CENTRAL RESERVE BANK OF PERU

SUMMARY OF MONETARY AND EXCHANGE OPERATIONS

(Millions of Soles)

	24 Jul 23	25 Jul 23	26 Jul 23	27 Jul 23
1. Commercial bank current account before Central Bank operations	**5 799.5**	**5 629.0**	**5 765.9**	**3 886.0**
2. Monetary and exchange Central Bank operations before close of the day				
a. Central Bank monetary operations				
i. Auction sale of CD BCRP	300.0			
Proposals received	518.0			
Maturity	182 d			
Interest rate : Minimum	7.20			
Maximum	7.24			
Average	7.22			
Stock	30 682.9	30 682.9	30 682.9	30 682.9
Next maturity CD BCRP (Ago. 14. 2023)	911.0	911.0	911.0	911.0
CD BCRP matured from july 31 to august 04, 2023				
ii. Outcome of the buying auction sale securities (REPO)				600.0
Proposals received				1382.0
Maturity				92 d
Interest rate : Minimum				8.26
Maximum				8.38
Average				8.29
Stock	14 903.4	14 903.4	14 903.4	15 503.4
Next maturity Reco (Jul. 31. 2023)	500.0	500.0	500.0	500.0
Reco BCRP matured from july 31 to august 04, 2023				2 250.0
iii. Auction of credit portfolio repurchase agreements (General)				
Proposals received				
Maturity				
Interest rate : Minimum				
Maximum				
Average				
Stock				
Next maturity General Credit Portfolio Reco				
General Credit Portfolio Reco matured from july 31 to august 04. 2023				
iv. Auction of credit portfolio repurchase agreements (Alternative)				
Proposals received				
Maturity				
Interest rate : Minimum				
Maximum				
Average				
Stock	6 305.8	6 305.8	6 303.4	6 303.4
Next maturity Alternative Credit Portfolio Reco (Ago. 31. 2023)	2.5	2.5	1.7	1.7
Alternative Credit Portfolio Reco matured from july 31 to august 04. 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
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
vii. Outcome of the buying auction sale securities (Special REPO)				
Proposals received				
Maturity				
Interest rate : Minimum				
Maximum				
Average				
Stock				
Next maturity Special Reco.				
Special Reco matured from july 31 to august 04. 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 Reco matured from july 31 to august 04. 2023				
ix. Auction sale of CDV BCRP				
Proposals received				
Maturity				
Spread : Minimum				
Maximum				
Average				
Stock				
Next maturity CDV BCRP				
CDV BCRP matured from july 31 to august 04. 2023				
x. Auction sale of CDLD BCRP				
Proposals received				
Maturity				
Interest rate : Minimum				
Maximum				
Average				
Stock				
Next maturity CDLD BCRP				
CDLD BCRP matured from july 31 to august 04. 2023				
xi. Auction sale of time deposits in domestic currency	1 999.9 2 229.5	2 000.0 2 001.6	2 000.1 1 802.5	2 000.0 2 213.0
Proposals received	2 222.0 2 229.5	2 603.8 2 001.6	2 718.4 1 802.5	2 083.5 2 213.0
Maturity	1 d 1 d	1 d 1 d	1 d 1 d	4 d 4 d
Interest rate : Minimum	7.69 7.65	7.70 7.70	7.65 7.60	7.62 7.70
Maximum	7.75 7.75	7.75 7.75	7.75 7.75	7.75 7.75
Average	7.73 7.73	7.74 7.73	7.74 7.71	7.73 7.73
Stock	4 229.4	4 001.6	3 802.6	4 213.0
Next maturity of time deposits (Jul. 27. 2023)	4 229.4	4 001.6	3 802.6	4 213.0
Time Deposits matured from july 31 to august 04, 2023	4 229.4	4 001.6	3 802.6	4 213.0
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	6 744.3
Next maturity of time deposits TP (Jul. 27. 2023)	300.0	300.0	300.0	300.0
Time Deposits TP matured from july 31 to august 04. 2023	300.0	300.0	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 july 31 to august 04. 2023				
xiv. Auction sale of CDR BCRP				
Proposals received				
Maturity				
Interest rate : Minimum				
Maximum				
Average				
Stock				
Next maturity CDR BCRP				
CDR BCRP matured from july 31 to august 04. 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 july 31 to august 04. 2023				
xvi. Auction sale of Swap operation in foreign currency				
Proposals received				
Maturity				
Interest rate : Minimum				
Maximum				
Average				
Stock	2 257.1	2 257.1	2 257.1	2 257.1
Next maturity Swap (Ago. 2, 2023)	60.0	60.0	60.0	60.0
Swap matured from july 31 to august 04. 2023				1 060.0
xvii. Cross Currency Repo				
Proposals received				
Maturity				
Interest rate : Minimum				
Maximum				
Average				
Stock				
Next maturity Swap				
