CENTRAL RESERVE BANK OF PERU

SUMMARY OF MONETARY AND EXCHANGE OPERATIONS

(Millions of Soles)

	03 Jul 23	04 Jul 23	05 Jul 23	06 Jul 23	07 Jul 23
1. Commercial bank current account before Central Bank operations	**1 245,1**	**2 575,5**	**4 092,3**	**5 304,8**	**5 191,5**
2. Monetary and exchange Central Bank operations before close of the day					
a. Central Bank monetary operations					
i. Auction sale of CD BCRP					
Proposals received					
Maturity					
Interest rate : Minimum					
Maximum					
Average					
Stock	30 349,9	30 349,9	30 349,9	30 349,9	30 349,9
Next maturity CD BCRP (Jul. 10, 2023)	872,1	872,1	872,1	872,1	872,1
CD BCRP matured fro July 10 to 14, 2023					872,1
ii. Outcome of the buying auction sale securities (REPO)	5000,0 1000,0 2190,0	6000,0 750,0 2601,0	5000,0 1000,0 2800,0	4000,0 1000,0 2500,0	4000,0 600,0 2710,0
Proposals received	6300,0 1685,0 2190,0	7270,0 1050,0 2601,0	7240,0 1600,0 3270,0	6770,0 1955,0 3950,0	5760,0 1330,0 2710,0
Maturity	1 d 39 d 1 d	1 d 31 d 1 d	1 d 33 d 1 d	1 d 33 d 1 d	3 d 91 d 3 d
Interest rate : Minimum	7,75 7,75 7,75	7,75 7,75 7,75	7,75 7,75 7,75	7,75 7,75 7,75	7,75 7,75 7,75
Maximum	8,03 8,30 8,18	8,10 7,86 8,0	8,05 8,0 8,12	8,12 8,05 7,93	7,96 8,41 7,83
Average	7,93 8,20 7,91	7,94 7,92 7,81	7,92 7,98 7,80	7,89 8,04 7,84	7,85 8,38 7,79
Stock	21 448,4	23 109,4	22 808,4	23 008,4	22 018,4
Next maturity Repo (Jul. 10, 2023)	7 690,0	9 101,0	8 300,0	7 300,0	7 010,0
Repo BCRP matured fro July 10 to 14, 2023	9 490,0	10 401,0	9 100,0	7 300,0	7 810,0
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 fro July 10 to 14, 2023					
iv. Auction of credit portfolio repurchase agreements (Alternative)					
Proposals received					
Maturity					
Interest rate : Minimum					
Maximum					
Average					
Stock	6 305,8	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	2,5
Alternative Credit Portfolio Repo matured fro July 10 to 14, 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 fro July 10 to 14, 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 fro July 10 to 14, 2023					
ix. Auction sale of CDV BCRP					
Proposals received					
Maturity					
Spread : Minimum					
Minimim					
Average					
Stock					
Next maturity CDV BCRP					
CDV BCRP matured fro july 10 to 14, 2023					
x. Auction sale of CDLD BCRP					
Proposals received					
Maturity					
Interest rate : Minimum					
Maximum					
Average					
Stock					
Next maturity CDLD BCRP					
CDLD BCRP matured fro july 10 to 14, 2023					
xi. Auction sale of time deposits in domestic currency					
Proposals received					
Maturity					
Interest rate : Minimum					
Maximum					
Average					
Stock	300,0				
Next maturity of time deposits	300,0				
Time Deposits matured fro july 10 to 14, 2023	300,0				
xii. Auction sale of time deposits TP in domestic currency					
Proposals received					
Maturity					
Interest rate : Minimum					
Maximum					
Average					
Stock	7 044,3	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	300,0
Time Deposits TP matured fro july 10 to 14, 2023					
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 fro july 10 to 14, 2023					
xiv. Auction sale of CDR BCRP					
Proposals 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 fro july 10 to 14, 2023					60,0
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 fro july 10 to 14, 2023					
xvi. Auction sale of Swap operation in foreign currency	60,0	1000,0	500,0	300,1	
Proposals received	260,0	1398,0	1510,0	850,0	
Maturity	30 d	31 d	33 d	33 d	
Interest rate : Minimum	8,05	8,05	8,06	8,12	
Maximum	8,21	8,10	8,15	8,12	
Average	8,07	8,07	8,11	8,12	
Stock	857,0	1 857,0	2 357,0	2 457,1	2 257,1
Next maturity Swap (Ago. 2, 2023)	200,0	200,0	200,0	200,0	60,0
Swap matured fro july 10 to 14, 2023	400,0	400,0	400,0	200,0	
xvii. Cross Currency Repo					
Proposals received					
Maturity					
Interest rate : Minimum					
Maximum					
Average					
Stock					
Next maturity Swap					
Cross Currency Repo matured fro july 10 to 14, 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 fro july 10 to 14, 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 fro july 10 to 14, 2023					
