

CENTRAL RESERVE BANK OF PERU
SUMMARY OF MONETARY AND EXCHANGE OPERATIONS

	07 Nov 22	08 Nov 22	09 Nov 22	10 Nov 22	11 Nov 22
	1,251.1	1,251.2	1,251.2	1,251.2	1,251.2
Commercial bank current account before Central Bank operations					
1. Monetary and exchange Central Bank operations before close of the day					
a. Central Bank monetary operations					
i. Auction sale of CD BCRP					
Maturity received					
Maturity					
Interest rate - Minimum					
Maximum					
Average					
Stock					
Next maturity CD BCRP (Nov. 14, 2022)					
CD BCRP matured from November 14 to 18, 2022					
Outcomes of the basic auction sale securities (BSP)					
Proceeds received					
Maturity					
Interest rate - Minimum					
Maximum					
Average					
Stock					
Next maturity BSP (Nov. 14, 2022)					
BSP matured from November 14 to 18, 2022					
Auction of credit certificate repurchase agreements (General)					
Proceeds received					
Maturity					
Interest rate - Minimum					
Maximum					
Average					
Stock					
Next maturity General Credit Portfolio Repo					
General Credit Portfolio Repo matured from November 14 to 18, 2022					
Auction of credit certificate repurchase agreements (Alternative)					
Proceeds received					
Maturity					
Interest rate - Minimum					
Maximum					
Average					
Stock					
Next maturity Alternative Credit Portfolio Repo					
Alternative Credit Portfolio Repo matured from November 14 to 18, 2022					
Auction of government guaranteed credit certificate repurchase agreements (Resour)					
Proceeds received					
Maturity					
Interest rate - Minimum					
Maximum					
Average					
Stock					
Next maturity Alternative Credit Portfolio Repo (Dic. 28, 2022)					
Alternative Credit Portfolio Repo matured from November 14 to 18, 2022					
Auction of government guaranteed credit certificate repurchase agreements (Resour)					
Proceeds received					
Maturity					
Interest rate - Minimum					
Maximum					
Average					
Stock					
Next maturity government guaranteed credit certificate repurchase agreements (Social)					
Auction of government guaranteed credit certificate repurchase agreements (Social)					
Proceeds received					
Maturity					
Interest rate - Minimum					
Maximum					
Average					
Stock					
Next maturity Social Repo					
Social Repo matured from November 14 to 18, 2022					
Auction of credit certificate repurchase agreements for Social Repo					
Proceeds received					
Maturity					
Interest rate - Minimum					
Maximum					
Average					
Stock					
Next maturity Liquidity Repo (Nov. 17, 2022)					
Liquidity Repo matured from November 14 to 18, 2022					
Auction sale of CD BCRP					
Proceeds received					
Maturity					
Interest rate - Minimum					
Maximum					
Average					
Stock					
Next maturity CDV BCRP (Nov. 15, 2022)					
CDV BCRP matured from November 14 to 18, 2022					
Auction sale of CDLD BCRP					
Proceeds received					
Maturity					
Interest rate - Minimum					
Maximum					
Average					
Stock					
Next maturity FFA BCRP					
CDLD BCRP matured from November 14 to 18, 2022					
Auction sale of time deposits in domestic currency					
Proceeds received					
Maturity					
Interest rate - Minimum					
Maximum					
Average					
Stock					
Next maturity time deposits					
Time Deposits matured from November 14 to 18, 2022					
Auction sale of time deposits TP in domestic currency					
Proceeds received					
Maturity					
Interest rate - Minimum					
Maximum					
Average					
Stock					
Next maturity time deposits TP (Nov. 14, 2022)					
Time Deposits TP matured from November 14 to 18, 2022					
Auction sale of time deposits BN in domestic currency					
Proceeds received					
Maturity					
Interest rate - Minimum					
Maximum					
Average					
Stock					
Next maturity time deposits BN					
Time Deposits BN matured from November 14 to 18, 2022					
Auction sale of CDR BCRP					
Proceeds received					
Maturity					
Interest rate - Minimum					
Maximum					
Average					
Stock					
Next maturity CDR BCRP					
CDR BCRP matured from November 14 to 18, 2022					
Auction sale of CD BCRP-AR					
Proceeds received					
Maturity					
Interest rate - Minimum					
Maximum					
Average					
Stock					
Next maturity CD BCRP-AR					
CD BCRP-AR matured from November 14 to 18, 2022					
Auction sale of Swap operation in foreign currency					
Proceeds received					
Maturity					
Interest rate - Minimum					
Maximum					
Average					
Stock					
Next maturity Swap (Nov. 21, 2022)					
Swap matured from November 14 to 18, 2022					
Cross Currency Basis					
Proceeds received					
Maturity					
Interest rate - Minimum					
Maximum					
