CENTRAL RESERVE BANK OF PERU

SUMMARY OF MONETARY AND EXCHANGE OPERATIONS

(Millions of Soles)

	27 Jun 22	28 Jun 22	30 Jun 22	01 Jul 22
1. Commercial bank current account before Central Bank operations	**5 886,6**	**4 415,2**	**3 559,5**	**2 988,3**
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	760,0			
Maturity	30 d			
Interest rate : Minimum	5,20			
Maximum	5,27			
Average	5,25			
Stock	7 054,0	7 054,0	7 054,0	7 054,0
Next maturity CD BCRP (Jul. 15, 2022)	1 630,0	1 630,0	1 630,0	1 630,0
CD BCRP matured from July 5 to 8, 2022				
ii. Outcome of the buying auction sale securities (REPO)	400,0	200,0	300,0 700,0	2000,0 2000,0 1200,0 2800,0
Proposals received	425,0	400,0	952,0 1467,0	5900,0 3900,0 2800,0 2800,0
Maturity	1 d	2 d	92 d 1 d	3 d 3 d 31 d 3 d
Interest rate : Minimum	5,61	6,01	6,76 7,01	6,50 6,30 6,81 5,50
Maximum	5,61	6,01	6,86 7,01	7,15 6,70 6,91 5,70
Average	5,61	6,01	6,82 7,01	6,82 6,52 6,85 5,56
Stock	8 762,4	8 562,4	9 362,4	15 062,4
Next maturity Repo (Jul. 4, 2022)	400,0	200,0	2 300,0	8 300,0
Repo BCRP matured from July 5 to 8, 2022	2 000,0	1 800,0	2 300,0	
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 July 5 to 8, 2022				
iv. Auction of credit portfolio repurchase agreements (Alternative)				
Proposals received				
Maturity				
Interest rate : Minimum				
Maximum				
Average				
Stock	6 386,1	6 386,1	6 386,1	6 386,1
Next maturity Alternative Credit Portfolio Repo (Ago. 1, 2022)	1,2	1,2	1,2	1,2
Alternative Credit Portfolio Repo matured from July 5 to 8, 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
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
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 July 5 to 8, 2022				
viii. Auction sale of CDV BCRP	1 000,00	500,0		
Proposals received	1 854,30	800,0		
Maturity	92 d	91 d		
Spread : Minimum	0,02	0,02		
Minimim	0,02	0,02		
Average	0,02	0,02		
Stock	18 570,00	19 320,00	19 320,00	17 920,00
Next maturity CDV BCRP (Jul. 11, 2022)	1 400,00	1 400,00	1 400,00	950,00
CDV BCRP matured from July 5 to 8, 2022	1 400,00	1 400,00		
ix. Auction sale of CDLD BCRP				
Proposals received				
Maturity				
Interest rate : Minimum				
Maximum				
Average				
Stock				
Next maturity CDLD BCRP				
CDLD BCRP matured from July 5 to 8, 2022				
x. Auction sale of time deposits in domestic currency	3 889,6	3 600,0	3 700,2	
Proposals received	3 889,6	3 703,5	3 935,2	
Maturity	1 d	2 d	1 d	
Interest rate : Minimum	4,80	4,85	3,40	
Maximum	5,50	5,50	5,50	
Average	5,25	5,26	5,07	
Stock	3 889,6	3 600,0	3 700,2	
Next maturity of time deposits (Jul. 3, 2022)	3 889,6	3 600,0	3 700,2	
Time Deposits matured from July 5 to 8, 2022	3 889,6	3 600,0	3 700,2	
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
Next maturity of time deposits TP (Ago. 19, 2022)	500,0	500,0	500,0	500,0
Time Deposits TP matured from July 5 to 8, 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 July 5 to 8, 2022				
xiii. Auction sale of CDR BCRP				
Proposals received				
Maturity				
Interest rate : Minimum				
Maximum				
Average				
Stock				200,0
Next maturity CDR BCRP				200,0
CDR BCRP matured from July 5 to 8, 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 July 5 to 8, 2022				
xv. Auction sale of Swap operation in foreign currency				
Proposals received				
Maturity				
Interest rate : Minimum				
Maximum				
Average				
Stock	2 577,0	2 077,0	2 077,0	1 877,0
Next maturity Swap (Jul. 11, 2022)	500,0	500,0	500,0	200,0
Swap matured from July 5 to 8, 2022	1 000,0	500,0	500,0	
xvi. Cross Currency Repo				
Proposals received				
Maturity				
Interest rate : Minimum				
Maximum				
Average				
Stock				
Next maturity Swap				
Cross Currency Repo matured from July 5 to 8, 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 July 5 to 8, 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 July 5 to 8, 2022				
xix. Auction FX Swap Sell BCRP	180,0	180,0 200,0 200,0	Desierta 42,0 139,0	300,0 200,0 200,0
Proposals received	390,0	220,0 403,0 220,0	350,0 135,0 148,0	387,0 490,0 265,0
Maturity	273 d	365 d 365 d 365 d	273 d 365 d 365 d	367 d 367 d 94 d
Interest rate : Minimum	2,88	3,17 3,15 3,15	0,00 3,10 3,21	3,00 3,03 2,27
Maximum	2,98	3,25 3,23 3,17	0,00 3,24 3,25	3,15 3,09 2,40
