CENTRAL RESERVE BANK OF PERU

SUMMARY OF MONETARY AND EXCHANGE OPERATIONS

(Millions of Soles)

	10 Oct 22	11 Oct 22	12 Oct 22	13 Oct 22	14 Oct 22
1. Commercial bank current account before Central Bank operations	**5 009,8**	**6 833,8**	**6 974,4**	**9 398,7**	**6 776,9**
2. Monetary and exchange Central Bank operations before close of the day					
a. Central Bank monetary operations					
i. Auction sale of CD BCRP			500,0	280,0	200,1
Proposals received			705,0	530,0	431,0
Maturity			33 d	182 d	31 d
Interest rate : Minimum			6,40	6,98	6,80
Maximum			7,00	7,08	7,00
Average			6,82	7,02	6,95
Stock	11 524,4	11 524,4	11 224,4	11 654,4	11 654,5
Next maturity CD BCRP (Oct. 17, 2022)	1 050,0	1 050,0	410,0	410,0	410,0
CD BCRP matured from October 17 to 21, 2022	1 050,0	1 050,0			410,0
ii. Outcome of the buying auction sale securities (REPO)	500,0 2200,0	300,0 900,0			200,0
Proposals received	1500,0 4020,0	1150,0 1840,0			625,0
Maturity	31 d 1 d	31 d 1 d			94 d
Interest rate : Minimum	7,42 7,05	7,38 7,05			7,73
Maximum	7,47 7,12	7,48 7,07			7,86
Average	7,44 7,10	7,42 7,06			7,81
Stock	14 758,4	13 158,4	11 758,4	11 758,4	11 958,4
Next maturity Repo (Oct. 24, 2022)	2 800,0	1 400,0	300,0	300,0	300,0
Repo BCRP matured from October 17 to 21, 2022	3 300,0	1 400,0			
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 from October 17 to 21, 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
Next maturity Alternative Credit Portfolio Repo (Dic. 26, 2022)	9,7	9,7	9,7	9,7	9,7
Alternative Credit Portfolio Repo matured from October 17 to 21, 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					
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 from October 17 to 21, 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	3,0	3,0
Next maturity Liquidity Repo (Nov. 17, 2022)	3,0	3,0	3,0	3,0	3,0
Liquidity Repo matured from October 17 to 21, 2022					
ix. Auction sale of CDV BCRP				499,9	
Proposals received				690,0	
Maturity				92 d	
Spread: Minimum				-0,01	
Minimim				0,00	
Average				-0,01	
Stock	18 391,10	16 891,10	16 891,10	15 641,00	15 641,00
Next maturity CDV BCRP (Oct. 19, 2022)	1 500,00	2 000,00	2 000,00	419,00	419,00
CDV BCRP matured from October 17 to 21, 2022	3 500,00	2 000,00	2 000,00		419,00
x. Auction sale of CDLD BCRP					
Proposals received					
Maturity					
Interest rate : Minimum					
Maximum					
Average					
Stock					
Next maturity CDLD BCRP					
CDLD BCRP matured from October 17 to 21, 2022					
xi. Auction sale of time deposits in domestic currency			600,0	500,0 2 000,0	1 000,1 300,0 1600,0
Proposals received			1 773,2	903,0 3 069,3	1 249,1 473,0 2530,8
Maturity			1 d	7 d 1 d	3 d 7 d 3 d
Interest rate : Minimum			6,25	6,57 6,40	6,58 6,90 6,40
Maximum			6,76	6,99 6,83	7,00 7,00 6,77
Average			6,58	6,84 6,63	6,91 6,96 6,62
Stock			600,0	2 500,0	3 400,1
Next maturity of time deposits (Oct. 17, 2022)			600,0	2 000,0	2 600,1
Time Deposits matured from October 17 to 21, 2022			600,0	2 000,0	3 400,1
xii. Auction sale of time deposits TP in domestic currency	300,0				
Proposals received	528,2				
Maturity	182 d				
Interest rate : Minimum	7,67				
Maximum	8,50				
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. 21, 2022)	300,0	300,0	300,0	300,0	300,0
Time Deposits TP matured from October 17 to 21, 2022					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 October 17 to 21, 2022					
xiv. Auction sale of CDR BCRP					
Proposals received					
Maturity					
Interest rate : Minimum					
Maximum					
Average					
Stock					
Next maturity CDR BCRP					
CDR BCRP matured from October 17 to 21, 2022					
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 October 17 to 21, 2022					
xvi. Auction sale of Swap operation in foreign currency	300,0				
Proposals received	700,0				
Maturity	31 d				
Interest rate : Minimum	7,45				
Maximum	7,45				
Average	7,45				
Stock	2 577,0	2 577,0	2 377,0	2 377,0	2 347,0
Next maturity Swap (Oct. 25, 2022)	200,0	200,0	30,0	30,0	30,0
Swap matured from October 17 to 21, 2022	230,0	230,0	30,0	30,0	
xvii. Cross Currency Repo					
Proposals received					
Maturity					
Interest rate : Minimum					
Maximum					
Average					
Stock					
Next maturity Swap					
Cross Currency Repo matured from October 17 to 21, 2022					
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 October 17 to 21, 2022					
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 from October 17 to 21, 2022					