xx. Auction FX Swap Sell BCRP	200,0 300,0 300,0				
Proposals received	750,0 940,0 750,0				
Maturity	366 d 184 d 275 d				
Interest rate : Minimum	5,35 5,37 5,30				
Maximum	5,40 5,39 5,41				
Average	5,38 5,38 5,35				
Stock	32 451,2	32 451,2	32 451,2	32 451,2	32 451,2
Next maturity FX Swap Sell (Jul. 20, 2023)	40,0	40,0	40,0	40,0	40,0
FX Swap Sell currency matured fro july 10 to 14, 2023					
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 fro july 10 to 14, 2023					
xxii. Auction Interest Rate Swap					
Proposals received					
Maturity					
Interest rate : Minimum					
Maximum					
Average					
Stock	210,0	210,0	210,0	210,0	180,0
Next maturity Interest Rate Swap (Jul. 14, 2023)	30,0	30,0	30,0	30,0	30,0
FX Swap Purchase currency matured fro july 10 to 14, 2023	30,0	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$)		0,2	1,2	10,4	0,1
i. Purchase (millions of US$)		0,2	1,2	10,4	0,1
ii. Selling (millions of US$)					
e. Operations at the Secondary Market of CD BCRP, CD BCRP-NR and BTP	31,3		49,9		
i. Repurchase of CD BCRP and CD BCRP-NR					
ii. Purchase of BTP	31,3		49,9		
3. Commercial bank current account before close of the day	**9 485,1**	**12 926,5**	**13 360,9**	**13 095,9**	**12 501,5**
4. Central Bank monetary operations					
a. Swap operations of foreign currency.					
Fee (daily effective rate)	0,0221%	0,0221%	0,0221%	0,0221%	0,0221%
b. Outcome of the direct temporary buying securities (Repo)					
Interest rate					
c. Monetary regulation credit					
Interest rate					
d. Overnight deposits in domestic currency	18,5	18,9	29,0	23,0	189,0
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	**9 426,6**	**12 997,6**	**13 431,9**	**13 075,9**	**12 212,5**
i. Cumulative average reserve balances in domestic currency (millions of S/.) (*)	11 946,3	12 467,9	14 918,9	15 517,4	16 206,0
ii. Cumulative average reserve balances in domestic currency (% of liabilities subject to reserve requirements) (*)	5,9	6,1	7,2	7,7	8,0
iii. Cumulative average current account in domestic currency (millions of S/.)	4 793,1	5 618,8	7 739,7	8 768,3	9 347,4
iv. Cumulative average current account in domestic currency (% of liabilities subject to reserve requirements) (*)	2,4	2,8	3,8	4,3	4,6
6. Interbank market and Secondary market of CDBCRP					
a. Interbank operations (domestic currency)	428,0	681,7	665,0	670,3	563,8
Interest rate : Minimum / Maximum / TIBO	7,75 / 8,00 / 7,81	7,75 / 7,75 / 7,75	7,75 / 7,75 / 7,75	7,75 / 7,75 / 7,75	7,75 / 7,75 / 7,75
b. Interbank operations (foreign currency)	19,0	19,0	15,0	6,0	6,0
Interest rate : Minimum / Maximum / Average	5,25 / 5,25 / 5,25	5,25 / 5,25 / 5,25	5,25 / 5,25 / 5,25	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 interest rate)					
24 month term (amount / average interest rate)					
	Jun.30 2023	**Jul.03 2023**	**Jul.04 2023**	**Jul.05 2023**	**Jul.06 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	1,1	57,4	40,5	-31,0	-127,3
Flow of foreign exchange position = a + b.ii - c.ii + e + f	393,0	130,5	96,7	30,2	33,8
a. Spot purchases with non-banking costumers	202,0	151,4	46,4	34,8	37,9
i. Purchases	1 467,4	767,7	232,7	731,0	882,4
ii. Sales	1 265,4	616,4	186,3	696,2	845,1
b. Forward and swap purchases with non-banking costumers	-140,4	-118,7	80,0	254,1	-123,9
Pacted	251,1	79,4	81,1	323,5	315,7
i. Redemption	391,6	198,1	1,1	69,4	439,6
C. Forward and swap sells with non-banking costumers	-38,7	40,2	74,0	315,1	37,3
Pacted	713,7	452,2	105,9	1009,1	563,5
ii. Redemption	752,4	412,0	31,8	694,0	526,1
d. Interbank operations					
i. Spot	398,1	376,2	172,0	425,5	656,1
ii. Forward	160,0	112,0	100,0	233,0	106,0
e. Spot sales due to NDF redemption and swaps	361,9	184,1	30,4	623,8	80,9
i. Purchases	747,7	375,3	31,1	693,0	509,5
ii. Sales	385,8	191,2	0,6	69,2	428,6
f. Change due to FX options	0,9	5,1	-0,9	-0,8	0,1
g. Net operations with other financial institutions	-100,6	89,7	-10,7	-3,2	2,1
h. Monetary regulation credit					
Interest rate					
Note: Interbank exchange rate (Source: Datatec)	3,6267	3,6258	3,6281	3,6304	3,6460

(*) Preliminar information