CENTRAL RESERVE BANK OF PERU

SUMMARY OF MONETARY AND EXCHANGE OPERATIONS

(Millions of Soles)

	31 Oct 22	02 Nov 22			03 Nov 22			04 Nov 22				
1. Commercial bank current account before Central Bank operations	**3 225.1**	**2 862.2**			**1 520.8**			**1 289.5**				
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	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				
CD BCRP matured from November 4 to 11. 2022												
ii. Outcome of the buyino auction sale securities (REPO)	300.0	4000.0	500.0	4600.0	5000.0	700.0	3220.0	4000.0	1000.0	300.0	500.0	2900.0
Proceeds received	530.0	7850.0	1620.0	4820.0	7020.0	1670.0	3220.0	7220.0	3070.0	900.0	1100.0	3595.0
Maturity	2 d	1 d	33 d	1 d	1 d	32 d	1 d	3 d	3 d	94 d	7 d	3 d
Interest rate : Minimum	7.02	7.03	7.36	7.0	7.02	7.46	7.02	7.04	7.07	7.72	7.08	7.03
Maximum	7.02	7.15	7.46	7.08	7.08	7.52	7.08	7.09	7.12	7.83	7.11	7.10
Average	7.02	7.08	7.40	7.04	7.05	7.48	7.05	7.07	7.08	7.78	7.09	7.05
Stock	12 058.4	20 858.4			19 678.4			18 858.4				
Next maturity Reco (Nov. 7. 2022)	300.0	10 100.0			9 520.0			7 900.0				
Reco BCRP matured from November 4 to 11. 2022	3 100.0	11 400.0			9 520.0			9 200.0				
iii. Auction of credit portfolio recurchase agreements (General)												
Proceeds received												
Maturity												
Interest rate : Minimum												
Maximum												
Average												
Stock												
Next maturity General Credit Portfolio Reco												
General Credit Portfolio Reco matured from November 4 to 11. 2022												
iv. Auction of credit portfolio recurchase agreements (Alternative)												
Proceeds received												
Maturity												
Interest rate : Minimum												
Maximum												
Average												
Stock	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				
Alternative Credit Portfolio Reco matured from November 4 to 11. 2022												
v. Auction of government guaranteed credit portfolio recurchase 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				
vi. Auction of government guaranteed credit portfolio recurchase 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				
vii. Outcome of the buyino auction sale securities (Special REPO)												
Proceeds received												
Maturity												
Interest rate : Minimum												
Maximum												
Average												
Stock												
Next maturity Soecial Reco.												
Soecial Reco matured from November 4 to 11. 2022												
viii. Auction of credit portfolio recurchase agreements for liquiditv support												
Proceeds received												
Maturity												
Interest rate : Minimum												
Maximum												
Average												
Stock	3.0	3.0			3.0			3.0				
Next maturity Liquiditv Reco (Nov. 17. 2022)	3.0	3.0			3.0			3.0				
Liquiditv Reco matured from November 4 to 11. 2022												
ix. Auction sale of CDV BCRP												
Proceeds received												
Maturity												
Spread : Minimum												
Minimum												
Average												
Stock	17 000.70	17 000.70			17 000.70			17 000.70				
Next maturity CDV BCRP (Nov. 19. 2022)	1 470.00	1 470.00			1 470.00			1 470.00				
CDV BCRP matured from November 4 to 11. 2022												
x. Auction sale of CDLD BCRP												
Proceeds received												
Maturity												
Interest rate : Minimum												
Maximum												
Average												
Stock												
Next maturity CDLD BCRP												
CDLD BCRP matured from November 4 to 11. 2022												
xi. Auction sale of time deposits in domestic currency												
Proceeds received												
Maturity												
Interest rate : Minimum												
Maximum												
Average												
Stock												
Next maturity of time deposits												
Time Deposits matured from November 4 to 11. 2022												
xii. Auction sale of time deposits TP in domestic currency		300.0						300.0				
Proceeds received		706.0						620.1				
Maturity		181 d						181 d				
Interest rate : Minimum		7.85						7.87				
Maximum		7.89						8.00				
Average		7.87						7.90				
Stock	6 804.7	6 804.7			6 804.7			6 804.7				
Next maturity of time deposits TP (Nov. 7. 2022)	300.0	300.0			300.0			300.0				
Time Deposits TP matured from November 4 to 11. 2022	600.0	300.0			300.0			800.0				
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 November 4 to 11. 2022												
xiv. Auction sale of CDR BCRP												
Proceeds received												
Maturity												
Interest rate : Minimum												
Maximum												
Average												
Stock												
Next maturity CDR BCRP												
CDR BCRP matured from November 4 to 11. 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 November 4 to 11. 2022												
xvi. Auction sale of Swap operation in foreign currency					500.0			500.0				
Proceeds received					1500.0			671.0				
Maturity					29 d			7 d				
Interest rate : Minimum					7.73			7.39				
Maximum					7.87			8.01				
Average					7.80			7.41				
Stock	2 492.0	2 452.0			2 252.0			2 752.0				
Next maturity Swap (Nov. 7. 2022)	40.0	700.0			340.0			340.0				