xx. Auction FX Swap Sell BCRP		300,0 40,0 200,0 200,0	10,0 65,0	85,0 25,0	200,0 200,0 15,0
Proposals received		650,0 190,0 575,0 331,0	310,0 135,0	115,0 40,0	420,0 225,0 15,0
Maturity		182 d 182 d 182 d 182 d	92 d 182 d	92 d 92 d	91 d 91 d 91 d
Interest rate : Minimum		3,98 4,05 3,87 3,82	3,60 4,05	3,65 3,80	3,49 3,44 3,75
Maximum		4,00 4,05 3,99 4,01	3,60 4,05	3,80 3,80	3,50 3,66 3,75
Average		3,99 4,05 3,92 3,90	3,60 4,05	3,74 3,80	3,50 3,53 3,75
Stock	37 248,1	37 488,1	37 563,1	37 523,1	37 938,1
Next maturity FX Swap Sell (Oct. 17, 2022)	500,0	150,0	150,0	400,0	400,0
FX Swap Sell currency matured from October 17 to 21, 2022	650,0	150,0	150,0		1 670,0
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 October 17 to 21, 2022					
xxii. Auction Interest Rate Swap	30,0	30,0			30,0
Proposals received	60,0	90,0			45,0
Maturity	92 d	182 d			273 d
Interest rate : Minimum	6,90	6,95			6,88
Maximum	6,90	6,95			6,88
Average	6,90	6,95			6,88
Stock	3 505,1	3 485,1	3 385,1	3 385,1	3 390,1
Next maturity Interest Rate Swap (Oct. 18, 2022)	50,0	100,0	25,0	25,0	50,0
FX Swap Purchase currency matured from October 17 to 21, 2022	175,0	125,0	25,0	25,0	200,0
b. Settlement of Credit Portfolio Repo ifrom Circular 0014-2020-BCRP. Circular 0017-2020-BCRP and Circular 002					
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$)		0,3	16,3	1,2	252,3
i. Purchase (millions of US$)		0,3	16,3	1,2	11,2
ii. Selling (millions of US$)					241,1
e. Operations at the Secundary 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 day	**8 303,9**	**8 033,6**	**6 363,6**	**5 992,2**	**4 622,3**
4. Central Bank monetary operations					
a. Swap operations of foreign currency.					
Fee (daily efective rate)	0,0198%	0,0189%	0,0189%	0,0214%	0,0205%
b. Outcome of the direct temporary buying securities (Repo)					
Interest rate					
c. Monetary regulation credit					
Interest rate					
d. Overnight deposits in domestic currency	197,0	161,0	296,0	69,0	245,0
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	**8 106,9**	**7 872,6**	**6 067,6**	**5 923,2**	**4 277,3**
i. Cumulative average reserve balances in domestic currency (millions of S/) (*)	17 122,0	16 613,2	16 459,4	16 069,8	15 833,8
ii. Cumulative average reserve balances in domestic currency (% of liabilities subject to reserve requirements) (*)	8,5	8,2	8,2	8,0	7,9
iii. Cumulative average current account in domestic currency (millions of S/)	10 003,2	9 495,3	9 340,6	8 950,0	8 718,5
iv. Cumulative average current account in domestic currency (% of liabilities subject to reserve requirements) (*)	5,0	4,7	4,6	4,4	4,3
6. Interbank market and Secondary market of CDBCRP					
a. Interbank operations (domestic currency)	1 503,2	1 378,8	1 386,1	795,9	758,6
Interest rate : Minimum / Maximum / TIBO	7,00 / 7,00 / 7,00	7,00 / 7,05 / 7,00	7,00 / 7,00 / 7,00	7,00 / 7,00 / 7,00	6,90 / 7,00 / 7,00
b. Interbank operations (foreign currency)	35,0	10,0	-	-	-
Interest rate : Minimum / Maximum / Average	3,25 / 3,25 / 3,25	3,25 / 3,25 / 3,25	- / - / -	- / - / -	- / - / -
c. Secondary market of CDBCRP and CDBCRP-NR					
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.07 2022**	**Oct.10 2022**	**Oct.11 2022**	**Oct.12 2022**	**Oct.13 2022**
Flow of foreign exchange position adjusted be forwards = a + b.i - c.i + e + f	-48,8	29,6	-0,2	-34,4	-40,9
Flow of foreign exchange position = a + b.ii - c.ii + e + f	23,7	-34,2	62,6	-27,1	15,5
a. Spot purchases with non-banking costumers	8,3	-46,1	63,3	-86,3	21,9
i. Purchases	416,9	152,3	503,5	302,4	464,5
ii. -) Sales	408,6	198,4	440,2	348,7	442,6
b. Forward and swap purchases with non-banking costumers	95,3	63,4	61,7	34,8	64,5
i. Pacted	288,9	92,4	167,9	182,2	296,2
ii. -) Redemption	191,6	29,1	106,2	147,3	231,8
C. Forward and swap sells with non-banking costumers	-16,8	4,5	204,0	27,1	119,6
i. Pacted	231,8	23,4	460,0	374,2	561,4
ii. -) Redemption	248,4	18,9	255,9	317,1	450,9
d. Interbank operations					
i. Spot	526,8	214,1	392,1	417,8	390,0
ii. Forward	30,0		53,0	40,0	31,0
e. Spot sales due to NDF redemption and swaps	78,6	11,4	151,2	189,3	218,1
i. Purchases	246,6	17,5	254,8	311,5	449,1
ii. -) Sales	169,8	6,1	103,6	122,2	231,0
f. Change due to FX options	-2,6	5,0	20,0	3,9	2,1
g. Net operations with other financial institutions	-386,6	-3,8	27,5	18,5	-17,9
h. Monetary regulation credit					
Interest rate					
Note: Interbank exchange rate (Source: Datatec)	3,9772	3,9614	3,9709	3,9844	3,9851

(*) Preliminar information