CENTRAL RESERVE BANK OF PERU

SUMMARY OF MONETARY AND EXCHANGE OPERATIONS

(Millions of Soles)

	20 Dic 21	21 Dic 21	22 Dic 21	23 Dic 21	24 Dic 21
1. Commercial bank current account before Central Bank operations	**16 289.5**	**15 008.2**	**13 678.4**	**11 752.2**	**10 999.7**
2. Monetary and exchange Central Bank operations before close of the day					
a. Central Bank monetary operations					
i. Auction sale of CD BCRP					
Proceeds received					
Maturity					
Interest rate : Minimum					
Maximum					
Average					
Stock	14 346.9	14 346.9	14 346.9	14 346.9	14 346.9
Next maturity CD BCRP (Jan. 4, 2022)		9 146.6			9 146.6
CD BCRP matured from dec 27 to dec 31 th 2021					
ii. Outcome of the buying auction sale securities (SPECI)					
Proceeds received					
Maturity					
Interest rate : Minimum					
Maximum					
Average					
Stock	5 813.3	5 813.3	5 813.3	5 963.3	5 963.3
Next maturity Reso (Jan. 3, 2022)		200.0			200.0
Reso BCRP matured from dec 27 to dec 31 th 2021					
iii. Auction of credit portfolio resurchase agreements (General)					
Proceeds received					
Maturity					
Interest rate : Minimum					
Maximum					
Average					
Stock					
Next maturity General Credit Portfolio Reso					
General Credit Portfolio Reso matured from dec 27 to dec 31 th 2021					
iv. Auction of credit portfolio resurchase agreements (Alternative)					
Proceeds received					
Maturity					
Interest rate : Minimum					
Maximum					
Average					
Stock	6 449.4	6 449.4	6 449.4	6 449.4	6 449.4
Next maturity Alternative Credit Portfolio Repo (Jan. 13, 2022)		1.6			1.6
Alternative Credit Portfolio Reso matured from dec 27 to dec 31 th 2021					
v. Auction of government guaranteed credit portfolio resurchase agreements (Regular)					
Guarantee percentage					
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 resurchase agreements (Special)					
Guarantee percentage					
Proceeds 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)					
Proceeds received					
Maturity					
Interest rate : Minimum					
Maximum					
Average					
Stock					
Next maturity Special Reso.					
Special Reso matured from dec 27 to dec 31 th 2021					
viii. Auction sale of CDV BCRP	1000.0	700.0	700.1	220.0	
Proceeds received	1927.0	1435.0	1095.0	235.0	
Maturity	95 d	94 d	96 d	95 d	
Spread : Minimum	0.03	0.03	0.03	0.03	
Minimum	0.03	0.03	0.03	0.04	
Average	0.03	0.03	0.03	0.04	
Stock	10 734.60	11 434.6	12 134.70	12 354.70	12 354.7
Next maturity CDV BCRP		1 290.0			1 290.0
CDV BCRP matured from dec 27 to dec 31 th 2021					1 290.0
ix. Auction sale of CDLD BCRP					
Proceeds received					
Maturity					
Interest rate : Minimum					
Maximum					
Average					
Stock					
Next maturity CDLD BCRP					
CDLD BCRP matured from dec 27 to dec 31 th 2021					
x. Auction sale of time deposits in domestic currency	1 000.0 10 598.8	1 198.0 9 500.0	1 500.0 8 999.9	746.0 6 999.9	6 779.9
Proceeds received	1 919.5 10 647.9	1 479.0 9 495.5	1 417.5 8 907.0	746.0 7 714.0	6 779.9
Maturity	7 d 1 d	7 d 1 d	7 d 1 d	7 d 1 d	3 d
Interest rate : Minimum	2.48 1.99	2.48 2.45	2.47 2.45	2.47 2.47	2.46
Maximum	2.50 2.47	2.50 2.50	2.50 2.50	2.50 2.50	2.50
Average		2.50 2.48	2.50 2.48	2.50 2.49	2.48
Stock	17 118.9	15 718.9	14 518.9	12 945.9	11 218.8
Next maturity of time deposits (Dec. 27, 2021)		10 799.9			7 772.9
Time Deposits matured from dec 27 to dec 31 th 2021		13 519.0			11 218.8
