CENTRAL RESERVE BANK OF PERU

SUMMARY OF MONETARY AND EXCHANGE OPERATIONS

(Millions of Soles)

	17 Ene 22	18 Ene 22	19 Ene 22	20 Ene 22	21 Ene 22
1. Commercial bank current account before Central Bank operations	**14,074.2**	**13,010.1**	**12,542.1**	**12,496.4**	**10,194.4**
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	11,896.1	11,896.1	11,896.1	11,896.1	11,896.1
Net maturity CD BCRP (Jan. 27, 2022)	1,959.0	1,959.0	1,959.0	2,040.0	2,040.0
CD BCRP matured from Jan 28 to Jan 28 th 2021	1,959.0	1,959.0	1,959.0		2,040.0
ii. Outcome of the buying auction sale securities (REPO)					
Proposals received					
Maturity					
Interest rate : Minimum					
Maximum					
Average					
Stock	5,363.3	5,363.3	5,463.3	5,363.3	5,463.3
Net maturity Repo (Jan. 24, 2022)	0.0	0.0	100.0	0.0	100.0
Repo BCRP matured from Jan 24 to Jan 28 th 2021			100.0		100.0
iii. Auction of credit portfolio repurchase agreements (General)					
Proposals received					
Maturity					
Interest rate : Minimum					
Maximum					
Average					
Stock					
Net maturity General Credit Portfolio Repo					
General Credit Portfolio Repo matured from Jan 24 to Jan 28 th 2021					
iv. Auction of credit portfolio repurchase agreements (Alternative)					
Proposals received					
Maturity					
Interest rate : Minimum					
Maximum					
Average					
Stock	6,437.5	6,437.5	6,437.5	6,437.5	6,437.5
Net maturity Alternative Credit Portfolio Repo (Feb. 1, 2022)	1.5	1.5	1.5	1.5	1.5
Alternative Credit Portfolio Repo matured from Jan 24 to Jan 28 th 2021					
v. Auction of government guaranteed credit portfolio repurchase agreements (Special)					
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	1,887.2	1,887.2	1,887.2	1,887.2	1,887.2
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 Jan 24 to Jan 28 th 2021					
viii. Auction sale of CTD BCRP	500.0	500.0	500.0	500.0	500.0
Proposals received	920.0	480.0	710.0	950.0	400.0
Maturity	91 d	90 d	89 d	95 d	94 d
Spread : Minimum	0.03	0.03	0.04	0.04	0.04
Minimum	0.04	0.04	0.04	0.04	0.04
Average	0.04	0.04	0.04	0.04	0.04
Stock	13,914.3	14,214.3	14,714.3	15,464.3	15,764.3
Next maturity CDV BCRP	200.0	200.0	200.0	200.0	200.0
CDV BCRP matured from Jan 24 to Jan 28 th 2021					200.0
ix. Auction sale of CDLD BCRP					
Proposals received					
Maturity					
Interest rate : Minimum					
Maximum					
Average					
Stock					
Next maturity CDLD BCRP					
CDLD BCRP matured from Jan 24 to Jan 28 th 2021					
x. Auction sale of time deposits in domestic currency	1,685.5 7,600.0	1,401.5 7,800.0	1,700.0 6,709.1	1,735.0 7,100.0	972.3 5,300.1
Proposals received	1,685.5 9,600.0	1,401.5 8,546.6	1,951.0 8,094.5	1,735.0 7,305.7	972.3 7,508.2
Maturity	7 d 14 d	7 d 14 d	7 d 14 d	7 d 14 d	7 d 14 d
Interest rate : Minimum	2.92 2.90	2.93 2.86	2.92 2.75	2.93 2.81	2.92 2.82
Maximum	3.00 2.94	3.00 2.93	3.00 2.91	3.00 2.90	3.00 2.89
Average	2.99 2.93	2.99 2.89	2.99 2.87	2.99 2.86	2.98 2.85
Stock	15,985.7	16,087.2	14,687.2	15,322.0	13,794.4
Net maturity of time deposits (Jan. 24, 2022)	9,500.0	9,900.1	8,300.1	8,800.0	7,994.4
