CENTRAL RESERVE BANK OF PERU

SUMMARY OF MONETARY AND EXCHANGE OPERATIONS

(Millions of Soles)

	01 Ago 22	02 Ago 22	03 Ago 22	04 Ago 22	05 Ago 22
1. Commercial bank current account before Central Bank operations	**1 705,0**	**3 724,9**	**5 057,8**	**6 588,4**	**7 046,4**
2. Monetary and exchange Central Bank operations before close of the day					
a. Central Bank monetary operations					
i. Auction sale of CD BCRP					
Proposals received					
Maturity					
Interest rate : Minimum					
Maximum					
Average					
Stock	5 117,9	5 117,9	5 117,9	5 117,9	5 117,9
Next maturity CD BCRP (Ago. 11, 2022)	1 800,0	1 800,0	1 800,0	1 800,0	1 800,0
CD BCRP matured from August 8 to 12, 2022					1 800,0
ii. Outcome of the buying auction sale securities (REPO)	2000,0 1500,0 1000,0 4850,0	2000,0 1000,1 500,0 3900,0	300,0 500,0 4000,0	2300,0	1000,0 300,0 1900,0
Proposals received	6100,0 4650,0 2500,0 4850,0	4800,0 2900,0 1600,0 4900,0	950,0 1650,0 7050,0	5330,0	3100,0 1000,0 5000,0
Maturity	1 d 1 d 31 d 1 d	1 d 1 d 31 d 1 d	33 d 7 d 1 d	1 d	3 d 91 d 3 d
Interest rate : Minimum	6,25 6,45 7,01 6,0	6,25 6,20 6,92 6,03	7,02 6,55 6,28	7,10	7,27 7,81 7,15
Maximum	6,45 6,56 7,02 6,52	6,40 6,25 7,06 6,23	7,06 6,70 6,50	7,15	7,27 7,81 7,41
Average	6,34 6,50 7,02 6,06	6,34 6,22 7,02 6,13	7,05 6,61 6,38	7,14	7,27 7,81 7,31
Stock	18 008,4	17 058,5	14 958,4	13 258,4	15 258,4
Next maturity Repo (Ago. 8, 2022)	8 350,0	6 900,1	4 000,0	2 300,0	3 000,0
Repo BCRP matured from August 8 to 12, 2022	8 350,0	6 900,1	4 000,0	2 300,0	3 500,0
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 August 8 to 12, 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 August 8 to 12, 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 August 8 to 12, 2022					
viii. Auction sale of CDV BCRP					
Proposals received					
Maturity					
Spread : Minimum					
Minimim					
Average					
Stock	20 210,40	20 210,40	20 210,40	20 210,40	20 210,40
Next maturity CDV BCRP (Ago. 12, 2022)	2 280,00	2 280,00	2 280,00	2 280,00	2 280,00
CDV BCRP matured from August 8 to 12, 2022					2 280,00
ix. Auction sale of CDLD BCRP					
Proposals received					
Maturity					
Interest rate : Minimum					
Maximum					
Average					
Stock					
Next maturity CDLD BCRP					
CDLD BCRP matured from August 8 to 12, 2022					
x. Auction sale of time deposits in domestic currency					
Proposals received					
Maturity					
Interest rate : Minimum					
Maximum					
Average					
Stock					
Next maturity of time deposits (Ago. 7, 2022)					
Time Deposits matured from August 8 to 12, 2022					
xi. Auction sale of time deposits TP in domestic currency					
Proposals received					
Maturity					
Interest rate : Minimum					
Maximum					
Average					
Stock	6 441,9	6 441,9	6 441,9	6 441,9	6 441,9
Next maturity of time deposits TP (Ago. 19, 2022)	500,0	500,0	500,0	500,0	500,0
Time Deposits TP matured from August 8 to 12, 2022					
xii. 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 August 8 to 12, 2022					
xiii. 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 August 8 to 12, 2022					
xiv. 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 August 8 to 12, 2022					
xv. Auction sale of Swap operation in foreign currency	300,0	300,0	300,0		
Proposals received	720,0	771,5	1000,0		
Maturity	31 d	31 d	7 d		
Interest rate : Minimum	6,85	6,61	6,40		
Maximum	6,85	6,90	6,41		
Average	6,85	6,71	6,41		
Stock	2 247,0	2 547,0	2 847,0	2 847,0	2 847,0
Next maturity Swap (Ago. 10, 2022)	200,0	200,0	300,0	300,0	300,0
Swap matured from August 8 to 12, 2022					500,0
xvi. Cross Currency Repo					
Proposals received					
Maturity					
Interest rate : Minimum					
Maximum					
Average					
Stock					
Next maturity Swap					
Cross Currency Repo matured from August 8 to 12, 2022					
xvii. 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 August 8 to 12, 2022					
xviii. 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 August 8 to 12, 2022					
xix. Auction FX Swap Sell BCRP	300,0	300,0 120,0 200,0 200,0	200,0 200,0 300,0 200,0	200,0	
Proposals received	581,0	840,0 380,0 365,0 250,0	441,0 560,0 735,0 270,0	490,0	
