CENTRAL RESERVE BANK OF PERU

SUMMARY OF MONETARY AND EXCHANGE OPERATIONS

(Millions of Soles)

	05 Set 22	06 Set 22	07 Set 22	08 Set 22	09 Set 22
1. Commercial bank current account before Central Bank operations	**6 788,9**	**7 514,3**	**8 161,9**	**7 885,3**	**7 805,4**
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
Proposals received					1656,0
Maturity					185 d
Interest rate : Minimum					6,60
Maximum					6,87
Average					6,82
Stock	8 669,6	8 669,6	8 669,6	8 669,6	9 419,6
Next maturity CD BCRP (Set. 12, 2022)	2 510,0	2 510,0	2 510,0	2 510,0	2 510,0
CD BCRP matured from September 12 to 16, 2022					4 375,6
ii. Outcome of the buying auction sale securities (REPO)	1499,9 300,0 2300,0	1500,0 1300,0	1000,0 2000,0	1000,0 1500,0	200,0
Proposals received	4170,0 830,0 5200,0	4300,0 3350,0	2490,0 3490,0	2400,0 2500,0	300,0
Maturity	1 d 30 d 1 d	1 d 1 d	1 d 1 d	1 d 1 d	94 d
Interest rate : Minimum	6,60 7,13 6,65	6,66 6,72	6,72 6,68	6,75 6,72	7,0
Maximum	6,65 7,19 6,75	6,72 6,76	6,75 6,75	6,75 6,77	7,07
Average	6,62 7,16 6,70	6,68 6,74	6,74 6,72	6,75 6,76	7,04
Stock	17 208,3	16 208,4	16 408,4	15 408,4	13 108,4
Next maturity Repo (Set. 26, 2022)	3 799,9	2 800,0	3 500,0	2 500,0	50,0
Repo BCRP matured from September 12 to 16, 2022	4 299,9	3 300,0	3 500,0	2 500,0	
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 September 12 to 16, 2022					
iv. Auction of credit portfolio repurchase agreements (Alternative)					
Proposals received					
Maturity					
Interest rate : Minimum					
Maximum					
Average					
Stock	6 381,1	6 381,1	6 381,1	6 381,1	6 381,1
Next maturity Alternative Credit Portfolio Repo (Set. 19, 2022)	2,5	2,5	2,5	2,5	2,5
Alternative Credit Portfolio Repo matured from September 12 to 16, 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 September 12 to 16, 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 September 12 to 16, 2022					
ix. Auction sale of CDV BCRP					500,0
Proposals received					1530,0
Maturity					94 d
Spread : Minimum					0,00
Minimim					0,00
Average					0,00
Stock	20 555,00	20 555,00	20 555,00	20 555,00	21 074,20
Next maturity CDV BCRP (Set. 12, 2022)	1 700,00	1 700,00	1 700,00	1 700,00	1 700,00
CDV BCRP matured from September 12 to 16, 2022					3 700,00
x. Auction sale of CDLD BCRP					
Proposals received					
Maturity					
Interest rate : Minimum					
Maximum					
Average					
Stock					
Next maturity CDLD BCRP					
CDLD BCRP matured from September 12 to 16, 2022					
xi. Auction sale of time deposits in domestic currency					2 100,1
Proposals received					2 750,2
Maturity					3 d
Interest rate : Minimum					6,00
Maximum					6,70
Average					6,49
Stock					2 100,1
Next maturity of time deposits (Set. 12, 2022)					2 100,1
Time Deposits matured from September 12 to 16, 2022					2 100,1
xii. Auction sale of time deposits TP in domestic currency		300,0			
Proposals received		452,7			
Maturity		181 d			
Interest rate : Minimum		7,33			
Maximum		7,90			
Average		7,49			
Stock	6 441,7	6 741,7	6 741,7	6 741,7	6 741,7
Next maturity of time deposits TP (Set. 16, 2022)	237,0	237,0	237,0	237,0	237,0
Time Deposits TP matured from September 12 to 16, 2022					237,0
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 September 12 to 16, 2022					
xiv. Auction sale of CDR BCRP					
Proposals received					
Maturity					
Interest rate : Minimum					
Maximum					
Average					
Stock	200,0	200,0	200,0	200,0	200,0
Next maturity CDR BCRP (Oct. 3, 2022)	200,0	200,0	200,0	200,0	200,0
CDR BCRP matured from September 12 to 16, 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 September 12 to 16, 2022					
xvi. Auction sale of Swap operation in foreign currency					
Proposals received					
Maturity					
Interest rate : Minimum					
Maximum					
Average					
Stock	1 647,0	1 647,0	1 647,0	1 647,0	1 647,0
Next maturity Swap (Set. 23, 2022)	40,0	40,0	40,0	40,0	40,0
Swap matured from September 12 to 16, 2022					
xvii. Cross Currency Repo					
Proposals received					
Maturity					
Interest rate : Minimum					
Maximum					
Average					
Stock					
Next maturity Swap					
Cross Currency Repo matured from September 12 to 16, 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 September 12 to 16, 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 September 12 to 16, 2022					
xx. Auction FX Swap Sell BCRP		300,0 264,0			100,0 200,0
