CENTRAL RESERVE BANK OF PERU

SUMMARY OF MONETARY AND EXCHANGE OPERATIONS

(Millions of Soles)

	29 May 23	30 May 23	31 May 23	01 Jun 23	02 Jun 23
1. Commercial bank current account before Central Bank operations	2 203.1	2 550.2	2 100.5	1 883.9	2 982.5
2. Monetary and exchange Central Bank operations before close of the day					
a. Central Bank monetary operations					
i. Auction sale of CD BCRP					
Proceeds received					
Maturity					
Interest rate : Minimum					
Maximum					
Average					
Stock	26 618.1	26 618.1	26 618.1	26 618.1	26 478.1
Next maturity CD BCRP (Jun. 15. 2023)	140.0	140.0	140.0	140.0	600.0
CD BCRP matured from May 2 to 9. 2023	140.0	140.0	140.0	140.0	
ii. Outcome of the buyino auction sale securities (REPO)				6000.0 750.0 500.0 2100.0	5000.0 500.0 750.0 1740.0
Proceeds received				8050.0 1800.0 1190.0 2100.0	5780.0 900.0 1060.0 1740.0
Maturity				1 d 32 d 7 d 1 d	3 d 91 d 31 d 3 d
Interest rate : Minimum				7.83 8.15 8.10 7.75	7.80 8.26 8.0 7.75
Maximum				8.75 8.45 8.10 7.90	8.15 8.38 8.30 7.77
Average				8.0 8.25 8.10 7.84	7.91 8.32 8.11 7.76
Stock	13 368.4	13 368.4	13 368.4	20 208.4	21 598.4
Next maturity Reco (Jun. 5. 2023)	500.0	500.0	500.0	8 600.0	7 240.0
Reco BCRP matured from May 2 to 9. 2023	1 000.0	1 000.0	1 000.0	8 600.0	9 540.0
iii. Auction of credit portfolio repurchase agreements (General)					
Proceeds received					
Maturity					
Interest rate : Minimum					
Maximum					
Average					
Stock					
Next maturity General Credit Portfolio Reco					
General Credit Portfolio Reco matured from May 2 to 9. 2023					
iv. Auction of credit portfolio repurchase 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 Reco (Jul. 26. 2023)	3.7	3.7	3.7	3.7	
Alternative Credit Portfolio Reco matured from May 2 to 9. 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	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	1 882.2
vii. Outcome of the buyino auction sale securities (Special REPO)					
Proceeds received					
Maturity					
Interest rate : Minimum					
Maximum					
Average					
Stock					
Next maturity Special Reco					
Special Reco matured from May 2 to 9. 2023					
viii. Auction of credit portfolio repurchase agreements for liquidity support					
Proceeds received					
Maturity					
Interest rate : Minimum					
Maximum					
Average					
Stock					
Next maturity Liquidity Reco					
Liquidity Reco matured from May 2 to 9. 2023					
ix. Auction sale of CDV BCRP					
Proceeds received					
Maturity					
Spread : Minimum					
Minimm					
Average					
Stock	2 254.00	2 254.00	2 254.00	2 254.00	1 700.00
Next maturity CDV BCRP (Jun. 9. 2023)	554.00	554.00	554.00	554.00	600.00
CDV BCRP matured from May 2 to 9. 2023	554.00	554.00	554.00	554.00	600.00
x. Auction sale of CDLD BCRP					
Proceeds received					
Maturity					
Interest rate : Minimum					
Maximum					
Average					
Stock					
Next maturity CDLD BCRP					
CDLD BCRP matured from May 2 to 9. 2023					
xi. Auction sale of time deposits in domestic currency	700.0	1 000.0	500.0		
Proceeds received	1 146.7	1 751.2	1 524.8		
Maturity	1 d	1 d	1 d		
Interest rate : Minimum	7.00	6.80	6.50		
Maximum	7.23	7.12	6.78		
Average	7.10	7.02	6.69		
Stock	700.0	1 000.0	500.0		
Next maturity of time deposits	700.0	1 000.0	500.0		
Time Deposits matured from May 2 to 9. 2023	700.0	1 000.0	500.0		