Maturity	91 d	273 d 182 d 182 d 273 d	273 d 365 d 365 d 365 d	91 d	
Interest rate : Minimum	2,19	3,10 3,14 3,09 3,35	3,44 3,31 3,30 3,34	2,40	
Maximum	2,60	3,25 3,27 3,25 3,45	3,47 3,36 3,36 3,36	2,51	
Average	2,49	3,18 3,21 3,16 3,40	3,45 3,33 3,34 3,35	2,44	
Stock	36 136,1	35 956,3	36 056,2	35 456,2	35 056,2
Next maturity FX Swap Sell (Ago. 8, 2022)	999,8	800,1	800,0	400,0	920,0
FX Swap Sell currency matured from August 8 to 12, 2022	2 999,9	2 000,1	1 200,0	400,0	2 570,2
xx. 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 August 8 to 12, 2022					
xxi. Auction Interest Rate Swap	50,0	50,0			50,0
Proposals received	170,0	150,0			150,0
Maturity	92 d	184 d			273 d
Interest rate : Minimum	6,66	6,71			6,71
Maximum	6,66	6,71			6,71
Average	6,66	6,71			6,71
Stock	4 050,1	4 050,1	4 050,1	4 050,1	4 100,1
Next maturity Interest Rate Swap (Ago. 8, 2022)	50,0	50,0	50,0	50,0	50,0
FX Swap Purchase currency matured from August 8 to 12, 2022	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$)		0,1	0,5	1,2	
i. Purchase (millions of US$)		0,1	0,5	1,2	
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	**11 355,0**	**11 413,5**	**10 157,8**	**8 888,4**	**10 346,4**
4. Central Bank monetary operations					
a. Swap operations of foreign currency.					
Fee (daily efective rate)	0,0168%	0,0166%	0,0166%	0,0168%	0,0176%
b. Outcome of the direct temporary buying securities (Repo)					
Interest rate					
c. Monetary regulation credit					
Interest rate					
d. Overnight deposits in domestic currency	2,0	904,6	1 239,5	1 051,8	1 139,8
Interest rate	4,00%	4,00%	4,00%	4,00%	4,00%
5. Commercial bank current account in the BCR at close of the day	**11 353,0**	**10 508,9**	**8 918,3**	**7 836,6**	**9 206,6**
a Cumulative average reserve balances in domestic currency (millions of S/) (*)	12 344,0	18 575,0	18 012,3	17 146,7	16 512,7
b Cumulative average reserve balances in domestic currency (% of liabilities subject to reserve requirements) (*)	6,3	9,4	9,2	8,7	8,4
c Cumulative average current account in domestic currency (millions of S/)	4 928,5	11 353,0	10 790,3	9 924,6	9 290,7
d Cumulative average current account in domestic currency (% of liabilities subject to reserve requirements) (*)	2,5	5,7	5,5	5,0	4,7
6. Interbank market and Secondary market of CDBCRP					
a. Interbank operations (domestic currency)	1 152,9	1 361,4	1 301,9	1 335,7	1 218,5
Interest rate : Minimum / Maximum / TIBO	5,00 / 6,10 / 6,04	6,00 / 6,00 / 6,00	6,00 / 6,00 / 6,00	6,00 / 6,00 / 6,00	6,00 / 6,50 / 6,20
b. Interbank operations (foreign currency)	-	-	-	-	-
Interest rate : Minimum / Maximum / Average	- / - / -	- / - / -	- / - / -	- / - / -	- / - / -
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$)	**Jul.27.2022**	**Aug.01.2022**	**Aug.02.2022**	**Aug.03.2022**	**Aug.04.2022**
Flow of foreign exchange position adjusted by forwards = a + b.i - c.i + e + f	-12,5	-67,0	96,7	-52,4	14,4
Flow of foreign exchange position = a + b.ii - c.ii + e + f	36,2	-137,1	227,3	-44,0	-72,2
a. Spot purchases with non-banking costumers	65,4	-109,5	237,0	-27,4	-57,4
i. Purchases	633,4	338,6	536,3	449,8	398,3
ii. -) Sales	568,0	448,0	299,3	477,2	455,7
b. Forward and swap purchases with non-banking costumers	61,5	264,1	56,1	24,7	-227,5
i. Pacted	234,2	303,2	85,8	175,0	88,7
ii. -) Redemption	172,7	39,1	29,7	150,2	316,2
C. Forward and swap sells with non-banking costumers	-1,0	74,9	142,3	63,9	-460,6
i. Pacted	360,0	184,0	427,3	529,4	451,0
ii. -) Redemption	361,1	109,1	285,0	465,5	911,5
d. Interbank operations					
i. Spot	384,2	204,9	281,3	291,4	296,1
ii. Forward	15,0	68,0	60,0	231,0	20,0
e. Spot sales due to NDF redemption and swaps	168,1	58,2	253,5	308,1	588,2
i. Purchases	338,0	89,1	282,5	453,3	903,2
ii. -) Sales	169,8	30,9	29,0	145,2	315,1
f. Change due to FX options	-1,6	1,7	-2,0	0,5	1,5
g. Net operations with other financial institutions	-118,7	-136,5	-50,3	20,9	-155,6
h. Monetary regulation credit					
Interest rate					
Note: Interbank exchange rate (Source: Datatec)	3,9211	3,8846	3,9215	3,9168	3,8867
(*) Preliminar information					