Proposals received		777,0 264,0			370,0 336,0
Maturity		365 d 365 d			273 d 273 d
Interest rate : Minimum		3,60 3,59			3,90 3,85
Maximum		3,74 4,00			3,90 3,90
Average		3,70 3,70			3,90 3,88
Stock	33 741,0	34 305,0	34 305,0	34 105,0	34 405,0
Next maturity FX Swap Sell (Set. 20, 2022)	200,0	200,0	200,0	200,0	200,0
FX Swap Sell currency matured from September 12 to 16, 2022	200,0	200,0	200,0		
xxi. Auction Security Repos to provide US$ dollars (RED)					
Proposals received					
Maturity					
Interest rate : Minimum					
Maximum					
Average					
Stock	0,0	0,0	0,0	0,0	0,0
Next maturity RED					
FX Swap Purchase currency matured from September 12 to 16, 2022					
xxii. Auction Interest Rate Swap	30,0	Desierta			30,0
Proposals received	90,0	75,0			60,0
Maturity	91 d	181 d			273 d
Interest rate : Minimum	6,75	0,00			6,75
Maximum	6,75	0,00			6,75
Average	6,75	0,00			6,75
Stock	3 750,1	3 700,1	3 700,1	3 650,1	3 680,1
Next maturity Interest Rate Swap (Set. 13, 2022)	50,0	50,0	50,0	50,0	50,0
FX Swap Purchase currency matured from September 12 to 16, 2022	100,0	50,0	50,0		100,0
b. Settlement of Credit Portfolio Repo (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$)	3,5	2,7	3,7		
i. Purchase (millions of US$)	3,5	2,7	3,7		
ii. Selling (millions of US$)					
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	**10 888,9**	**10 599,3**	**11 161,9**	**10 385,3**	**5 333,1**
4. Central Bank monetary operations					
a. Swap operations of foreign currency.					
Fee (daily efective rate)	0,0125%	0,0193%	0,0193%	0,0194%	0,0185%
b. Outcome of the direct temporary buying securities (Repo)					
Interest rate					
c. Monetary regulation credit					
Interest rate					
d. Overnight deposits in domestic currency	71,0	52,0	419,5	134,8	294,0
Interest rate	4,50%	4,50%	4,50%	4,50%	4,75%
5. Commercial bank current account in the BCR at close of the day	**10 817,9**	**10 547,3**	**10 742,4**	**10 250,5**	**5 039,1**
a Cumulative average reserve balances in domestic currency (millions of S/) (*)	18 421,9	18 378,1	18 273,3	18 277,4	18 107,6
b Cumulative average reserve balances in domestic currency (% of liabilities subject to reserve requirements) (*)	9,2	9,2	9,1	9,1	9,0
c Cumulative average current account in domestic currency (millions of S/)	11 053,8	11 010,0	10 905,2	10 909,3	10 781,4
d Cumulative average current account in domestic currency (% of liabilities subject to reserve requirements) (*)	5,5	5,5	5,4	5,4	5,4
6. Interbank market and Secondary market of CDBCRP					
a. Interbank operations (domestic currency)	1 765,5	2 185,8	2 879,2	2 699,6	2 187,8
Interest rate : Minimum / Maximum / TIBO	6,40 / 6,50 / 6,50	6,20 / 6,50 / 6,50	6,40 / 6,50 / 6,50	6,40 / 6,50 / 6,50	6,75 / 6,75 / 6,75
b. Interbank operations (foreign currency)	93,0	87,5	49,5	84,5	39,5
Interest rate : Minimum / Maximum / Average	2,50 / 2,50 / 2,50	2,50 / 2,55 / 2,50	2,50 / 2,55 / 2,50	2,50 / 2,55 / 2,50	2,50 / 2,55 / 2,50
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$)	**Set.02. 2022**	**Set.05. 2022**	**Set.06. 2022**	**Set.07. 2022**	**Set.08. 2022**
Flow of foreign exchange position adjusted by forwards = a + b.i - c.i + e + f	-8,6	-10,1	-16,9	36,4	-49,7
Flow of foreign exchange position = a + b.ii - c.ii + e + f	122,7	-20,3	132,2	115,7	-39,4
a. Spot purchases with non-banking costumers	122,5	-8,5	127,8	114,2	-33,1
i. Purchases	457,1	203,2	489,6	638,2	449,7
ii. -) Sales	334,6	211,7	361,8	524,0	482,8
b. Forward and swap purchases with non-banking costumers	-33,9	27,3	-115,8	-29,7	-231,1
i. Pacted	133,0	31,7	149,9	220,5	249,4
ii. -) Redemption	166,9	4,4	265,7	250,2	480,5
C. Forward and swap sells with non-banking costumers	250,1	15,5	176,2	49,7	-272,2
i. Pacted	273,1	57,9	410,8	475,0	494,5
ii. -) Redemption	22,9	42,4	234,7	425,3	766,7
d. Interbank operations					
i. Spot	220,4	219,2	384,4	413,9	799,1
ii. Forward		20,0	48,0	40,0	57,0
e. Spot sales due to NDF redemption and swaps	-142,1	35,5	-20,9	179,5	286,3
i. Purchases	13,9	36,8	233,2	424,3	761,9
ii. -) Sales	156,0	1,3	254,1	244,8	475,7
f. Change due to FX options	-1,2	-1,7	-1,9	0,1	1,8
g. Net operations with other financial institutions	152,2	-9,2	139,0	-3,0	-59,6
h. Monetary regulation credit					
Interest rate					
Note: Interbank exchange rate (Source: Datatec)	3,8753	3,8830	3,8969	3,8930	3,8771
(*) Preliminar information					