Time Deposits matured from Jan 24 to Jan 28 th 2021	14,300.2	13,000.2	9,900.2	8,800.0	13,794.4
xi. Auction sale of time deposits TP in domestic currency					
Proposals received					
Maturity					
Interest rate : Minimum					
Maximum					
Average					
Stock	4,632.3	4,632.3	4,632.3	4,632.3	4,632.3
Net maturity of time deposits TP (Feb. 21, 2022)	1,000.0	1,000.0	1,000.0	1,000.0	1,000.0
Time Deposits TP matured from Jan 24 to Jan 28 th 2021					
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 Jan 24 to Jan 28 th 2021					
xiii. Auction sale of CTLD BCRP		300.0	300.0		
Proposals received		320.0	242.0		
Maturity		90 d	58 d		
Interest rate : Minimum		0.01	0.55		
Maximum		0.30	0.60		
Average		0.19	0.59		
Stock	1,000.0	1,200.0	1,000.0	1,000.0	1,000.0
Next maturity CDR BCRP (Feb. 28, 2022)	400.0	400.0	400.0	400.0	400.0
CDR BCRP matured from Jan 24 to Jan 28 th 2021	400.0	400.0			
xiv. Auction sale of Swap CD BCRP-NR					
Proposals received					
Maturity					
Interest rate : Minimum					
Maximum					
Average					
Stock					
Next maturity CDR BCRP					
CD BCRP-NR matured from Jan 24 to Jan 28 th 2021					
xv. Auction sale of Swap operation in foreign currency					200.0
Proposals received					400.0
Maturity					3 d
Interest rate : Minimum					3.62
Maximum					3.62
Average					3.62
Stock	2,641.9	2,641.9	2,641.9	2,441.9	2,641.9
Next maturity Swap (Jan. 28, 2022)	200.0	200.0	200.0	100.0	100.0
Swap matured from Jan 24 to Jan 28 th 2021	200.0	200.0	200.0		100.0
xvi. Cross Currency Repo					
Proposals received					
Maturity					
Interest rate : Minimum					
Maximum					
Average					
Stock					
Next maturity Swap					
Cross Currency Repo matured from Jan 24 to Jan 28 th 2021					
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 Jan 24 to Jan 28 th 2021					
xviii. Auction sale of Swap operation in foreign currency (Substitution)					
Proposals received					
Maturity					
Interest rate : Minimum					
Maximum					
Average					
Stock					
Next maturity Swap foreign currency					
Swap foreign currency matured from Jan 24 to Jan 28 th 2021					
xix. Auction FX Swap Sell BCRP		300.0 300.0	200.0		
Proposals received		670.0 823.0	370.0		
Maturity		365 d 273 d	90 d		
Interest rate : Minimum		0.40 0.39	0.29		
Maximum		0.45 0.39	0.60		
Average		0.44 0.39	0.49		
Stock	37,889.2	38,489.2	38,534.2	38,534.2	38,534.2
Next maturity FX Swap Sell (Jan. 24, 2022)	155.0	155.0	200.0	200.0	200.0
FX Swap Sell currency matured from Jan 24 to Jan 28 th 2021	155.0	155.0			200.0
xx. Auction Security Repos to provide US$ dollars (REDI)		50.0			
Proposals received		50.0			
Maturity		14 d			
Interest rate : Minimum		0.30			
Maximum		0.30			
Average		0.30			
Stock	130.0	100.0	100.0	100.0	100.0
Next maturity REDI (Jan. 27, 2022)	80.0	50.0	50.0	50.0	50.0
FX Swap Purchase currency matured from Jan 24 to Jan 28 th 2021	80.0				50.0
xxi. Auction Interest Rate Swap	50.0	50.0			50.0
Proposals received	75.0	125.0			100.0
Maturity	90 d	181 d			273 d
Interest rate : Minimum	3.31	3.76			3.88
Maximum	3.31	3.81			3.88
Average	3.31	3.80			3.88
