CENTRAL RESERVE BANK OF PERÚ

SUMMARY OF MONETARY AND EXCHANGE OPERATIONS

(Millions of soles)

	17 Oct 22			18 Oct 22			19 Oct 22			20 Oct 22			21 Oct 22		
1. Commercial bank current account before Central Bank operations	**7 045.2**			**6 420.1**			**6 176.8**			**5 191.5**			**2 992.8**		
2. Monetary and exchange Central Bank operations before close of the dav															
a. Central Bank monetary operations															
i. Auction sale of CD BCRP	110.0			300.0											
Proceeds received	125.0			404.7											
Maturity	32 d			31 d											
Interest rate : Minimum	6.85			6.80											
Maximum	7.00			7.00											
Average	6.96			6.97											
Stock	11 804.5			12 254.5			12 254.5			12 254.5			12 254.5		
Next maturity CD BCRP (Nov. 14. 2022)	1 050.1			1 050.1			1 050.1			1 050.1			1 050.1		
CD BCRP matured from October 24 to 28. 2022															
ii. Outcome of the buying auction sale securities (REPO)													300.0		
Proceeds received													900.0		
Maturity													90 d		
Interest rate : Minimum													7.62		
Maximum													7.88		
Average													7.74		
Stock	11 958.4			11 958.4			11 958.4			12 458.4			12 258.4		
Next maturity Reco (Oct. 24. 2022)	300.0			300.0			300.0			500.0			300.0		
Reco BCRP matured from October 24 to 28. 2022										500.0			600.0		
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 October 24 to 28. 2022															
iv. Auction of credit portfolio repurchase agreements (Alternative)															
Proceeds received															
Maturity															
Interest rate : Minimum															
Maximum															
Average															
Stock	6 378.6			6 378.6			6 378.6			6 378.6			6 378.6		
Next maturity Alternative Credit Portfolio Reco (Dic. 26. 2022)	9.7			9.7			9.7			9.7			9.7		
Alternative Credit Portfolio Reco matured from October 24 to 28. 2022															
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 buying auction sale securities (Special REPO)															
Proceeds received															
Maturity															
Interest rate : Minimum															
Maximum															
Average															
Stock															
Next maturity Special Reco.															
Special Reco matured from October 24 to 28. 2022															
viii. Auction of credit portfolio repurchase agreements for liquidity support															
Proceeds received															
Maturity															
Interest rate : Minimum															
Maximum															
Average															
Stock	3.0			3.0			3.0			3.0			3.0		
Next maturity Liquidity Reco (Nov. 17. 2022)	3.0			3.0			3.0			3.0			3.0		
Liquidity Reco matured from October 24 to 28. 2022															
ix. Auction sale of CDV BCRP							200.0			200.1					
Proceeds received							325.0			425.0					
Maturity							92 d			91 d					
Spread : Minimum							-0.01			0.00					
Minimm							0.00			0.00					
Average							0.00			0.00					
Stock	15 641.00			15 641.00			15 522.00			15 722.10			15 722.10		
Next maturity CDV BCRP (Oct. 25. 2022)	419.00			419.00			1 121.40			1 121.40			1 121.40		
CDV BCRP matured from October 24 to 28. 2022	419.00			419.00											
x. Auction sale of CDLD BCRP															
Proceeds received															
Maturity															
Interest rate : Minimum															
Maximum															
Average															
Stock															
Next maturity CDLD BCRP															
CDLD BCRP matured from October 24 to 28. 2022															
xi. Auction sale of time deposits in domestic currency	1 000.0	500.1	1400.0	1 000.0	1 700.2		1 000.0	299.9	1800.0	1 000.0	1 954.6		1 964.0		
Proceeds received	2 417.5	715.0	2536.0	2 039.0	2 094.5		1 987.0	528.5	1957.5	1 640.0	1 954.6		1 994.0		
Maturity	1 d	7 d	1 d	1 d	1 d		1 d	7 d	1 d	1 d	1 d		3 d		
Interest rate : Minimum	6.68	6.74	6.40	6.75	6.20		6.79	6.90	6.40	6.75	6.60		6.63		
Maximum	6.97	7.00	6.50	6.95	7.00		6.95	7.00	7.0	7.00	7.00		7.00		
Average	6.84	6.90	6.44	6.83	6.51		6.85	6.97	6.74	6.88	6.95		6.84		
Stock	5 700.1			4 000.3			4 400.0			4 654.6			2 764.6		
Next maturity of time deposits (Oct. 24. 2022)	2 400.0			2 700.2			3 300.0			3 254.6			2 464.1		
Time Deposits matured from October 24 to 28. 2022	3 200.0			3 500.2			3 600.0			3 254.6			2 764.0		
xii. Auction sale of time deposits TP in domestic currency													300.0		
Proceeds received													489.2		
