CENTRAL RESERVE BANK OF PERU

SUMMARY OF MONETARY AND EXCHANGE OPERATIONS

(Millions of Soles)

	6-Jun-22	7-Jun-22	8-Jun-22	9-Jun-22	10-Jun-22
1. Commercial bank current account before Central Bank operations	**10,892.5**	**10,580.6**	**9,672.8**	**9,815.7**	**10,891.9**
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
Proceeds received					1055.8
Maturity					35.d
Interest rate : Minimum					4.80
Maximum					5.40
Average					5.32
Stock	6,678.8	6,678.8	6,678.8	6,678.8	7,699.8
Net maturity CD BCRP (Jun. 15, 2022)	2,010.0	2,010.0	2,010.0	2,010.0	2,010.0
CD BCRP matured from June 13 to 17, 2022					2,010.0
ii. Outcome of the buy/sro auction sale securities (REPO)	200.0	200.0	600.0		
Proceeds received	800.0	200.0	1938.0		
Maturity	7d.d	7d.d	7d.d		
Interest rate : Minimum	5.67	5.66	5.69		
Maximum	5.68	5.71	5.71		
Average	5.68	5.69	5.70		
Stock	10,562.4	8,962.4	9,462.4	9,462.4	9,462.4
Net maturity Reo (Jun. 30, 2022)	1,855.0	1,555.0	1,555.0	1,555.0	1,555.0
Reo BCRP matured from June 13 to 17, 2022	1,855.0				
iii. Auction of credit portfolio repurchase agreements (General)					
Proceeds received					
Maturity					
Interest rate : Minimum					
Maximum					
Average					
Stock					
Net maturity General Credit Portfolio Reos					
General Credit Portfolio Reos matured from June 13 to 17, 2022					
iv. Auction of credit portfolio repurchase agreements (Alternative)					
Proceeds received					
Maturity					
Interest rate : Minimum					
Maximum					
Average					
Stock	6,389.0	6,389.0	6,389.0	6,389.0	6,389.0
Net maturity Alternative Credit Portfolio Reos (Aug. 1, 2022)	1.2	1.2	1.2	1.2	1.2
Alternative Credit Portfolio Reos matured from June 13 to 17, 2022					
v. Auction of government guaranteed credit portfolio repurchase agreements (Special)					
Guarantee securitized					
Proceeds 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 securitized					
Proceeds received					
Maturity					
Interest rate : Minimum					
Maximum					
Average					
Stock	1,883.2	1,883.2	1,883.2	1,883.2	1,883.2
vii. Outcome of the buy/sro auction sale securities (Special REPO)					
Proceeds received					
Maturity					
Interest rate : Minimum					
Maximum					
Average					
Stock					
Net maturity Special Reos.					
Special Reos matured from June 13 to 17, 2022					
viii. Auction sale of CDV BCRP				500.0	1300.0
Proceeds received				1770.0	3150.0
Maturity				95.d	94.d
Spread : Minimum				0.02	0.02
Minimum				0.03	0.02
Average				0.03	0.02
Stock	17,134.70	17,134.70	17,134.70	17,634.70	15,435.00
Net maturity CDV BCRP (Jun. 13, 2022)	1,999.90	1,999.90	1,999.90	1,999.90	1,815.00
CDV BCRP matured from June 13 to 17, 2022	1,999.90	1,999.90	1,999.90	1,999.90	
ix. Auction sale of CDLD BCRP					
Proceeds received					
Maturity					
Interest rate : Minimum					
Maximum					
Average					
Stock					
Net maturity CDLD BCRP					
CDLD BCRP matured from June 13 to 17, 2022					
x. Auction sale of time deposits in domestic currency	700.0	800.0	1,200.0	500.0	500.0 2,100.2
Proceeds received	1,885.0	2,277.9	2,151.9	2,274.4	1,954.0 6,179.5
Maturity	7.d	1.d	7.d	7.d	7.d 5.d
Interest rate : Minimum	3.55	3.80	3.79	3.44	4.50 3.50
Maximum	4.50	4.19	4.00	3.55	5.29 4.00
Average	4.24	3.99	3.88	3.53	5.02 3.92
Stock	0.0	0.0	0.0	500.0	500.0
Net maturity of time deposits (Jun. 13, 2022)				500.0	500.0
Time Deposits matured from June 13 to 17, 2022				500.0	500.0
xi. Auction sale of time deposits TP in domestic currency	300.0	300.0	300.0		
Proceeds received	726.8	300.0	300.0		
Maturity	179.d	726.8	385.d		
Interest rate : Minimum	6.70	6.57	6.62		
Maximum	6.70	6.57	6.62		
Average	6.70	6.70	6.75		
Stock	6,174.0	6,174.0	6,474.0	6,474.0	6,341.9
