CENTRAL RESERVE BANK OF PERU

SUMMARY OF MONETARY AND EXCHANGE OPERATIONS

(Millions of Soles)

	16 May 22	17 May 22	18 May 22	19 May 22	20 May 22
1. Commercial bank current account before Central Bank operations	**7 946,4**	**7 569,5**	**8 266,3**	**4 246,5**	**2 557,2**
2. Monetary and exchange Central Bank operations before close of the day					
a. Central Bank monetary operations					
i. Auction sale of CD BCRP	700,0	1000,0	1000,0	300,0	
Proposals received	1458,9	1783,3	1473,9	462,0	
Maturity	30 d	34 d	35 d	36 d	
Interest rate : Minimum	4,70	4,70	4,67	4,69	
Maximum	4,87	4,80	4,77	4,72	
Average	4,82	4,77	4,73	4,71	
Stock	7 844,0	7 105,0	6 885,0	7 339,8	6 339,8
Next maturity CD BCRP INGLES	2 366,0	1 980,0	1 000,0	1 000,0	2 010,0
CD BCRP matured from may 23 to 27, 2022	5 346,0	2 980,0	1 000,0	1 000,0	
ii. Outcome of the buying auction sale securities (REPO)					500,0
Proposals received					1350,0
Maturity					31 d
Interest rate : Minimum					5,48
Maximum					5,53
Average					5,50
Stock	5 562,4	5 262,4	5 262,4	5 262,4	5 762,4
Next maturity Repo (Jun. 15, 2022)	300,0	100,0	100,0	100,0	100,0
Repo BCRP matured from may 23 to 27, 2022	300,0				800,0
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 may 23 to 27, 2022					
iv. Auction of credit portfolio repurchase agreements (Alternative)					
Proposals received					
Maturity					
Interest rate : Minimum					
Maximum					
Average					
Stock	6 404,4	6 404,4	6 404,4	6 401,7	6 401,7
Next maturity Alternative Credit Portfolio Repo (May. 23, 2022)	12,6	12,6	12,6	12,6	12,6
Alternative Credit Portfolio Repo matured from may 23 to 27, 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 may 23 to 27, 2022					
viii. Auction sale of CDV BCRP	300,0	380,0	1000,0	700,0	
Proposals received	610,0	580,0	1829,3	1000,0	
Maturity	88 d	87 d	86 d	95 d	
Spread : Minimum	0,03	0,04	0,03	0,03	
Minimim	0,04	0,04	0,04	0,04	
Average	0,04	0,04	0,04	0,03	
Stock	19 017,60	19 397,60	18 389,60	19 089,60	19 089,60
Next maturity CDV BCRP	2 008,00	2 008,00	1 900,00	1 900,00	1 900,00
CDV BCRP matured from may 23 to 27, 2022	2 008,00	2 008,00			3 454,90
ix. Auction sale of CDLD BCRP					
Proposals received					
Maturity					
Interest rate : Minimum					
Maximum					
Average					
Stock					
Next maturity CDLD BCRP					
CDLD BCRP matured from may 23 to 27, 2022					
x. Auction sale of time deposits in domestic currency	1 000,1 / 2 300,0	1 000,0 / 1 400,1	762,3 / 1 800,1	390,4 / 600,0	1 600,0
Proposals received	1 506,5 / 3 603,3	1 531,0 / 3 479,3	762,3 / 3 703,7	390,4 / 2 302,8	2 067,4
Maturity	7 d / 1 d	7 d / 1 d	7 d / 1 d	7 d / 1 d	3 d
Interest rate : Minimum	4,50 / 4,00	4,70 / 4,00	4,70 / 3,95	4,65 / 3,90	3,50
Maximum	4,95 / 4,52	4,91 / 4,35	5,00 / 4,20	5,00 / 3,99	3,90
Average	4,85 / 4,33	4,83 / 4,22	4,84 / 4,11	4,95 / 3,95	3,79
Stock	3 800,1	3 900,2	5 062,5	4 252,8	4 752,8
Next maturity of time deposits	2 300,0	1 400,1	1 800,1	1 100,0	2 600,1
Time Deposits matured from may 23 to 27, 2022	2 800,0	1 900,1	2 300,1	1 100,0	4 752,8
xi. Auction sale of time deposits TP in domestic currency	300,0		300,0		
Proposals received	621,2		746,4		
Maturity	184 d		184 d		
Interest rate : Minimum	5,86		6,22		
Maximum	6,75		6,32		
Average	6,2		6,3		
Stock	5 974,0	5 974,0	5 774,0	5 774,0	5 774,0
Next maturity of time deposits TP (May. 24, 2022)	500,0	500,0	500,0	500,0	500,0
Time Deposits TP matured from may 23 to 27, 2022	500,0	500,0			
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 may 23 to 27, 2022					
xiii. Auction sale of CDR BCRP					
Proposals received					
Maturity					
Interest rate : Minimum					
Maximum					
Average					
Stock	195,0	195,0	195,0	195,0	195,0
Next maturity CDR BCRP	195,0	195,0	195,0	195,0	195,0
CDR BCRP matured from may 23 to 27, 2022					195,0
xiv. Auction sale of CD BCRP-NR					
Proposals received					
Maturity					
Interest rate : Minimum					
Maximum					
Average					
Stock					
Next maturity CDR BCRP					
CD BCRP-NR matured from may 23 to 27, 2022					
xv. Auction sale of Swap operation in foreign currency					500,0
Proposals received					708,0
Maturity					7 d
Interest rate : Minimum					6,25
Maximum					6,60
Average					6,45
Stock	2 177,0	2 177,0	2 177,0	2 177,0	2 377,0
Next maturity Swap	300,0	300,0	300,0	300,0	700,0
Swap matured from may 23 to 27, 2022	300,0	300,0	300,0	300,0	700,0
