CENTRAL RESERVE BANK OF PERU

SUMMARY OF MONETARY AND EXCHANGE OPERATIONS

(Millions of Soles)

	26 Dic 22	27 Dic 22	28 Dic 22	29 Dic 22	30 Dic 22
1. Commercial bank current account before Central Bank operations	**4 733.5**	**4 927.3**	**6 227.6**	**6 739.9**	**5 052.6**
2. Monetary and exchanges Central Bank operations before close of the day					
a. Central Bank monetary operations					
i. Auction sale of CD BCRP		100.0		200.0	200.0
Proposals received		305.0		376.0	237.0
Maturity		182 d		181 d	180 d
Interest rate : Minimum		7.30		7.33	7.33
Maximum		7.40		7.39	7.38
Average		7.39		7.36	7.37
Stock	12 394.4	12 044.4	12 044.4	12 244.4	12 444.4
Next maturity CD BCRP (Ene. 3. 2023)	450.0	380.0	380.0	380.0	380.0
CD BCRP matured from January 3 to 6. 2022	450.0				380.0
ii. Outcome of the buying auction sale securities (REPO)	500.0				300.0
Proposals received	501.0				900.0
Maturity	1 d				90 d
Interest rate : Minimum	8.65				8.83
Maximum	8.85				9.17
Average	8.77				9.0
Stock	8 407.6	7 907.6	7 907.6	7 907.6	7 807.6
Next maturity Reco (Ene. 9. 2023)	500.0	400.0	400.0	400.0	200.0
Reco BCRP matured from January 3 to 6. 2022	900.0	400.0	400.0	400.0	
iii. Auction of credit portfolio repurchase agreements (General)					
Proposals received					
Maturity					
Interest rate : Minimum					
Maximum					
Average					
Stock					
Next maturity General Credit Portfolio Reco					
General Credit Portfolio Reco matured from January 3 to 6. 2022					
iv. Auction of credit portfolio repurchase agreements (Alternative)					
Proposals received					
Maturity					
Interest rate : Minimum					
Maximum					
Average					
Stock	6 368.9	6 368.9	6 368.9	6 368.9	6 368.9
Next maturity Alternative Credit Portfolio Reco (Mar. 6. 2023)	2.4	2.4	2.4	2.4	2.4
Alternative Credit Portfolio Reco matured from January 3 to 6. 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 Reco matured from January 3 to 6. 2022					
viii. Auction of credit portfolio repurchase agreements for liquidity support					
Proposals received					
Maturity					
Interest rate : Minimum					
Maximum					
Average					
Stock					
Next maturity Liquidity Reco					
Liquidity Reco matured from January 3 to 6. 2022					
ix. Auction sale of CDV BCRP	500.0	300.0 150.0	500.0	500.0	500.0
Proposals received	925.0	650.0 150.0	1040.0	928.0	910.0
Maturity	92 d	91 d 91 d	90 d	91 d	90 d
Spread : Minimum	-0.05	-0.05 -0.05	-0.06	-0.08	-0.09
Minimum	-0.04	-0.05 -0.05	-0.05	-0.06	-0.09
Average	-0.04	-0.05 -0.05	-0.05	-0.08	-0.09
Stock	11 582.50	12 032.50	12 032.50	12 538.70	13 038.70
Next maturity CDV BCRP (Ene. 13. 2023)	750.00	750.00	749.90	749.90	749.90
CDV BCRP matured from January 3 to 6. 2022	750.00	750.00			
x. Auction sale of CDLD BCRP					
Proposals received					
Maturity					
Interest rate : Minimum					
Maximum					
Average					
Stock					
Next maturity CDLD BCRP					
CDLD BCRP matured from January 3 to 6. 2022					
xi. Auction sale of time deposits in domestic currency	2 400.1	3 821.8	4 352.2	4 711.6	3 388.9
Proposals received	3 032.8	3 821.8	4 352.2	4 711.6	3 388.9
Maturity	1 d	1 d	1 d	1 d	4 d
Interest rate : Minimum	6.40	6.80	6.95	7.00	7.09
Maximum	7.50	7.50	7.50	7.50	7.50
Average	7.04	7.18	7.31	7.36	7.36
Stock	2 900.1	3 821.8	4 352.2	4 711.6	3 388.9
Next maturity of time deposits (Ene. 3. 2023)	2 900.1	3 821.8	4 352.2	4 711.6	3 388.9
Time Deposits matured from January 3 to 6. 2022	2 900.1	3 821.8	4 352.2	4 711.6	3 388.9
xii. Auction sale of time deposits TP in domestic currency					
Proposals received					
Maturity					
Interest rate : Minimum					
Maximum					
Average					
Stock	6 495.8	6 495.8	6 495.8	6 495.8	6 495.8
Next maturity of time deposits TP (Feb. 20. 2023)	300.0	300.0	300.0	300.0	300.0
Time Deposits TP matured from January 3 to 6. 2022					
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 January 3 to 6. 2022					
xiv. Auction sale of CDR BCRP					
Proposals received					
Maturity					
Interest rate : Minimum					
Maximum					
Average					
Stock					
Next maturity CDR BCRP					
CDR BCRP matured from January 3 to 6. 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 January 3 to 6. 2022					
xvi. Auction sale of Swap operation in foreign currency			300.0		
Proposals received			511.0		
Maturity			7 d		
Interest rate : Minimum			8.61		
Maximum			9.10		
Average			8.72		
Stock	1 312.0	1 312.0	1 312.0	1 112.0	1 112.0
Next maturity Swap (Ene. 4. 2023)	300.0	300.0	200.0	300.0	300.0
Swap matured from January 3 to 6. 2022	500.0	500.0	200.0		300.0
xvii. Cross Currency Repo					
Proposals received					
Maturity					
Interest rate : Minimum					