Average	2,94	3,19 3,19 3,16	0,00 3,17 3,24	3,03 3,07 2,33
Stock	35 478,8	35 258,8	34 649,8	35 077,7
Next maturity FX Swap Sell (Jul. 5, 2022)	800,0	790,0	272,1	383,0
FX Swap Sell currency matured from July 5 to 8, 2022	1 862,1	1 062,1	272,1	883,0
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
Next maturity RED				
FX Swap Purchase currency matured from July 5 to 8, 2022				
xxi. Auction Interest Rate Swap	15,0	50,0		50,0
Proposals received	65,0	50,0		100,0
Maturity	92 d	183 d		274 d
Interest rate : Minimum	6,03	6,13		6,24
Maximum	6,03	6,13		6,30
Average	6,03	6,13		6,28
Stock	6 910,1	6 535,1	5 935,1	5 685,1
Next maturity Interest Rate Swap (Jul. 4, 2022)	425,0	300,0	300,0	450,0
FX Swap Purchase currency matured from July 5 to 8, 2022	1 325,0	600,0	300,0	300,0
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			162,0	
i. Purchase (millions of US$)				
Average exchange rate (S/. US$)				
ii. Selling (millions of US$)			162,0	
Average exchange rate (S/. US$)			3,832	
d. Operations outside of FX Desk (millions of US$)		4,5	3,3	2,7
i. Purchase (millions of US$)		4,5	3,3	2,7
ii. Selling (millions of US$)				
e. Operations at the Secundary Market of CD BCRP, CD BCRP-NR and BTP				
i. Repurchase of CD BCRP and CD BCRP-NR				
ii. Purchase of BTP				
3. Commercial bank current account before close of the day	**2 399,0**	**1 835,2**	**2 050,0**	**1 640,8**
4. Central Bank monetary operations				
a. Swap operations of foreign currency.				
Fee (daily efective rate)	0,0172%	0,0166%	0,0170%	0,0160%
b. Outcome of the direct temporary buying securities (Repo)				
Interest rate				
c. Monetary regulation credit				
Interest rate				
d. Overnight deposits in domestic currency	1 424,3	673,6	719,5	310,3
Interest rate	3,50%	3,50%	3,50%	3,50%
5. Commercial bank current account in the BCR at close of the day	**974,7**	**1 161,6**	**1 330,5**	**10 567,5**
a Cumulative average reserve balances in domestic currency (millions of S/) (*)	11 981,8	11 840,0	11 728,6	11 513,8
b Cumulative average reserve balances in domestic currency (% of liabilities subject to reserve requirements) (*)	6,3	6,2	6,1	6,2
c Cumulative average current account in domestic currency (millions of S/)	4 721,3	4 579,5	4 468,1	4 265,7
d Cumulative average current account in domestic currency (% of liabilities subject to reserve requirements) (*)	2,5	2,4	2,3	2,3
6. Interbank market and Secondary market of CDBCRP				
a. Interbank operations (domestic currency)	1 246,4	1 030,4	663,6	1 316,4
Interest rate : Minimum / Maximum / TIBO	5,50 / 5,50 / 5,50	5,50 / 5,55 / 5,50	5,50 / 5,50 / 5,50	5,50 / 5,50 / 5,50
b. Interbank operations (foreign currency)	88,0	10,0		68,0
Interest rate : Minimum / Maximum / Average	1,75 / 1,75 / 1,75	1,75 / 1,75 / 1,75	0,00 / 0,00 / 0,00	1,75 / 1,75 / 1,75
c. Secondary market of CDBCRP and CDBCRP-NR				
6 month term (amount / average interest rate)				
12 month term (amount / average interes rate)				
24 month term (amount / average interest rate)				
7. Operations in the foreign exchange market (millions of US$)	**Jun.24.2022**	**Jun.27.2022**	**Jun.28.2022**	**Jun.30.2022**
Flow of foreign exchange position adjusted by forwards = a + b.i - c.i + e + f	9,3	9,8	-52,7	-30,3
Flow of foreign exchange position = a + b.ii - c.ii + e + f	-43,4	16,1	14,4	262,6
a. Spot purchases with non-banking costumers	4,7	10,6	12,9	188,3
i. Purchases	405,4	362,6	385,2	777,8
ii. -) Sales	400,7	352,1	372,4	589,5
b. Forward and swap purchases with non-banking costumers	8,8	-323,8	38,4	-204,5
i. Pacted	95,2	261,9	186,8	178,4
ii. -) Redemption	86,5	585,8	148,4	382,9
C. Forward and swap sells with non-banking costumers	35,4	-434,7	65,2	-57,2
i. Pacted	160,2	478,6	255,4	580,7
ii. -) Redemption	124,8	913,3	190,2	637,8
d. Interbank operations				
i. Spot	520,0	336,2	246,9	649,9
ii. Forward	15,0	80,0	56,0	58,0
e. Spot sales due to NDF redemption and swaps	9,2	334,9	43,6	208,3
i. Purchases	93,8	911,4	183,3	582,5
ii. -) Sales	84,6	576,5	139,7	374,2
f. Change due to FX options	-0,5	-19,3	0,3	-0,2
g. Net operations with other financial institutions	60,7	-99,7	-40,9	-24,5
h. Monetary regulation credit				
Interest rate				
Note: Interbank exchange rate (Source: Datatec)	3,7823	3,7847	3,7852	3,8297
(*) Preliminar information				