27.0	27.0
Swiss Sale matured from April 24 to 28, 2023					
Cross Currency Repo					
Proceeds received					
Maturity					
Interest rate - Minimum					
Maximum					
Average					
Stock					
Next maturity Swap					
Cross Currency Swap matured from April 24 to 28, 2023					
Auction sale of Swiss operation in foreign currency (Equation)					
Proceeds received					
Maturity					
Interest rate - Minimum					
Maximum					
Average					
Stock					
Next maturity Swiss foreign currency					
Swiss foreign currency matured from April 24 to 28, 2023					
Auction sale of Swiss operation in foreign currency (Revaluation)					
Proceeds received					
Maturity					
Interest rate - Minimum					
Maximum					
Average					
Stock					
Next maturity Swap foreign currency					
Swap foreign currency matured from April 24 to 28, 2023					
FX Swap Sale BCRP					
Proceeds received	200.0	175.0	200.0	150.0	300.0
Maturity	610.0	365.0	610.0	360.0	115.0
Interest rate - Minimum	5.00	5.00	5.00	5.00	5.00
Maximum	5.00	5.00	5.00	5.00	5.00
Average	5.00	5.00	5.00	5.00	5.00
Stock	14,001.1	14,001.1	14,001.1	14,001.1	14,001.1
Next maturity FX Swap Sale (Apr. 21, 2023)	800.0	700.0	800.0	700.0	800.0
FX Swap Sale matured from April 24 to 28, 2023					
Auction Reserve Swap to resolve 100 dollars (SBR)					
Proceeds received					
Maturity					
Interest rate - Minimum					
Maximum					
Average					
Stock					
Next maturity (SBR)					
FX Swap Purchase currency matured from April 24 to 28, 2023					
Auction Interest Rate Swap					
Proceeds received					
Maturity					
Interest rate - Minimum					
Maximum					
Average					
Stock					
Next maturity Interest Rate Swap (Apr. 22, 2023)	705.0	675.0	705.0	675.0	675.0
Interest Rate Swap matured from April 24 to 28, 2023	30.0	50.0	30.0	50.0	30.0
FX Swap Purchase currency matured from April 24 to 28, 2023	30.0	50.0	30.0	50.0	30.0
Settlement of Credit Portfolio Repo from Circular 014-2020-BCRP Circular 0017-2020-BCRP and Circular 0021-2020-BCRP					
Central Bank foreign currency operations at end-of-the-counter					
a. Purchase (millions of US\$)					
Average exchange rate (S/ US\$)					
b. Sale (millions of US\$)					
Average exchange rate (S/ US\$)					
c. Operations outside of FX Desk (millions of US\$)					
i. Purchase (millions of US\$)		11.0	1.0		0.6
ii. Sale (millions of US\$)		5.5	1.0		
d. Cumulative average current account in domestic currency (millions of S/)		11.0	1.0		0.6
e. Operations at the Secondary Market of CD BCRP, CD BCRP-AB and BTP					
i. Purchase of CD BCRP and CD BCRP-AB					
ii. Purchase of BTP	69.2	69.2	69.2	69.2	69.2
Net purchase of BTP	69.2	69.2	69.2	69.2	69.2
Operations at the end of the day	4,354.7	2,768.2	2,481.1	2,472.8	1,765.6
Central Bank monetary operations					
a. Issuance of banknotes					
b. Fee (effective rate)					
c. Outcomes of the direct temporary buying securities (Repo)					
Interest rate	0.0225%	0.0226%	0.0226%	0.0226%	0.0217%
d. Monetary institution credit					
Interest rate					
e. Operations with non-banking customers					
Interest rate	1,547.0	616.6	616.6	604.6	629.6
f. Operations with the government					
Interest rate	3,297.0	6,295.6	6,295.6	6,295.6	6,295.6
g. Operations with the foreign sector					
Interest rate	14,396.7	14,396.7	14,396.7	14,396.7	14,396.7
h. Cumulative average current account in domestic currency (millions of S/)					
i. Cumulative average current account in domestic currency (S/ of liabilities subject to reserve requirements) (*)	7,970.8	7,648.2	7,143.3	6,711.3	6,713.1
ii. Cumulative average current account in domestic currency (S/ of liabilities subject to reserve requirements) (**)	1.6	1.6	1.6	1.6	1.6
Net monetary operations	7,972.4	7,649.8	7,144.9	6,712.9	6,714.7
Interbank market and Secondary market of CDBCRP					
a. Interbank operations (domestic currency)	719.2	1,011.6	1,213.8	1,000.0	1,200.7
Interest rate - Minimum / Maximum / Average	7.50 / 7.75 / 7.50	7.50 / 7.75 / 7.50	7.75 / 7.75 / 7.75	7.75 / 7.75 / 7.75	7.75 / 7.75 / 7.75
b. Interbank operations (foreign currency)	65.0	144.0	144.0	144.0	144.0
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-AB					
1 month term (lambour / average interest rate)					
6 month term (lambour / average interest rate)					
12 month term (lambour / average interest rate)					
d. Market operations with non-banking customers					
1. Packaged	388.3	34.1	82.4	-12.7	-31.1
2. Non-packaged	88.2	121.9	291.3	307.6	207.1
3. Redemption	95.0	87.7	168.9	373.3	310.8
4. Forward and swap sales with non-banking customers	246.7	24.2	160.1	144.1	144.1
5. Redemption	311.7	371.5	352.7	321.0	439.2
e. Interbank operations					
1. Packaged	51.7	37.5	30.1	32.1	32.1
2. Non-packaged	419.8	186.9	379.9	319.6	378.6
3. Redemption	60.7	122.7	205.1	194.1	265.2
4. Forward and swap sales with non-banking customers	148.4	209.4	375.2	343.3	368.5
5. Redemption	88.9	85.8	167.0	323.9	303.3
6. Forward and swap sales with non-banking customers	1.2	3.0	3.0	3.0	3.0
7. Net operations with other financial institutions	-58.1	-44.7	-53.8	-129.2	-129.2
8. Monetary institution credit					
Interest rate					
Net interbank exchange rate (Source: Datacol)	3,781.7	3,782.2	3,770.0	3,777.0	3,733.2
(*) Positive information					