xi. Auction sale of time deposits TP in domestic currency					
Proceeds received					
Maturity					
Interest rate : Minimum					
Maximum					
Average					
Stock	4 632.3	4 632.3	4 632.3	4 632.3	4 632.3
Next maturity of time deposits TP (Feb. 21, 2022)		1 000.0			1 000.0
Time Deposits TP matured from dec 27 to dec 31 th 2021					
xii. Auction sale of time deposits BN in domestic currency					
Proceeds received					
Maturity					
Interest rate : Minimum					
Maximum					
Average					
Stock					
Next maturity of time deposits BN					
Time Deposits BN matured from dec 27 to dec 31 th 2021					
xiii. Auction sale of CDR BCRP					
Proceeds received					
Maturity					
Interest rate : Minimum					
Maximum					
Average					
Stock	1 550.0	1 550.0	1 550.0	1 550.0	1 550.0
Next maturity CDR BCRP (Dec. 30, 2021)		200.0			200.0
CDR BCRP matured from dec 27 to dec 31 th 2021					200.0
xiv. Auction sale of CD BCRP-NR					
Proceeds received					
Maturity					
Interest rate : Minimum					
Maximum					
Average					
Stock					
Next maturity CDR BCRP					
CD BCRP-NR matured from dec 27 to dec 31 th 2021					
xv. Auction sale of Swap operation in foreign currency	200.0				
Proceeds received	300.0				
Maturity	31 d				
Interest rate : Minimum	3 an				
Maximum	3 an				
Average	3 an				
Stock	3 242.1	3 242.1	3 242.1	3 242.1	3 242.1
Next maturity Swap (Jan. 3, 2022)		100.0			100.0
Swap matured from dec 27 to dec 31 th 2021					
xvi. Cross Currency Repo					
Proceeds received					
Maturity					
Interest rate : Minimum					
Maximum					
Average					
Stock					
Next maturity Swap					
Cross Currency Repo matured from dec 27 to dec 31 th 2021					
xvii. Auction sale of Swap operation in foreign currency (Expansion)					
Proceeds received					
Maturity					
Interest rate : Minimum					
Maximum					
Average					
Stock					
Next maturity Swap foreign currency					
Swap foreign currency matured from dec 27 to dec 31 th 2021					
xviii. Auction sale of Swap operation in foreign currency (Contraction)					
Proceeds received					
Maturity					
Interest rate : Minimum					
Maximum					
Average					
Stock					
Next maturity Swap foreign currency					
Swap foreign currency matured from dec 27 to dec 31 th 2021					
xix. Auction FX Swap Sell BCRP	200.0 200.0			200.0	
Proceeds received	545.0 265.0			220.0	
Maturity	183 d 274 d			85 d	
Interest rate : Minimum	0.49 0.52			0.52	
Maximum	0.54 0.57			0.54	
Average	0.50 0.56			0.53	
Stock	37 944.2	37 944.2	37 570.2	37 550.2	37 550.2
Next maturity FX Swap Sell (Dec. 30, 2021)		374.0			600.0
FX Swap Sell currency matured from dec 27 to dec 31 th 2021		594.0			600.0
xx. Auction Security Repos to provide US$ dollars (RED)		100.0			
Proceeds received		100.0			
Maturity		14 d			
Interest rate : Minimum		0.30			
Maximum		0.30			
Average		0.30			
Stock	300.0	280.0	280.0	160.0	160.0
Next maturity RED (Dec. 30, 2021)		120.0			60.0
FX Swap Purchase currency matured from dec 27 to dec 31 th 2021		120.0			60.0
xxi. Auction Interest Rate Swap	60.0	60.0			
Proceeds received	120.0	100.0			
Maturity	90 d	182 d			
Interest rate : Minimum	2.78	3.03			
Maximum	2.78	3.07			
Average	2.78	3.05			
Stock	20 939.9	20 969.9	20 769.9	20 569.9	20 369.9
Next maturity Interest Rate Swap (Dec. 27, 2021)		200.0			100.0
FX Swap Purchase currency matured from dec 27 to dec 31 th 2021		600.0			400.0
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$)	4.0	5.3	0.6	-23.0	