Net maturity of time deposits TP (Jun. 13, 2022)	132.1	132.1	132.1	132.1	200.0
Time Deposits TP matured from June 13 to 17, 2022					300.0
xii. Auction sale of time deposits BN in domestic currency					
Proceeds received					
Maturity					
Interest rate : Minimum					
Maximum					
Average					
Stock					
Net maturity of time deposits BN					
Time Deposits BN matured from June 13 to 17, 2022					
xiii. Auction sale of CDR BCRP					
Proceeds received					
Maturity					
Interest rate : Minimum					
Maximum					
Average					
Stock					
Net maturity CDR BCRP					
CDR BCRP matured from June 13 to 17, 2022					
xiv. Auction sale of BCRP-NR					
Proceeds received					
Maturity					
Interest rate : Minimum					
Maximum					
Average					
Stock					
Net maturity CDR BCRP-NR					
CD BCRP-NR matured from June 13 to 17, 2022					
xv. Auction sale of Swap operation in foreign currency			200.0		
Proceeds received			487.0		
Maturity			91.d		
Interest rate : Minimum			6.61		
Maximum			7.10		
Average			6.16		
Stock	2,377.0	2,377.0	2,077.0	2,077.0	2,077.0
Net maturity Swap (Jul. 1, 2022)	500.0	500.0	500.0	500.0	500.0
Swap matured from June 13 to 17, 2022	500.0	500.0			
xvi. Cross Currency Repo					
Proceeds received					
Maturity					
Interest rate : Minimum					
Maximum					
Average					
Stock					
Net maturity Swap					
Cross Currency Repo matured from June 13 to 17, 2022					
xvii. Auction sale of Swap operation in foreign currency (Expansion)					
Proceeds received					
Maturity					
Interest rate : Minimum					
Maximum					
Average					
Stock					
Net maturity Swap foreign currency					
Swap foreign currency matured from June 13 to 17, 2022					
xviii. Auction sale of Swap operation in foreign currency (Sustitution)					
Proceeds received					
Maturity					
Interest rate : Minimum					
Maximum					
Average					
Stock					
Net maturity Swap foreign currency					
Swap foreign currency matured from June 13 to 17, 2022					
xix. Auction FX Swap Sell BCRP	200.0 160.0	Desierta 200.0	200.0 200.0		
Proceeds received	397.0 454.0	-- 500.0	568.0 323.0		
Maturity	365.d 365.d	365.d 365.d	365.d 92.d		
Interest rate : Minimum	2.35 2.35	0.00 2.37	2.33 1.35		
Maximum	2.38 2.45	0.00 2.40	2.39 1.55		
Average	2.36 2.40	0.00 2.38	2.36 1.40		
Stock	35,118.9	35,318.9	35,618.9	35,618.9	35,618.9
Net maturity FX Swap Sell (Jun. 16, 2022)	100.0	100.0	205.0	205.0	205.0
FX Swap Sell currency matured from June 13 to 17, 2022	100.0	100.0			705.1
xx. Auction Security Repos to provide US$ dollars (RED)					
Proceeds received					
Maturity					
Interest rate : Minimum					
Maximum					
Average					
Stock	0.0	0.0	0.0	0.0	0.0
Net maturity RED					
FX Swap Purchase currency matured from June 13 to 17, 2022					
xxi. Auction Interest Rate Swap	200.0	50.0			50.0
Proceeds received	600.0	150.0			100.0
Maturity	273.d	183.d			273.d
Interest rate : Minimum	1.15	5.94			6.04
Maximum	1.22	5.95			6.14
Average	1.18	5.95			6.08
Stock	8,895.1	8,945.1	8,945.1	8,945.1	8,895.1
Net maturity Interest Rate Swap (Jun. 13, 2022)	200.0	200.0	200.0	200.0	350.0
FX Swap Purchase currency matured from June 13 to 17, 2022	200.0	200.0	200.0	200.0	700.0
b. Settlement of Credit Portfolio Reso (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$)		0.0	2.4	2.4	2.3
i. Purchase (millions of US$)		0.0	2.4	3.8	2.3
ii. Selling (millions of US$)					
e. Exchange Swap Foreign Currency Market of CD BCRP, CD BCRP-NR and BTP					
i. Securitizae of CD BCRP and CD BCRP-NR					
ii. Securitizae of BTP					
3. Commercial bank current account before close of the day	**10,890.6**	**10,240.0**	**9,482.0**	**9,482.0**	**6,991.9**
4. Central Bank monetary operations					
a. Swap operations of foreign currency.					