xii. Auction sale of time deposits TP in domestic currency	136.9				500.0
Proceeds received	176.9				608.1
Maturity	184 d				185 d
Interest rate : Minimum	8.05				7.86
Maximum	8.71				8.10
Average	8.25				8.00
Stock	6 661.6	6 661.6	6 661.6	6 661.6	6 861.6
Next maturity of time deposits TP (Jun. 5. 2023)	300.0	300.0	300.0	300.0	300.0
Time Deposits TP matured from May 2 to 9. 2023	300.0	300.0	300.0	300.0	300.0
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 from May 2 to 9. 2023					
xiv. 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 (Jul. 13. 2023)	60.0	60.0	60.0	60.0	60.0
CDR BCRP matured from May 2 to 9. 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 from May 2 to 9. 2023					
xvi. Auction sale of Swap operation in foreign currency				500.0	500.0
Proceeds received				1143.0	986.0
Maturity				32 d	31 d
Interest rate : Minimum				8.30	8.10
Maximum				8.40	8.45
Average				8.38	8.27
Stock	1 197.0	1 197.0	1 197.0	1 697.0	2 197.0
Next maturity Swap (Jun. 8. 2023)	300.0	300.0	300.0	300.0	300.0
Swap matured from May 2 to 9. 2023					300.0
xvii. Cross Currency Repo					
Proceeds received					
Maturity					
Interest rate : Minimum					
Maximum					
Average					
Stock					
Next maturity Swap					
Cross Currency Repo matured from May 2 to 9. 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 from May 2 to 9. 2023					
xix. Auction sale of Swap operation in foreign currency (Substitution)					
Proceeds received					
Maturity					
Interest rate : Minimum					
Maximum					
Average					
Stock					
Next maturity Swap foreign currency					
Swap foreign currency matured from May 2 to 9. 2023					
xx. Auction FX Swap Sell BCRP			250.0	200.0 300.0 300.0 300.0 200.0	300.0 140.0 170.0
Proceeds received			1090.0	1082.0 1210.0 1040.0 745.0 510.0	770.0 220.0 200.0
Maturity			183 d	183 d 274 d 274 d 277 d 368 d	367 d 367 d 368 d
Interest rate : Minimum			5.48	5.27 5.27 5.07 5.07 5.07	5.13 5.27 5.43
Maximum			5.54	5.27 5.31 5.07 5.20 5.13	5.14 5.44 5.44
Average			5.49	5.27 5.29 5.07 5.13 5.10	5.13 5.32 5.17
Stock	34 376.3	34 376.3	34 376.3	34 806.3	34 836.3
Next maturity FX Swap Sell (Jun. 6. 2023)	400.0	400.0	700.0	800.0	360.0
FX Swap Sell currency matured from May 2 to 9. 2023	1 900.0	1 900.0	1 500.0	800.0	1 060.0
xxi. Auction Security Repo in nuevos US$ dollars (REPO)					
Proceeds received					
Maturity					
Interest rate : Minimum					
Maximum					
Average					
Stock					
Next maturity RED					
FX Swap Purchase currency matured from May 2 to 9. 2023					
xxii. Auction Interest Rate Swap					
Proceeds received					
Maturity					
Interest rate : Minimum					
Maximum					
Average					
Stock	420.0	420.0	420.0	420.0	390.0
Next maturity Interest Rate Swap (Jun. 6. 2023)	30.0	30.0	30.0	30.0	30.0
FX Swap Purchase currency matured from May 2 to 9. 2023	30.0	30.0	30.0	30.0	60.0
b. Settlement of Credit Portfolio Reco (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$)	0.2	2.2	13.8		12.5
i. Purchase (millions of US$)	0.2	2.2	13.8		12.5
ii. Selling (millions of US$)					
e. Operations at the Secundary Market of CD BCRP, CD BCRP-NR and BTP	47.6				
i. Repurchase of CD BCRP and CD BCRP-NR					
ii. Purchase of BTP	47.6				
3. Commercial bank current account before close of the day	**2 074.2**	**1 938.2**	**1 835.5**	**11 663.9**	**11 874.5**
4. Central Bank monetary operations					
a. Swap operations of foreign currency.					