xvi. Cross Currency Repo					
Proposals received					
Maturity					
Interest rate : Minimum					
Maximum					
Average					
Stock					
Next maturity Swap					
Cross Currency Repo matured from may 23 to 27, 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 may 23 to 27, 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 may 23 to 27, 2022					
xix. Auction FX Swap Sell BCRP					
Proposals received					
Maturity					
Interest rate : Minimum					
Maximum					
Average					
Stock	35 933,9	35 933,9	35 933,9	35 933,9	35 933,9
Next maturity FX Swap Sell	100,0	100,0	100,0	100,0	100,0
FX Swap Sell currency matured from may 23 to 27, 2022					710,0
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 (May. 24, 2022)					
FX Swap Purchase currency matured from may 23 to 27, 2022					
xxi. Auction Interest Rate Swap	50,0	50,0			50,0
Proposals received	150,0	100,0			150,0
Maturity	92 d	184 d			276 d
Interest rate : Minimum	5,59	5,80			5,87
Maximum	5,59	5,80			5,87
Average	5,59	5,80			5,87
Stock	10 045,1	10 095,1	10 095,1	10 095,1	10 145,1
Next maturity Interest Rate Swap	50,0	50,0	50,0	50,0	50,0
FX Swap Purchase currency matured from may 23 to 27, 2022					150,0
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$)	6,2	-250,0	0,5	0,6	0,0
i. Purchase (millions of US$)	6,2		0,5	0,6	0,0
ii. Selling (millions of US$)		250,0			
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	**4 086,4**	**3 162,5**	**2 943,9**	**2 101,3**	**1 957,2**
4. Central Bank monetary operations					
a. Swap operations of foreign currency.					
Fee (daily efective rate)	0,0146%	0,0147%	0,0146%	0,0147%	0,0148%
b. Outcome of the direct temporary buying securities (Repo)					
Interest rate	5,50%	5,50%	5,50%	5,50%	5,50%
c. Monetary regulation credit					
Interest rate					
d. Overnight deposits in domestic currency	1 804,5	983,7	1 425,5	1 149,0	705,5
Interest rate	3,25%	3,25%	3,25%	3,25%	3,25%
5. Commercial bank current account in the BCR at close of the day	**2 281,9**	**2 178,8**	**1 518,4**	**952,3**	**1 251,7**
a Cumulative average reserve balances in domestic currency (millions of S/) (*)	14 891,3	14 555,3	14 278,1	13 963,0	13 657,1
b Cumulative average reserve balances in domestic currency (% of liabilities subject to reserve requirements) (*)	7,7	7,5	7,4	7,2	7,1
c. Cumulative average current account in domestic currency (millions of S/)	7 431,2	7 096,4	6 817,5	6 503,9	6 198,0
d Cumulative average current account in domestic currency (% of liabilities subject to reserve requirements) (*)	3,8	3,7	3,5	3,4	3,2
6. Interbank market and Secondary market of CDBCRP					
a. Interbank operations (domestic currency)	185,0	528,0	987,0	969,4	1 257,4
Interest rate : Minimum / Maximum / TIBO	5,00 / 5,00 / 5,00	5,00 / 5,00 / 5,00	5,00 / 5,00 / 5,00	5,00 / 5,00 / 5,00	4,50 / 5,30 / 5,020
b. Interbank operations (foreign currency)	7,0				12,0
Interest rate : Minimum / Maximum / Average	1,00 / 1,00 / 1,00				1,00 / 1,00 / 1,00
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$)	**May.13.2022**	**May.16.2022**	**May.17.2022**	**May.18.2022**	**May.19.2022**
Flow of foreign exchange position adjusted by forwards = a + b.i - c.i + e + f	-47,8	7,1	-8,2	-31,0	-16,6
Flow of foreign exchange position = a + b.ii - c.ii + e + f	7,2	-17,5	-64,6	181,3	-16,8
a. Spot purchases with non-banking costumers	26,6	-14,1	-61,1	189,9	5,6
i. Purchases	301,3	436,5	296,7	413,7	584,3
ii. -) Sales	274,7	450,6	357,8	223,8	578,8
b. Forward and swap purchases with non-banking costumers	89,0	-21,1	-7,7	54,8	-231,0
i. Pacted	146,8	385,3	129,5	132,3	240,3
ii. -) Redemption	57,8	406,4	137,1	77,5	471,3
C. Forward and swap sells with non-banking costumers	199,4	-47,0	-60,4	263,9	-219,9
i. Pacted	389,5	345,3	339,8	425,2	470,4
ii. -) Redemption	190,0	392,3	400,2	161,3	690,4
d. Interbank operations					
i. Spot	188,0	123,3	358,4	292,4	339,5
ii. Forward		20,0	66,0	90,0	90,0
e. Spot sales due to NDF redemption and swaps	113,8	-15,4	260,7	76,3	200,8
i. Purchases	169,5	388,7	365,2	152,8	668,7
ii. -) Sales	55,7	404,0	104,5	76,5	467,8
f. Change due to FX options	2,4	-1,3	3,6	-3,3	11,3
g. Net operations with other financial institutions	52,1	-2,2	-1,1	-1,0	-4,1
h. Monetary regulation credit					
Interest rate					
Note: Interbank exchange rate (Source: Datatec)	3,7780	3,7834	3,7581	3,7710	3,7468
(*) Preliminar information					