Maximum					
Average					
Stock					
Next maturity Swap					
Cross Currency Repo matured from January 3 to 6. 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 January 3 to 6. 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 January 3 to 6. 2022					
xx. Auction FX Swap Sell BCRP					
Proposals received					
Maturity					
Interest rate : Minimum					
Maximum					
Average					
Stock	38 263.9	38 263.9	38 263.9	38 063.9	38 063.9
Next maturity FX Swap Sell (Ene. 3. 2023)	200.0	200.0	200.0	200.0	200.0
FX Swap Sell currency matured from January 3 to 6. 2022	200.0	200.0	200.0		940.0
xxi. Auction Security Repo in canada US dollars (REPO)					
Proposals received					
Maturity					
Interest rate : Minimum					
Maximum					
Average					
Stock					
Next maturity RED					
FX Swap Purchase currency matured from January 3 to 6. 2022					
xxii. Auction Interest Rate Swap					
Proposals received					
Maturity					
Interest rate : Minimum					
Maximum					
Average					
Stock	2 450.1	2 450.1	2 400.1	2 400.1	2 400.1
Next maturity Interest Rate Swap (Ene. 1. 2023)	50.0	50.0	100.1	100.1	100.1
FX Swap Purchase currency matured from January 3 to 6. 2022	50.0	50.0			80.0
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. Selling (millions of US$)					
Average exchange rate (S/. US$)					
d. Operations outside of FX Desk (millions of US$)		0.3	4.6	2.9	2.5
i. Purchase (millions of US$)		0.3	4.6	2.9	2.5
ii. Selling (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	208.0	218.0			
3. Commercial bank current account before close of the day	**2 868.2**	**1 522.3**	**2 571.8**	**2 288.1**	**2 241.8**
4. Central Bank monetary operations					
a. Swap operations of foreign currency.					
Fee (daily effective rate)	0.0223%	0.0223%	0.0224%	0.0223%	0.0215%
b. Outcome of the direct temporary buying securities (Reco)					
Interest rate					
c. Monetary regulation credit					
Interest rate					
d. Overnight deposits in domestic currency	1 395.0	463.0	1 943.0	1 691.0	1 958.0
Interest rate	5.25%	5.25%	5.25%	5.25%	5.25%
5. Commercial bank current account in the BCR at close of the day	**1 982.2**	**1 699.3**	**628.7**	**597.1**	**1 173.6**
i. Cumulative average reserve balances in domestic currency (millions of S/) (*)	19 991.3	19 856.8	19 660.9	19 484.4	19 331.8
I. Cumulative average reserve balances in domestic currency (% of liabilities subject to reserve requirements) (*)	6.5	6.4	6.4	6.3	6.2
ii. Cumulative average current account in domestic currency (millions of S/)	5 652.6	5 500.9	5 323.6	5 146.8	4 994.1
ii. Cumulative average current account in domestic currency (% of liabilities subject to reserve requirements) (*)	2.8	2.8	2.7	2.6	2.6
6. Interbank market and Secondary market of CDBCRP					
a. Interbank operations (domestic currency)	1 245.9	1 216.2	1 296.6	937.2	646.8
Interest rate : Minimum / Maximum / TIBO	7.50 / 7.60 / 7.50	7.50 / 7.60 / 7.51	7.50 / 7.55 / 7.50	7.10 / 7.55 / 7.50	7.50 / 7.50 / 7.50
b. Interbank operations (foreign currency)				14.0	2.0
Interest rate : Minimum / Maximum / Average	- / - / -	- / - / -	- / - / -	4.50 / 4.50 / 4.50	4.90 / 4.90 / 4.90
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)					
	Dic.23 2022	**Dic.26 2022**	**Dic.27 2022**	**Dic.28 2022**	**Dic.29 2022**
7. Operations in the foreign exchange market (millions of US$)					
Flow of foreign exchange position adjusted by forwards = a + b.i - c.i + e + f	7.2	-26.0	42.9	-56.7	57.7
Flow of foreign exchange position = a + b.i - c.i + e + f	-83.7	-37.5	-117.5	-47.0	-33.7
a. Spot purchases with non-banking costumers	-66.0	-33.5	-69.0	-40.5	-5.5
i. Purchases	425.1	142.4	433.7	326.7	383.7
ii. Sales	491.0	175.9	502.7	367.2	389.4
b. Forward and swap purchases with non-banking costumers	-119.8	38.0	138.6	-142.5	96.1
i. Pacted	158.4	40.7	241.4	284.8	348.5
ii. Redemption	278.2	2.7	102.8	427.3	252.5
C. Forward and swap sells with non-banking costumers	-210.9	27.1	-21.7	-127.6	-45.9
i. Pacted	133.6	52.0	174.9	357.9	336.2
ii. Redemption	344.6	24.9	196.6	485.4	382.1
d. Interbank operations					
i. Spot	260.2	188.3	275.4	254.6	355.4
ii. Forward	82.0	32.0	20.0	40.0	119.0
e. Spot sales due to NDF redemption and swaps	75.5	23.9	77.4	70.6	138.4
i. Purchases	335.8	24.5	169.8	467.3	380.0
ii. Sales	260.3	0.6	92.5	396.8	241.6
f. Change due to FX options	-0.1	0.4	0.0	0.2	-0.2
g. Net operations with other financial institutions	-27.0	-5.5	-32.0	-14.0	-87.2
h. Monetary regulation credit					
Interest rate					
Note: Interbank exchange rate (Source: Datatec)	3.8152	3.8201	3.8196	3.8103	3.8123
(*) Preliminar information					