Average					
Stock					
Next maturity Basis					
Cross Currency Basis matured from November 14 to 18, 2022					
Auction sale of Swap operation in foreign currency (Distribution)					
Proceeds received					
Maturity					
Interest rate - Minimum					
Maximum					
Average					
Stock					
Next maturity Swap foreign currency					
Swap foreign currency matured from November 14 to 18, 2022					
Auction sale of Swap operation in foreign currency (Distribution)					
Proceeds received					
Maturity					
Interest rate - Minimum					
Maximum					
Average					
Stock					
Next maturity Swap foreign currency					
Swap foreign currency matured from November 14 to 18, 2022					
Auction sale of FX Swap Sell BCRP					
Proceeds received					
Maturity					
Interest rate - Minimum					
Maximum					
Average					
Stock					
Next maturity FX Swap Sell (Nov. 14, 2022)					
FX Swap Sell matured from November 14 to 18, 2022					
Auction Security Repo to provide US\$ dollars (RED)					
Proceeds received					
Maturity					
Interest rate - Minimum					
Maximum					
Average					
Stock					
Next maturity RED					
FX Swap Purchase currency matured from November 14 to 18, 2022					
Auction Interest Rate Swap					
Proceeds received					
Maturity					
Interest rate - Minimum					
Maximum					
Average					
Stock					
Next maturity Interest Rate Swap (Nov. 15, 2022)					
FX Swap Purchase currency matured from November 14 to 18, 2022					
Settlement of Credit Portfolio Repo from Circular 014-2022-BCRP - Circular 017-2022-BCRP and Circular 021-2022-BCRP					
Central Bank foreign currency operations at over-the-counter					
c. Central Bank foreign currency operations at over-the-counter					
i. Purchase (millions of US\$)					
Average exchange rate (S/ US\$)					
i. Bidder (millions of US\$)					
ii. Operations outside of FX Desk (millions of US\$)					
i. Purchase (millions of US\$)					
ii. Bidder (millions of US\$)					
iii. Operations outside of FX Desk (millions of US\$)					
e. Operations of the Secondary Market of CD BCRP, CD BCRP-AR and BTP					
i. Operations of CD BCRP and CD BCRP-AR					
ii. Operations of BTP					
d. Operations of the Secondary Market of CD BCRP					
i. Operations of CD BCRP					
ii. Operations of CD BCRP-AR					
iii. Operations of BTP					
2. Central Bank monetary operations					
a. Monetary operations of the Central Bank					
i. Fee (daily effective rate)					
ii. Operations of the Central Bank (monetary operations)					
Interest rate					
Monetary institution credit					
Interest rate					
Overnight deposits in domestic currency					
Interest rate					
b. Commercial bank current account in the BCR at close of the day					
i. Cumulative average reserve balances in domestic currency (billions of S/ (*)					
ii. Cumulative average reserve balances in domestic currency (% of liabilities subject to reserve requirements) (**)					
iii. Cumulative average current account in domestic currency (billions of S/)					
iv. Cumulative average current account in domestic currency (% of liabilities subject to reserve requirements) (**)					
3. Interbank market and Secondary market of BCRP					
a. Interbank market (domestic currency)					
i. Interest rate - Minimum / Maximum / Average					
ii. Interbank operations (foreign currency)					
i. Interest rate - Minimum / Maximum / Average					
c. Secondary market of BCRP and CD BCRP-AR					
1 month term or less (average interest rate)					
3 months term (average interest rate)					
6 months term (average interest rate)					
9 months term (average interest rate)					
12 months term (average interest rate)					
4. Operations in the foreign exchange market (millions of US\$)					
Flow of foreign exchange (million dollars) - a + b + c + d + e + f					
Flow of foreign exchange (million dollars) - a + b + c + d + e + f					
a. Spot purchases with non-banking customers					
i. Purchases					
ii. Sales					
b. Forward and swap purchases with non-banking customers					
i. Purchases					
ii. Redemptions					
c. Forward and swap sales with non-banking customers					
i. Purchases					
ii. Redemptions					
d. Interbank operations					
i. Forward					
ii. Spot sales due to NDF redemption and swaps					
e. Purchases					
i. Sales					
ii. Operations with other financial institutions					
i. Forward					
ii. Spot sales due to NDF redemption and swaps					
f. Operations with other financial institutions					
i. Forward					
ii. Spot sales due to NDF redemption and swaps					
g. Monetary institution credit					
Interest rate					
Note: Interbank exchange rate (Source: DataBank)					
(**) Prudential information					