Maturity													182 d		
Interest rate : Minimum													7.50		
Maximum													8.00		
Average													7.74		
Stock	6 804.7			6 804.7			6 804.7			6 804.7			6 804.7		
Next maturity of time deposits TP (Oct. 25. 2022)	300.0			300.0			300.0			300.0			300.0		
Time Deposits TP matured from October 24 to 28. 2022	300.0			300.0			300.0			300.0			600.0		
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 October 24 to 28. 2022															
xiv. Auction sale of CDR BCRP															
Proceeds received															
Maturity															
Interest rate : Minimum															
Maximum															
Average															
Stock															
Next maturity CDR BCRP															
CDR BCRP matured from October 24 to 28. 2022															
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 October 24 to 28. 2022															
xvi. Auction sale of Swap operation in foreign currency													300.0		
Proceeds received													420.0		
Maturity													31 d		
Interest rate : Minimum													7.10		
Maximum													7.50		
Average													7.21		
Stock	2 347.0			2 347.0			2 347.0			2 347.0			2 647.0		
Next maturity Swap (Oct. 25. 2022)	90.0			90.0			90.0			90.0			90.0		
Swap matured from October 24 to 28. 2022													90.0		
xvii. Cross Currency Reco															
Proceeds received															
Maturity															
Interest rate : Minimum															
Maximum															
Average															
Stock															
Next maturity Swap															
Cross Currency Reco matured from October 24 to 28. 2022															
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 October 24 to 28. 2022															
xix. Auction sale of Swap operation in foreign currency (Sustitution)															
Proceeds received															
Maturity															
Interest rate : Minimum															
Maximum															
Average															
Stock															
Next maturity Swap foreign currency															
Swap foreign currency matured from October 24 to 28. 2022															
xx. Auction FX Swap Sell BCRP	200.0	50.0		200.0			200.0	200.0		200.0	300.0		300.0	200.0	
Proceeds received	490.0	50.0		305.0			520.0	285.0		460.0	705.0		825.0	485.0	
Maturity	92 d	92 d		92 d			182 d	182 d		182 d	182 d		182 d	182 d	
Interest rate : Minimum	3.50	3.65		3.58			4.09	4.19		4.15	4.06		4.07	4.20	
Maximum	3.54	3.80		3.80			4.20	4.23		4.23	4.08		4.22	4.23	
Average	3.54	3.75		3.76			4.18	4.20		4.21	4.07		4.18	4.23	
Stock	37 788.1			37 688.1			37 688.1			37 988.1			38 118.1		
Next maturity FX Swap Sell (Oct. 24. 2022)	300.0			400.0			200.0			370.0			600.0		
FX Swap Sell currency matured from October 24 to 28. 2022	1 270.0			970.0			570.0			370.0			3 051.0		
xxi. Auction Security Repos to provide US$ dollars (RED)															
Proceeds received															
Maturity															
Interest rate : Minimum															
Maximum															
Average															
Stock															
Next maturity RED															
FX Swap Purchase currency matured from October 24 to 28. 2022															
xxii. Auction Interest Rate Swap	30.0			30.0									30.0		
Proceeds received	115.0			115.0									30.0		
Maturity	92 d			182 d									273 d		
Interest rate : Minimum	6.95			6.98									6.90		
Maximum	7.00			7.00									6.90		
Average	6.98			7.00									6.90		
Stock	3 400.1			3 400.1			3 300.1			3 300.1			3 040.1		
Next maturity Interest Rate Swap (Oct. 25. 2022)	50.0			100.0			50.0			50.0			50.0		
FX Swap Purchase currency matured from October 24 to 28. 2022	200.0			150.0			50.0			50.0			200.0		
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. Sellins (millions of US$)															
Average exchange rate (S/. US$)															
d. Operations outside of FX Desk (millions of US$)	0.2			6.7			8.1			0.5			12.0		
i. Purchases (millions of US$)	0.2			6.7			8.1			0.5			12.0		
ii. Sellins (millions of US$)															
e. Operations at the Secondary Market of CD BCRP. CD BCRP-NR and BTP															
i. Repurchase of CD BCRP and CD BCRP-NR															
ii. Purchase of BTP															
3. Commercial bank current account before close of the dav	**4 575.5**			**3 896.8**			**3 377.5**			**2 633.4**			**2 436.8**		
4. Central Bank monetary operations															
a. Swap operations of foreign currency.															
