CENTRAL RESERVE BANK OF PERU

SUMMARY OF MONETARY AND EXCHANGE OPERATIONS

(Millions of US$)

	14 Nov 22	15 Nov 22	16 Nov 22	17 Nov 22	18 Nov 22
1. Commercial bank current account before Central Bank operations	**2,619.2**	**3,893.9**	**4,492.1**	**5,254.6**	**3,872.6**
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	300.0
Downside received				1,587.0	975.7
Maturity				10.0	10.0
Interest rate : Minimum				7.00	7.10
Maximum				7.30	7.35
Average				7.22	7.20
Stock	11,764.4	11,764.4	11,764.4	11,764.4	11,464.4
Net maturity CD BCRP (Dec. 9, 2022)	710.0	710.0	710.0	710.0	710.0
CD BCRP matured from November 21 to 25, 2022				710.0	
ii. Outcome of the fourth auction sale securities (BCRP)	3000.0 / 800.0	1000.0 / 500.0	400.0		700.0
Proposals received	4870.0 / 2870.0	1620.0 / 1025.0	500.0		1060.0
Maturity	1 d / 1 d	1 d / 14 d	1 d		54 d
Interest rate : Minimum	7.58 / 7.65	7.75 / 7.80	7.35		7.83
Maximum	7.47 / 7.68	7.75 / 7.75	7.35		8.00
Average	7.47 / 7.64	7.75 / 7.80	7.35		8.03
Stock	12,458.4	11,158.4	10,558.4	9,858.4	10,158.4
Net maturity Dem Note (Nov. 24, 2022)	7,900.0	1,000.0	700.0	400.0	400.0
Dem BCRP matured from November 21 to 25, 2022	5,100.0	1,300.0	700.0	400.0	400.0
iii. Auction of credit portfolio repurchase agreements (General)					
Downside received					
Maturity					
Interest rate : Minimum					
Maximum					
Average					
Stock					
Net maturity General Credit Portfolio Repo					
General Credit Portfolio Repo matured from November 21 to 25, 2022					
iv. Auction of credit portfolio repurchase agreements (Alternative)					
Proposals received					
Maturity					
Interest rate : Minimum					
Maximum					
Average					
Stock	6,378.6	6,378.6	6,378.6	6,378.6	6,378.6
Net maturity Alternative Credit Portfolio Repo (Nov. 28, 2022)	6.7	6.7	6.7	6.7	6.7
Alternative Credit Portfolio Repo matured from November 21 to 25, 2022					
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					
Downside received					
Maturity					
Interest rate : Minimum					
Maximum					
Average					
Stock	1,887.7	1,887.7	1,887.7	1,887.7	1,887.7
vii. Outcome of the fourth auction sale securities (Special BCRP)					
Proposals received					
Maturity					
Interest rate : Minimum					
Maximum					
Average					
Stock					
Net maturity Special Deposit					
Special Repo matured from November 21 to 25, 2022					
viii. Auction of credit portfolio repurchase agreements for liquidity support					
Proposals received					
Maturity					
Interest rate : Minimum					
Maximum					
Average					
Stock	3.0	3.0	3.0		
Net maturity Liquidity Repo	3.0	3.0	3.0		
Liquidity Repo matured from November 21 to 25, 2022	7.5	7.7	7.7		
ix. Auction sale of CDV BCRP				499.9	499.9
Downside received				1,000.0	999.0
Maturity				92.0	91.0
Spread : Minimum				-0.01	-0.01
Maximum				0.00	0.00
Average				-0.01	0.00
Stock	17,000.0	15,499.9	15,499.9	14,999.9	14,499.9
Net maturity CDV BCRP (Nov. 24, 2022)	1,570.00	1,254.60	1,254.60	1,800.00	1,800.00
CDV BCRP matured from November 21 to 25, 2022	2,824.60	1,254.60	1,254.60		
x. Auction sale of CTS IN BCRP					
Proposals received					
Maturity					
Interest rate : Minimum					
Maximum					
Average					
Stock					
Net maturity CTS IN BCRP					
CDLD BCRP matured from November 21 to 25, 2022					
xi. Auction sale of time deposits in domestic currency				800.0	1,900.0
Downside received				1,136.7	2,196.5
Maturity				1 d	3 d
Interest rate : Minimum				6.40	6.00
Maximum				6.80	6.90
Average				6.64	6.39
Stock				800.0	1,900.0
Net maturity of time deposits (Nov. 21, 2022)				800.0	1,900.0
Time Deposits matured from November 21 to 25, 2022					300.0
xii. Auction sale of time deposits TP in domestic currency	300.0		200.0		300.0
Proposals received	442.2		472.0		506.7
Maturity	187.4		181.4		181.4
Interest rate : Minimum	7.52		7.48		7.82
Maximum	7.90		8.11		8.00
Average	7.85		7.89		7.85
Stock	6,795.5	6,795.5	6,695.5	6,695.5	6,695.5