i. Purchase (millions of US$)	4.0	5.3	0.6		
ii. Selling (millions of US$)				23.0	
e. Operations at the Secondary Market of CD BCRP, CD BCRP-NR and BTP					
i. Resurchase of CD BCRP and CD BCRP-NR					
ii. Purchase of BTP					
3. Commercial bank current account before close of the day	**4 089.7**	**3 808.3**	**3 378.4**	**3 786.7**	**4 186.8**
4. Central Bank monetary operations					
a. Swap operations of foreign currency					
Fee (daily effective rate)	0.0087%	0.0087%	0.0087%	0.0088%	0.0080%
b. Outcome of the direct temporary buying securities (Repo)					
Interest rate	3.00%	3.00%	3.00%	3.00%	3.00%
c. Monetary regulation credit					
Interest rate					
d. Overnight deposits in domestic currency	2 644.2	1 904.3	1 786.3	2 783.0	2 678.5
Interest rate	1.85%	1.85%	1.85%	1.85%	1.85%
5. Commercial bank current account in the BCR at close of the day	**1 445.5**	**1 904.0**	**1 592.1**	**1 003.7**	**1 508.3**
i. Cumulative average reserve balances in domestic currency (millions of S/) (*)	10 993.3	10 855.3	10 758.5	10 647.8	10 496.9
I. Cumulative average reserve balances in domestic currency (% of liabilities subject to reserve requirements) (*)	5.6	5.5	5.5	5.4	5.4
i. Cumulative average current account in domestic currency (millions of S/)	4 408.5	4 267.4	4 166.6	4 054.7	3 903.0
I. Cumulative average current account in domestic currency (% of liabilities subject to reserve requirements) (*)	2.3	2.2	2.1	2.1	2.0
6. Interbank market and Secondary market of CDBCRP					
a. Interbank operations (domestic currency)	95.0	575.0	230.0	65.0	100.0
Interest rate : Minimum / Maximum / TIBO	2.50 / 2.50 / 2.50	2.50 / 2.50 / 2.50	2.50 / 2.50 / 2.50	2.50 / 2.50 / 2.50	2.50 / 2.50 / 2.50
b. Interbank operations (foreign currency)					
Interest rate : Minimum / Maximum / Average					
c. Secondary market of CDBCRP and CDBCRP-NR	30.0	23.0			
6 month term (amount / average interest rate)					
12 month term (amount / average interes rate)					
24 month term (amount / average interest rate)					
7. Operations in the foreign exchange market (millions of US$)	**Dic.17.2021**	**Dic.20.2021**	**Dic.21.2021**	**Dic.22.2021**	**Dic.23.2021**
Flow of foreign exchange position adjusted by forwards = a + b.i - c.i + e + f	60.3	2.3	27.6	-16.1	-16.7
Flow of foreign exchange position = a + b.ii - c.ii + e + f	136.9	196.8	116.0	14.9	-160.0
a. Spot purchases with non-banking costumers	212.3	82.3	116.5	8.0	-158.5
i. Purchases	479.1	468.3	427.6	443.2	338.0
ii. Sales	266.8	387.0	311.1	435.3	496.6
b. Forward and swap purchases with non-banking costumers	146.9	-247.4	82.0	165.1	-18.0
i. Pactad	257.1	165.4	163.5	485.8	135.5
ii. Redemption	110.2	412.8	81.5	320.8	153.4
C. Forward and swap sells with non-banking costumers	241.6	-70.9	170.4	98.8	-164.4
i. Pactad	371.0	471.3	227.9	340.5	252.4
ii. Redemption	129.4	542.2	57.5	241.7	416.8
d. Interbank operations					
i. Spot	221.6	304.9	457.4	431.6	267.8
ii. Forward	40.0	39.0	29.0	51.0	13.0
e. Spot sales due to NDF redemption and swaps	-5.1	155.3	-23.7	-71.1	263.9
i. Purchases	103.5	535.6	56.2	240.2	404.4
ii. Sales	108.6	380.3	80.0	311.2	140.4
f. Change due to FX notions	19.3	0.1	0.0	-1.8	0.6
g. Net operations with other financial institutions	-52.3	70.5	-0.8	-96.5	-5.8
h. Monetary regulation credit					
Interest rate					
Note: Interbank exchange rate (Source: Datatec)	4.0361	4.0453	4.0540	4.0479	4.0126

(*) Preliminar information