Swap matured from November 4 to 11. 2022	740.0	700.0						1 140.0				
xvii. Cross Currency Repo												
Proceeds received												
Maturity												
Interest rate : Minimum												
Maximum												
Average												
Stock												
Next maturity Repo												
Cross Currency Repo matured from November 4 to 11. 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 November 4 to 11. 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 November 4 to 11. 2022												
xx. Auction FX Swap Sell BCRP	300.0				200.0	300.0	180.0					
Proceeds received	672.0				295.0	920.0	205.0					
Maturity	92 d				92 d	92 d	92 d					
Interest rate : Minimum	3.65				3.85	3.60	3.50					
Maximum	3.85				4.00	3.61	4.00					
Average	3.77				3.98	3.61	3.88					
Stock	39 064.0	39 064.0			39 574.0			39 574.0				
Next maturity FX Swap Sell (Nov. 7. 2022)	300.0	300.0			300.0			400.0				
FX Swap Sell currency matured from November 4 to 11. 2022	400.0	400.0			200.0			770.0				
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 November 4 to 11. 2022												
xxii. Auction Interest Rate Swap	30.0							30.0				
Proceeds received	90.0							115.0				
Maturity	92 d							273 d				
Interest rate : Minimum	7.01							6.91				
Maximum	7.01							6.91				
Average	7.01							6.91				
Stock	3 200.1	3 150.1			3 100.1			3 080.1				
Next maturity Interest Rate Swap (Nov. 8. 2022)	50.0	50.0			50.0			50.0				
FX Swap Purchase currency matured from November 4 to 11. 2022	150.0	100.0			50.0			125.0				
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. Sellina (millions of US$)												
Average exchange rate (S/. US$)												
d. Operations outside of FX Desk (millions of US$)		199.2			0.3							
i. Purchases (millions of US$)		1.8			0.3							
ii. Sellina (millions of US$)		-197.4										
e. Operations of the Secondary Market of CD BCRP. CD BCRP-NR and BTP												
i. Recurchase of CD BCRP and CD BCRP-NR												
ii. Purchase of BTP		4.0						16.3				
3. Commercial bank current account before close of the day	**3 525.1**	**12 262.2**			**11 330.8**			**10 773.3**				
4. Central Bank monetary operations												
a. Swap operations of foreign currency.												
Fee (daily effective rate)	0.0207%	0.0189%			0.0189%			0.0199%				
b. Outcome of the direct temporary buying securities (Repo)												
Interest rate												
c. Monetary regulation credit												
Interest rate												
d. Overnight deposits in domestic currency	1 469.6											
Interest rate	5.00%	5.00%			5.00%			5.00%				
5. Commercial bank current account in the BCR at close of the day	**2 055.5**	**12 262.2**			**11 330.8**			**10 773.3**				
a Cumulative average reserve balances in domestic currency (millions of S/) (*)	12 200.0	12 158.2			16 052.0			16 436.8				
b Cumulative average reserve balances in domestic currency (% of liabilities subject to reserve requirements) (*)	8.1	8.0			8.0			8.3				
c Cumulative average vostro account in domestic currency (millions of S/)	5 098.5	5 097.7			9 849.0			9 944.6				
d Cumulative average vostro account in domestic currency (% of liabilities subject to reserve requirements) (*)	3.5	3.5			4.9			4.8				
6. Interbank market and Secondary market of CDBCRP												
a. Interbank operations (foreign currency)	1 498.7	849.7			819.3			1 095.7				
Interest rate : Minimum / Maximum / TIBO	6.50 / 7.05 / 7.00	7.00 / 7.00 / 7.00			7.00 / 7.00 / 7.00			7.00 / 7.10 / 7.05				
b. Interbank operations (foreign currency)	-	15.0			98.8			39.8				
Interest rate : Minimum / Maximum / Average	- / - / -	3.25 / 3.25 / 3.25			3.95 / 4.00 / 4.00			4.00 / 4.00 / 4.00				
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$)	**Oct.28 2022**	**Oct.31 2022**			**Nov.02 2022**			**Nov.03 2022**				
Flow of foreign exchange position adjusted by forwards = a + b.i - c.i + e + f	126.4	131.2			1.1			35.1				
Flow of foreign exchange position = a + b.i - c.ii + e + f	-137.7	25.0			-61.9			-107.8				
a. Spot purchases with non-banking costumers	-49.9	13.5			-67.7			-92.1				
i. Purchases	490.8	639.6			455.7			452.2				
ii.) Sales	540.7	626.0			523.4			544.3				
b. Forward and swap purchases with non-banking costumers	93.8	100.6			-42.0			-202.4				
i. Pacted	125.0	337.4			146.8			114.0				
ii.) Redemption	31.3	236.7			188.8			316.3				
C. Forward and swap sells with non-banking costumers	135.5	-9.1			-98.6			-218.9				
i. Pacted	462.9	313.9			228.4			387.4				
ii.) Redemption	327.4	323.0			325.0			606.3				
d. Interbank operations												
i. Spot	354.9	416.2			288.2			409.0				
ii. Forward	124.0	116.0			80.0							
e. Spot sales due to NDF redemption and swaps	218.2	99.2			144.9			285.8				
i. Purchases	238.0	321.4			308.1			598.9				
ii.) Sales	19.9	222.2			163.2			313.1				
f. Change due to FX options	4.3	-1.6			6.4			1.6				
g. Net operations with other financial institutions	56.0	-3.4			-3.0			104.3				
h. Monetary regulation credit												
Interest rate												
Note. Interbank exchange rate (Source: Datatec)	3.9745	3.9899			3.9701			3.9717				

(*) Preliminar information