Cross Currency Repo matured from july 31 to august 04. 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 july 31 to august 04, 2023				
xix. Auction 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 july 31 to august 04, 2023				
xx. Auction FX Swap Sell BCRP	200.0 300.0 70.0	300.0 299.9 300.0	70.0 200.0	170.0 300.0 20.0
Proposals received	660.0 833.0 360.0	1040.0 820.0 573.0	730.0 480.0	975.0 540.0 130.0
Maturity	92 d 92 d 92 d	184 d 93 d 97 d	184 d 97 d	183 d 96 d 183 d
Interest rate : Minimum	5.20 5.15 5.30	5.43 5.14 5.15	5.55 5.20	5.53 5.25 5.63
Maximum	5.25 5.31 5.34	5.43 5.25 5.34	5.60 5.28	5.60 5.35 5.68
Average	5.22 5.19 5.33	5.43 5.21 5.27	5.58 5.22	5.59 5.32 5.66
Stock	32 561.2	32 661.0	32 633.0	32 323.0
Next maturity FX Swap Sell (Jul. 27. 2023)	800.1	298.0	800.0	517.0
FX Swap Sell currency matured from july 31 to august 04. 2023	1 898.1	1 098.0	800.0	1 727.0
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 july 31 to august 04. 2023				
xxii. Auction Interest Rate Swap				
Proposals received				
Maturity				
Interest rate : Minimum				
Maximum				
Average				
Stock	120.0	120.0	120.0	120.0
Next maturity Interest Rate Swap (Jul. 28. 2023)	30.0	30.0	30.0	30.0
FX Swap Purchase currency matured from july 31 to august 04. 2023	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$)	0.5		5.2	
i. Purchase (millions of US$)	0.5		5.2	
ii. Selling (millions of US$)				
e. Operations at the Secundary Market of CD BCRP, CD BCRP-NR and BTP	50.5		51.7	
i. Repurchase of CD BCRP and CD BCRP-NR				
ii. Purchase of BTP	50.5		51.7	
3. Commercial bank current account before close of the day	**2 186.5**	**2 517.9**	**2 819.0**	**1 159.6**
4. Central Bank monetary operations				
a. Swap operations of foreign currency.				
Fee (daily effective rate)	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	948.0	1 183.0	1 377.0	351.0
Interest rate	5.25%	5.25%	5.25%	5.25%
5. Commercial bank current account in the BCR at close of the day	**1 238.5**	**1 334.9**	**1 442.0**	**808.6**
i. Cumulative average reserve balances in domestic currency (millions of S/) (*)	14 608.8	13 573.4	13 370.4	13 186.7
ii. Cumulative average reserve balances in domestic currency (% of liabilities subject to reserve requirements) (*)	7.1	6.6	6.5	6.4
i. Cumulative average current account in domestic currency (millions of S/)	7 745.8	6 710.5	6 507.4	6 323.8
i. Cumulative average current account in domestic currency (% of liabilities subject to reserve requirements) (*)	3.8	3.3	3.2	3.1
6. Interbank market and Secondary market of CDBCRP				
a. Interbank operations (domestic currency)	451.7	600.9	1 132.9	1 111.3
Interest rate : Minimum / Maximum / TIBO	7.75 / 7.75 / 7.75	7.75 / 7.80 / 7.76	7.75 / 7.75 / 7.75	7.75 / 7.75 / 7.75
b. Interbank operations (foreign currency)	47.0	53.5	42.5	42.5
Interest rate : Minimum / Maximum / Average	5.25 / 5.25 / 5.25	5.25 / 5.25 / 5.25	5.25 / 5.25 / 5.25	5.50 / 5.50 / 5.50
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$)	**Jul.24 2023**	**Jul.24 2023**	**Jul.25 2023**	**Jul.26 2023**
Flow of foreign exchange position adjusted by forwards = a + b.i - c.i + e + f	13.5	13.5	40.1	-81.9
Flow of foreign exchange position = a + b.ii - c.ii + e + f	36.0	36.0	-16.9	-1.7
a. Spot purchases with non-banking costumers	23.0	23.0	6.5	24.3
i. Purchases	917.2	917.2	444.7	505.9
ii. -) Sales	894.3	894.3	438.2	481.6
b. Forward and swap purchases with non-banking costumers	-82.3	-82.3	133.9	129.8
i. Pactad	235.5	235.5	214.5	602.7
ii. -) Redemption	317.8	317.8	80.6	472.9
C. Forward and swap sells with non-banking costumers	-33.7	-33.7	114.8	208.7
i. Pactad	519.5	519.5	545.4	972.5
ii. -) Redemption	553.2	553.2	430.6	763.8
d. Interbank operations				
i. Spot	383.1	383.1	355.5	374.1
ii. Forward	50.0	50.0	20.0	130.0
e. Spot sales due to NDF redemption and swaps	250.7	250.7	333.8	275.2
i. Purchases	537.1	537.1	413.6	746.4
ii. -) Sales	286.5	286.5	79.8	471.2
f. Change due to FX options	1.2	1.2	-6.2	0.8
g. Net operations with other financial institutions	22.7	22.7	36.9	-12.5
h. Monetary regulation credit				
Interest rate				
Note: Interbank exchange rate (Source: Datatec)	3.5897	3.5897	3.6037	3.5985

(*) Preliminar information