Fee (daily effective rate)	0.0205%			0.0205%			0.0205%			0.0205%			0.0200%		
b. Outcome of the direct temporary buying securities (Repo)															
Interest rate															
c. Monetary regulation credit															
Interest rate															
d. Overnight deposits in domestic currency	858.0			657.5			499.9			199.0			969.5		
Interest rate	5.00%			5.00%			5.00%			5.00%			5.00%		
5. Commercial bank current account in the BCR at close of the day	**9 620.5**			**9 320.1**			**9 077.8**			**7 832.4**			**5 405.3**		
i. Cumulative average reserve balances in domestic currency (millions of S/.) (*)	14 941.2			14 709.6			14 451.6			14 194.8			13 958.2		
ii. Cumulative average reserve balances in domestic currency (% of liabilities subject to reserve requirements) (*)	7.4			7.3			7.2			7.0			6.9		
iii. Cumulative average current account in domestic currency (millions of S/.)	7 842.0			7 609.9			7 351.9			7 095.1			6 857.7		
iv. Cumulative average current account in domestic currency (% of liabilities subject to reserve requirements) (*)	3.9			3.8			3.6			3.5			3.4		
6. Interbank market and Secondary market of CDBCRP															
a. Interbank operations (domestic currency)	819.8			867.2			674.0			1 413.7			1 431.4		
Interest rate : Minimum / Maximum / TIBO	6.90 / 7.00 / 7.00			6.90 / 7.00 / 7.00			7.00 / 7.00 / 7.00			7.00 / 7.00 / 7.00			7.00 / 7.20 / 7.00		
b. Interbank operations (foreign currency)	10.0			5.0			5.0			-			-		
Interest rate : Minimum / Maximum / Average	3.25 / 3.25 / 3.25			3.25 / 3.25 / 3.25			3.25 / 3.25 / 3.25			- / - / -			- / - / -		
c. Secondary market of CDBCRP and CDBCRP-NR										200.0					
1 month term or less (amount / average interest rate)										200/0.06					
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$)	**Oct.14 2022**			**Oct.17 2022**			**Oct.18 2022**			**Oct.19 2022**			**Oct.20 2022**		
Flow of foreign exchange position adjusted for forwards = a + b.i - c.i + e + f	43.9			5.6			-10.5			-1.8			18.2		
Flow of foreign exchange position = a + b.ii - c.ii + e + f	110.8			14.5			-0.5			-12.2			-102.8		
a. Spot purchases with non-banking costumers	76.1			7.2			2.5			-14.3			-98.5		
i. Purchases	684.3			325.8			414.0			488.3			609.4		
ii. (-) Sales	608.2			318.6			411.5			502.7			707.9		
b. Forward and swap purchases with non-banking costumers	-50.0			-73.5			65.9			153.5			-97.8		
i. Packet	36.2			119.0			187.8			197.4			148.6		
ii. (-) Redemption	87.1			192.5			121.9			43.9			246.4		
C. Forward and swap sells with non-banking costumers	119.2			-99.6			51.4			138.2			-137.9		
i. Packet	283.7			271.8			426.8			344.1			456.3		
ii. (-) Redemption	164.5			371.4			375.4			205.8			594.2		
d. Interbank operations															
i. Spot	234.6			209.0			359.6			422.8			470.5		
ii. Forward	64.0			50.0						10.0			49.0		
e. Spot sales due to NDF redemption and swaps	107.4			196.1			255.8			191.9			347.5		
i. Purchases	162.8			365.6			374.8			196.3			582.1		
ii. (-) Sales	55.4			169.5			119.1			4.5			234.6		
f. Change due to FX options	-0.8			5.0			3.1			-2.4			4.2		
g. Net operations with other financial institutions	108.7			-39.9			-32.9			-0.2			70.7		
h. Monetary regulation credit															
Interest rate															
Note: Interbank exchange rate (Source: Datatec)	3.9906			3.9803			3.9771			3.9844			3.9755		

(*) Preliminar information