CENTRAL RESERVE BANK OF PERU

SUMMARY OF MONETARY AND EXCHANGE OPERATIONS

(Millions of Soles)

	26 Set 22	27 Set 22	28 Set 22	29 Set 22	30 Set 22
1. Commercial bank current account before Central Bank operations	**3 679,8**	**5 381,2**	**4 771,4**	**5 654,3**	**4 241,5**
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	300.0	
Proposals received		640.0	670.0	700.0	
Maturity		181 d	180 d	187 d	
Interest rate : Minimum		6.75	6.81	6.83	
Maximum		6.88	6.88	6.88	
Average		6.83	6.85	6.85	
Stock	10 064.4	10 514.4	11 074.4	11 524.4	11 524.4
Next maturity CD BCRP (Oct. 12. 2022)	1 050.0	1 050.0	1 050.0	1 050.0	1 050.0
CD BCRP matured from October 3 to 7. 2022					
ii. Outcome of the buying auction sale securities (REPO)				100.0	200.0 300.0
Proposals received				100.0	200.0 300.0
Maturity				1 d	91 d 3 d
Interest rate : Minimum				7.25	7.33 6.90
Maximum				7.25	7.34 6.90
Average				7.25	7.34 6.90
Stock	13 458.4	13 458.4	13 458.4	13 558.4	14 258.4
Next maturity Reco (Oct. 3. 2022)	300.0	300.0	300.0	400.0	2 300.0
Reco BCRP matured from October 3 to 7. 2022	300.0	300.0	300.0	400.0	4 100.0
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 October 3 to 7. 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 Reco (Dic. 26. 2022)	9.7	9.7	9.7	9.7	9.7
Alternative Credit Portfolio Reco matured from October 3 to 7. 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 Reco.					
Special Reco matured from October 3 to 7. 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 Reco (Nov. 17. 2022)	3.0	3.0	3.0	3.0	3.0
Liquidity Reco matured from October 3 to 7. 2022					
ix. Auction sale of CDV BCRP		500.0			
Proposals received		1160.0			
Maturity		92 d			
Spread : Minimum		0.00			
Minimum		0.00			
Average		0.00			
Stock	19 891.10	18 391.10	18 391.10	18 391.10	18 391.10
Next maturity CDV BCRP (Oct. 11. 2022)	2 250.00	1 500.00	1 500.00	1 500.00	1 500.00
CDV BCRP matured from October 3 to 7. 2022	2 250.00				
x. Auction sale of CDLD BCRP					
Proposals received					
Maturity					
Interest rate : Minimum					
Maximum					
Average					
Stock					
Next maturity CDLD BCRP					
CDLD BCRP matured from October 3 to 7. 2022					
xi. Auction sale of time deposits in domestic currency	1 442.0 1 400.0	1 999.8 1 713.6	1 999.9 1 572.2	3 000.0 328.0 1782.2	2 000.0
Proposals received	1 442.0 1 893.7	2 384.8 1 713.6	2 101.0 1 572.2	3 051.4 328.0 1782.2	4 122.4
Maturity	1 d 1 d	1 d 1 d	1 d 1 d	1 d 7 d 1 d	3 d
Interest rate : Minimum	6.50 6.35	6.60 6.55	5.75 6.50	6.60 6.45 6.60	6.65
Maximum	6.75 6.68	6.75 6.75	6.75 6.75	6.75 6.75 6.75	6.74
Average	6.69 6.60	6.70 6.65	6.72 6.69	6.74 6.72 6.70	6.72
Stock	4 342.0	5 213.4	5 072.1	5 110.2	2 328.0
Next maturity of time deposits (Oct. 3. 2022)	3 842.0	3 713.4	5 072.1	4 782.2	2 000.0
Time Deposits matured from October 3 to 7. 2022	4 342.0	5 213.4	5 072.1	4 782.2	2 328.0
xii. Auction sale of time deposits TP in domestic currency					
Proposals received					
Maturity					
Interest rate : Minimum					
Maximum					
Average					
Stock	6 504.7	6 504.7	6 504.7	6 504.7	6 504.7
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 3 to 7. 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 October 3 to 7. 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 October 3 to 7. 2022					200.0
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 3 to 7. 2022					
xvi. Auction sale of Swap operation in foreign currency					
Proposals received					
Maturity					
Interest rate : Minimum					
Maximum					
Average					
Stock	1 607.0	1 577.0	1 577.0	1 577.0	1 577.0
Next maturity Swap (Oct. 3. 2022)	30.0	500.0	500.0	500.0	500.0
Swap matured from October 3 to 7. 2022	30.0				500.0
xvii. Cross Currency Repo					
Proposals received					
Maturity					
Interest rate : Minimum					
Maximum					
Average					
Stock					
Next maturity Swap					
Cross Currency Reco matured from October 3 to 7. 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 3 to 7. 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 3 to 7. 2022					
xx. Auction FX Swap Sell BCRP	300.0 200.0 300.0 24.0	300.0 300.0 270.0	300.0 200.0	200.0 40.0 200.0 300.0	200.0 300.0 300.0 129.0
Proposals received	930.0 460.0 525.0 106.0	905.0 695.0 320.0	419.0 252.0	396.0 106.0 455.0 450.0	370.0 720.0 525.0 129.0
Maturity	273 d 273 d 273 d 274 d	273 d 273 d 273 d	181 d 273 d	91 d 274 d 274 d 274 d	181 d 181 d 181 d 181 d