Fee (daily effective rate)	0.1480%	0.1470%	0.1470%	0.1470%	0.0164%
b. Outcome of the short-terminous buy/sro securities (Repo)					
Interest rate	5.50%	5.50%	5.50%	5.50%	6.00%
c. Monetary resolution credit					
Interest rate					
d. Overnight deposits in domestic currency	161.8	161.8	147.7	438.8	2,028.9
Interest rate	3.75%	3.75%	3.75%	3.75%	3.75%
5. Commercial bank current account in the BCR at close of the day	**10,728.8**	**10,078.2**	**9,334.3**	**8,695.9**	**4,963.0**
I Cumulative average reserve balances in domestic currency (millions of S/) (*)	18,297.8	18,258.0	18,058.3	17,814.9	17,527.3
I Cumulative average reserve balances in domestic currency (% of liabilities subject to reserve requirements) (*)	9.5	9.5	9.4	9.3	9.1
I Cumulative average current account in domestic currency (millions of S/)	11,018.9	10,971.3	10,779.6	10,536.3	10,248.7
I Cumulative average current account in domestic currency (% of liabilities subject to reserve requirements) (*)	5.7	5.7	5.6	5.5	5.3
6. Interbank market and Secondary market of CDBCRP	1,201.5	1,139.0	1,424.8	1,416.0	212.6
a. Interbank operations (domestic currency)	4.75 / 5.00 5.00	5.00 / 5.00 5.00	4.75 / 5.00 5.00	4.50 / 5.00 4.99	4.00 / 5.5/ 4.59
Interest rate : Minimum / Maximum / TIBO	66.0	47.0	63.0	54.0	83.0
b. Interbank operations (foreign currency)	1 dia / 1 dia / 1 dia	1 dia / 1 dia / 1 dia	1 dia / 1 dia / 1 dia	1 dia / 1 dia / 1 dia	1 dia / 1 dia / 1 dia
Interest rate : Minimum / Maximum / Average					
c. Secondary market of CDBCRP and CDBCRP-NR					
12 month term (amount / average interest rate)					
24 month term (amount / average interest rate)					
36 month term (amount / average interest rate)					
7. Operations in the foreign exchange market (millions of US$)	**Jun.03.2022**	**Jun.06.2022**	**Jun.07.2022**	**Jun.08.2022**	**Jun.09.2022**
Flow of foreign exchange position adjusted by forwards = a + b1 - c1 + e + f	-0.9	-61.0	135.1	-23.3	-163.8
Flow of foreign exchange position = a + b1 - c1 + e + f	-102.7	-24.9	64.0	-282.8	-181.8
a. Spot purchases with non-banking costumers	354.7	436.1	451.1	397.2	473.7
i. Purchase	514.4	497.7	477.1	680.0	637.5
ii. Sales	458.8	342.6	346.0	687.5	635.3
b. Forward and swap purchases with non-banking costumers	90.6	117.2	91.2	-70.1	-139.6
i. Purchase	234.3	281.9	286.2	133.4	214.1
ii. Redemption	143.7	164.7	195.0	203.5	353.7
(*) Forward and swap sells with non-banking costumers	45.5	53.3	73.2	-279.2	-187.3
i. Pactad	220.1	238.2	330.7	330.4	165.6
ii. Redemption	176.6	175.2	307.4	553.6	347.9
d. Interbank operations					
i. Spot	205.1	398.3	300.9	243.3	274.5
ii. Forward		44.6	153.5	370.0	
e. Spot sales due to NDF redemption and swaps	21.0	160.0	295.1	352.2	-21.6
f. Sales	154.3	161.0	193.3	197.2	328.8
i. Sales	137.3	161.7	193.3	197.2	350.5
f. Change due to FX options	0.1	-0.4	-1.4	-0.1	0.0
g. Net operations with other financial institutions	44.7	38.7	-17.4	556.5	-36.3
h. Monetary resolution credit					
Interest rate					
Note: Interbank exchange rate (Source: Datatec)	3.7082	3.7309	3.7537	3.7590	3.7538
(*) Preliminar information					