Net maturity of time deposits TP (Nov. 21, 2022)	300.0	300.0	300.0	300.0	300.0
Time Deposits TP matured from November 21 to 25, 2022	600.0	600.0	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					
Net maturity of time deposits BN					
Time Deposits BN matured from November 21 to 25, 2022					
xiv. Auction sale of CDR BCRP					
Downside received					
Maturity					
Interest rate : Minimum					
Maximum					
Average					
Stock					
Net maturity CDR BCRP					
CDR BCRP matured from November 21 to 25, 2022					
xv. Auction sale of CD BCRP-NR					
Proposals received					
Maturity					
Interest rate : Minimum					
Maximum					
Average					
Stock					
Net maturity CD BCRP-NR					
CD BCRP-NR matured from November 21 to 25, 2022					
xvi. Auction sale of Swap operation in foreign currency		500.0			
Downside received		1,148.0			
Maturity		7.0			
Interest rate : Minimum		7.77			
Maximum		7.99			
Average		7.84			
Stock	1,917.0	2,417.0	2,417.0	2,417.0	2,417.0
Net maturity Swap (Nov. 21, 2022)	300.0	300.0	300.0	300.0	300.0
Swap matured from November 21 to 25, 2022					300.0
xvii. Cross Currency Repo					
Proposals received					
Maturity					
Interest rate : Minimum					
Maximum					
Average					
Stock					
Net maturity Cross					
Cross Currency Repo matured from November 21 to 25, 2022					
xviii. Auction sale of Swap operation in foreign currency (Extension)					
Proposals received					
Maturity					
Interest rate : Minimum					
Maximum					
Average					
Stock					
Net maturity Swap foreign currency					
Swap foreign currency matured from November 21 to 25, 2022					
xix. Auction sale of Swap operation in foreign currency (Sustitution)					
Downside received					
Maturity					
Interest rate : Minimum					
Maximum					
Average					
Stock					
Net maturity Swap foreign currency					
Swap foreign currency matured from November 21 to 25, 2022					
xx. Auction FX Swap Call BCRP	350.0			350.0	
Proposals received	520.0			370.0	
Maturity	57.4			181.4	
Interest rate : Minimum	3.87			4.44	
Maximum	3.87			4.51	
Average	3.87			4.47	
Stock	39,104.0	39,104.0	39,104.0	38,834.0	38,704.0
Net maturity FX Swap Call (Nov. 21, 2022)	430.0	430.0	430.0	130.0	130.0
FX Swap Sell currency matured from November 21 to 25, 2022	650.0	650.0	650.0	130.0	1,504.0
xxi. Auction Security Repo to provide US$ dollars (REDI)					
Downside received					
Maturity					
Interest rate : Minimum					
Maximum					
Average					
Stock					
Net maturity REDI					
FX Swap Purchase currency matured from November 21 to 25, 2022					
xxii. Auction Interest Rate Swap	30.0	30.0			Desierta
Proposals received	30.0	100.0			275.4
Maturity	57.4	181.4			0.00
Interest rate : Minimum	7.10	7.15			0.00
Maximum	7.25	7.15			0.00
Average	7.23	7.15			
Stock	3,015.1	2,985.1	2,985.1	2,945.1	2,885.1
Net maturity Interest Rate Swap (Nov. 21, 2022)	50.0	50.0	50.0	50.0	50.0
FX Swap Purchase currency matured from November 21 to 25, 2022	150.0	100.0	100.0	50.0	130.0
b. Settlement of Credit Portfolio Repo (from Tranche 2014-2015 US$) (Tranche 2017-2018 US$ and Tranche 2021-2022 US$)					
c. Central Bank foreign currency operations at over-the-counter					3.9
i. Purchase (millions of US$)					3.9
Average exchange rate (S/ / US$)					3.6
ii. Sales (millions of US$)					
Average exchange rate (S/ / US$)					
d. Operations outside of FX Desk (millions of US$)	208.5				
i. Purchase (millions of US$)	8.5				
ii. Sales (millions of US$)	200.0				
e. Operations at the Secondary Market of CD BCRP, CD BCRP-NR and BTP					
i. Purchase of CD BCRP and CD BCRP-NR			71.0		
ii. Purchase of BTP	174.4				145.0
3. Commercial bank current account before close of the day	**5,719.2**	**5,885.9**	**5,903.3**	**3,863.1**	**2,596.7**
4. Central Bank monetary operations					
a. Swap operations of foreign currency	n.a./n.a.	n.a./n.a.	n.a./n.a.	n.a./n.a.	n.a./n.a.