Interest rate : Minimum	3.67 3.77 3.69 3.88	3.77 3.67 3.75	3.45 3.89	2.69 4.00 3.84 3.80	3.89 3.82 3.69 3.89
Maximum	3.87 3.91 3.97 3.95	3.85 3.82 4.04	3.50 4.04	3.44 4.20 3.96 4.03	3.90 3.89 3.80 4.05
Average	3.77 3.86 3.88 3.89	3.80 3.76 3.88	3.48 3.96	3.22 4.06 3.85 3.94	3.90 3.86 3.79 3.95
Stock	35 829.0	36 699.0	37 144.0	37 484.0	38 388.0
Next maturity FX Swap Sell (Oct. 3. 2022)	55.0	55.0	400.0	25.0	280.0
FX Swap Sell currency matured from October 3 to 7. 2022	480.0	480.0	425.0	25.0	2 879.9
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 October 3 to 7. 2022					
xxii. Auction Interest Rate Swap	30.0	30.0			30.0
Proposals received	60.0	60.0			75.0
Maturity	91 d	181 d			273 d
Interest rate : Minimum	6.83	6.83			6.82
Maximum	6.83	6.83			6.82
Average	6.83	6.83			6.82
Stock	3 640.1	3 655.1	3 655.1	3 555.1	3 585.1
Next maturity Interest Rate Swap (Oct. 4. 2022)	15.0	100.0	100.0	50.0	50.0
FX Swap Purchase currency matured from October 3 to 7. 2022	115.0	100.0	100.0		200.0
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		4.0		39.9	355.0
i. Purchase (millions of US$)					
Average exchange rate (S/. US$)					
ii. Selling (millions of US$)		1.0		10.0	89.0
Average exchange rate (S/. US$)		3.965		3.987	3.989
d. Operations outside of FX Desk (millions of US$)	0.2	4.0	1.7	0.4	1.5
i. Purchase (millions of US$)	0.2	4.0	1.7	0.4	1.5
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					
3. Commercial bank current account before close of the day	**1 621.8**	**1 910.3**	**1 950.4**	**1 814.4**	**3 642.5**
4. Central Bank monetary operations					
a. Swap operations of foreign currency.					
Fee (daily effective rate)	0.0191%	0.0191%	0.0190%	0.0189%	0.0189%
b. Outcome of the direct temporary buying securities (Reco)					
Interest rate					
c. Monetary regulation credit					
Interest rate					
d. Overnight deposits in domestic currency	522.0	611.8	724.9	769.0	1 793.3
Interest rate	4.75%	4.75%	4.75%	4.75%	4.75%
5. Commercial bank current account in the BCR at close of the day	**1 099.8**	**1 298.5**	**1 225.5**	**1 045.4**	**1 849.2**
a. Cumulative average reserve balances in domestic currency (millions of S/) (*)	12 784.2	12 642.6	12 507.8	12 370.2	12 232.3
b. Cumulative average reserve balances in domestic currency (% of liabilities subject to reserve requirements) (*)	6.4	6.3	6.2	6.2	6.1
c. Cumulative average current account in domestic currency (millions of S/)	5 418.7	5 277.2	5 142.2	5 004.6	4 866.6
d. Cumulative average current account in domestic currency (% of liabilities subject to reserve requirements) (*)	2.7	2.6	2.6	2.5	2.4
6. Interbank market and Secondary market of CDBCRP					
a. Interbank operations (domestic currency)	1 099.8	923.2	948.0	1 050.0	1 826.9
Interest rate : Minimum / Maximum / TIBO	6.60 / 6.75 / 6.75	6.50 / 6.75 / 6.75	6.75 / 6.75 / 6.75	6.75 / 6.75 / 6.75	6.00 / 6.90 / 6.81
b. Interbank operations (foreign currency)	106.0	103.0	103.5	73.5	108.5
Interest rate : Minimum / Maximum / Average	3.25 / 3.25 / 3.25	3.25 / 3.25 / 3.25	3.25 / 3.25 / 3.25	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$)	**Set.23. 2022**	**Set.26. 2022**	**Set.27. 2022**	**Set.28. 2022**	**Set.29. 2022**
Flow of foreign exchange position adjusted by forwards = a + b.i - c.i + e + f	-112.5	-34.6	158.4	-116.1	-33.1
Flow of foreign exchange position = a + b.ii - c.ii + e + f	60.7	27.7	175.1	69.7	69.7
a. Spot purchases with non-banking costumers	121.0	-3.2	177.0	-10.9	59.7
i. Purchases	589.1	313.0	634.2	451.2	818.1
ii. \) Sales	468.2	316.2	457.2	462.1	758.4
b. Forward and swap purchases with non-banking costumers	65.5	-119.7	-275.6	-116.1	-72.8
i. Pacted	124.6	68.4	98.3	187.8	195.7
ii. \) Redemption	59.1	188.1	373.9	303.9	268.6
c. Forward and swap sells with non-banking costumers	298.7	145.0	-40.8	116.7	101.4
i. Pacted	357.5	435.9	351.8	580.8	390.6
ii. \) Redemption	118.8	290.9	392.6	464.5	287.3
d. Interbank operations					
i. Spot	265.4	265.7	589.6	421.9	413.5
ii. Forward	77.0	42.0	108.0	52.0	159.0
e. Spot sales due to NDF redemption and swaps	31.8	141.1	23.2	173.5	18.1
i. Purchases	80.2	287.8	388.8	449.0	286.1
ii. \) Sales	48.5	146.8	365.6	275.5	268.0
f. Change due to FX options	0.0	-6.7	-2.3	1.8	-12.2
g. Net operations with other financial institutions	-32.3	201.8	214.1	112.5	96.1
h. Monetary regulation credit					
Interest rate					
Note: Interbank exchange rate (Source: Database)	3.9099	3.9396	3.9471	3.9491	3.9724

(*) Preliminar information