Fee (daily efective rate)	0.0221%	0.0221%	0.0221%	0.0221%	0.0221%
b. Outcome of the direct temporary buyino securities (Reco)					
Interest rate					
c. Monetary reculation credit					
Interest rate					
d. Overnight deposits in domestic currency	1 163.0	1 069.0	1 236.7	100.2	300.0
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	**922.2**	**869.2**	**598.8**	**11 563.7**	**11 574.5**
i. Cumulative average reserve balances in domestic currency (millions of S/) (*)	12 760.5	12 493.6	12 480.9	12 336.1	18 742.2
ii. Cumulative average reserve balances in domestic currency (% of liabilities subject to reserve requirements) (*)	6.2	6.5	6.1	6.0	9.3
iii. Cumulative average current account in domestic currency (millions of S/)	5 237.9	5 096.1	4 958.1	4 813.4	11 563.7
iv. Cumulative average current account in domestic currency (% of liabilities subject to reserve requirements) (*)	2.6	2.7	2.4	2.4	5.7
6. Interbank market and Secondary market of CDBCRP					
a. Interbank operations (domestic currency)	1 267.7	1 194.3	716.2	580.0	845.2
Interest rate : Minimum / Maximum / TIBO	7.75 / 7.75 / 7.75	7.75 / 7.75 / 7.75	7.75 / 7.75 / 7.75	7.75 / 7.75 / 7.75	7.50 / 7.75 / 7.73
b. Interbank operations (foreign currency)				11.0	39.5
Interest rate : Minimum / Maximum / Average	- / - / -	- / - / -	- / - / -	5.25 / 6.00 / 5.59	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 interest rate)					
24 month term (amount / average interest rate)					
	May.26 2023	**May.29 2023**	**May.30 2023**	**May.31 2023**	**Jun.01 2023**
7. Operations in the foreign exchange market (millions of US$)					
Flow of foreign exchange position adjusted by forwards = a + b.i - c.i + e + f	22.2	5.7	49.8	24.1	112.1
Flow of foreign exchange position = a + b.i - c.i + e + f	-74.2	5.6	87.8	-16.8	-13.9
a. Spot purchases with non-banking costumers	-52.0	15.3	121.2	-2.6	9.6
i. Purchases	489.1	239.8	488.4	780.8	510.3
ii. \ Sales	541.1	224.4	367.2	783.4	500.8
b. Forward and swap purchases with non-banking costumers	-2.5	16.6	87.4	300.7	-298.5
i. Pacted	454.9	31.2	229.2	461.4	255.1
ii. \ Redemption	457.3	14.6	141.8	160.7	553.6
C. Forward and swap sells with non-banking costumers	-122.1	16.4	124.4	219.0	-257.0
i. Pacted	928.0	42.7	364.7	581.5	792.3
ii. \ Redemption	1050.1	26.3	240.3	362.5	1049.3
d. Interbank operations					
i. Spot	372.3	194.0	677.9	409.3	316.8
ii. Forward	20.0	29.2	100.0	85.0	63.0
e. Spot sales due to NDF redemption and swaps	576.0	2.9	68.2	194.6	464.8
i. Purchases	1032.1	10.5	207.5	346.4	1016.9
ii. \ Sales	456.1	7.6	139.3	151.8	552.2
f. Change due to FX options	4.0	-0.1	-1.1	-0.9	-2.8
g. Net operations with other financial institutions	-32.7	-0.9	-3.1	-47.0	177.7
h. Monetary reculation credit					
Interest rate					
Note: Interbank exchange rate (Source: Datatec)	3.6672	3.6758	3.6734	3.6793	3.6790
(*) Preliminar information					