Net trade effective rate					
b. Outcome of the direct temporary buying securities (Repo)					
Interest rate					
c. Monetary regulation credit					
Interest rate	8.50	1.96	2.18	1.85	3.56
d. Overnight deposits in domestic currency	5.25%	5.25%	5.25%	5.25%	5.25%
Interest rate	**5,099.0**	**4,823.3**	**2,818.5**	**2,003.1**	**1,734.7**
5. Commercial bank current account in the BCR at close of the day	14,470.5	14,446.4	15,313.6	14,786.1	14,455.7
I. Cumulative average reserve balances in domestic currency (millions of S/) (*)	7.9	7.8	7.7	7.4	7.3
II. Cumulative average reserve balances in domestic currency (% of liabilities subject to reserve requirements) (*)	8,447.4	8,397.7	8,095.7	7,870.4	7,793.8
III. Cumulative average current account in domestic currency (millions of S/)	4.2	4.2	4.0	3.8	3.7
IV. Cumulative average current account in domestic currency (% of liabilities subject to reserve requirements) (*)					
6. Interbank market and Secondary market of CDBCRP					
a. Interbank operations (Repos)	7.75 / 8.00	7.50 / 8.00	1.90 / 3.00	7.60 / 8.00	7.50 / 7.75
Interest rate : Minimum / Maximum / TIBO	7.25 / 7.25 / 7.28	7.25 / 7.40 / 7.27	6.75 / 7.30 / 7.25	7.25 / 7.30 / 7.25	7.25 / 7.50 / 7.26
b. Interbank operations (Repos overnight)	10.0	8.0	5.0	44.0	5.0
Interest rate : Minimum / Maximum / Average	4.00 / 4.00 / 4.00	4.00 / 4.00 / 4.00	4.00 / 4.00 / 4.00	4.00 / 4.00 / 4.00	4.00 / 4.00 / 4.00
c. Secondary market of CD BCRP and CD BCRP-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)					
7. Operations in the foreign exchange market (millions of US$)	**Nov.11 2022**	**Nov.14 2022**	**Nov.15 2022**	**Nov.16 2022**	**Nov.17 2022**
a. Flow of foreign exchange position adjusted by forwards (= a + b + c) = d + e + f	-213.9	73.8	51.1	-38.8	75.0
b. Flow of foreign exchange position (= a + b) = g + h	-47.6	-143.4	-198.1	-75.4	-48.7
c. Spot purchases with non-banking customers	-46.1	-147.8	-96.0	-85.6	-43.8
i. Purchases	348.9	824.0	858.6	485.6	485.1
ii. Sales	395.0	971.8	954.6	571.2	528.9
d. Forward and swap purchases with non-banking customers	139.5	191.0	202.6	126.4	-112.2
i. Swap	147.8	477.0	419.4	367.7	101.7
ii. Redemption	8.3	286.0	216.8	241.3	213.9
e. Forward and swaps sells with non-banking costumers	116.9	334.8	446.3	312.2	299.6
i. Swap	121.2	561.1	646.9	554.7	485.8
ii. Redemption	4.3	227.2	200.6	242.5	186.2
f. Interbank operations					
i. Spot	335.6	595.1	625.7	657.5	759.5
ii. Forward	40.0	86.0	107.0	40.0	40.0
g. Spot sales due to NDF settlement and swaps	0.8	47.4	101.5	39.8	148.7
i. Purchases	1.1	226.6	318.0	130.9	755.0
ii. Sales	0.3	274.0	216.7	110.1	606.8
h. Change due to CV options	1.1	2.1	1.5	0.7	-0.8
i. Net operations with other financial institutions	-1.1	25.7	-7.6	-10.3	-68.8
j. Monetary regulation credit					
Interest rate					
Note: Interbank exchange rate (Source: Datatec)	3.8551	3.8621	3.8290	3.8407	3.8413

(*) Preliminary information