Stock	20,069.9	20,019.9	19,969.9	19,969.9	19,919.9
Next maturity Interest Rate Swap (Feb. 24, 2022)	100.0	100.0	100.0	100.0	300.0
FX Swap Purchase currency matured from Jan 24 to Jan 28 th 2021	250.0	250.0	100.0	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		46.4			
i. Purchase (millions of US$)					
Average exchange rate (S/. US$)					
ii. Selling (millions of US$)		12.0			
Average exchange rate (S/. US$)		3.870			
d. Operations outside of FX Desk (millions of US$)			0.1	0.1	0.3
i. Purchase (millions of US$)			0.1	0.1	0.3
ii. Selling (millions of US$)					
e. Operations in the Secondary 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	**4,086.7**	**3,292.4**	**3,042.0**	**2,961.4**	**2,922.0**
4. Central Bank monetary operations					
a. Swap operations of foreign currency.	0.0091%	0.0091%	0.0091%	0.0091%	0.0092%
Fee (daily effective rate)					
b. Outcome of the short temporary foreign securities (Repo)					
Interest rate	3.50%	3.50%	3.50%	3.50%	3.50%
c. Monetary regulation credit					
Interest rate					
d. Overnight deposits in domestic currency	2,413.0	1,792.0	1,397.8	1,689.0	1,771.0
Interest rate	1.25%	1.25%	1.25%	1.25%	1.25%
5. Commercial bank current account in the BCR at close of the day	**1,673.7**	**1,470.4**	**1,644.2**	**1,272.4**	**1,151.0**
i. Cumulative average reserve balances in domestic currency (millions of S/) (*)	11,620.7	11,378.9	11,203.1	11,066.0	10,861.2
i. Cumulative average reserve balances in domestic currency (% of liabilities subject to reserve requirements) (*)	6.0	5.9	5.8	5.7	5.6
i. Cumulative average current account in domestic currency (millions of S/)	4,883.6	4,642.6	4,464.8	4,332.5	4,189.1
i. Cumulative average current account in domestic currency (% of liabilities subject to reserve requirements) (*)	2.5	2.4	2.3	2.2	2.1
6. Interbank market and Secondary market of CDBCRP	276.0	326.0	644.0	712.0	840.0
a. Interbank operations (domestic currency)	3.00 / 3.00 / 3.00	3.00 / 3.00 / 3.00	3.00 / 3.00 / 3.00	3.00 / 3.00 / 3.00	3.00 / 3.00 / 3.00
Interest rate : Minimum / Maximum / TIBO	65.0	20.0	20.0	20.0	
b. Interbank operations (foreign currency)	0.3% / 0.3% / 0.3%	0.3% / 0.3% / 0.3%	0.3% / 0.3% / 0.3%	0.3% / 0.3% / 0.3%	
Interest rate : Minimum / Maximum / Average	0.8		204.1		
c. Secondary market of CDBCRP and CDBCRP-NR					
12 month term turnover / average interest rate)					
12 month term amount / average interest rate)					
24 month term turnover / average interest rate)					
7. Operations in the foreign exchange market (millions of US$)	**Ene. 14.2022**	**Ene.17.2022**	**Ene. 18.2022**	**Ene.19.2022**	**Ene. 20.2022**
Flow of foreign exchange position adjusted by forwards = a + b + c + d + e + f	34.5	17.6	104.9	-68.4	20.1
Flow of foreign exchange position = a + b + c + d + e + f	16.5	-22.4	104.5	-26.7	-150.1
a. Spot purchases with non-banking costumers	148.4	143.1	147.4	144.7	148.8
i. Retail	145.4	143.1	147.4	144.7	148.8
ii. Sales	291.5	241.2	421.6	320.5	454.6
b. Forward and swap purchases with non-banking costumers	87.6	27.3	-163.5	29.1	-155.6
i. Pacted	146.6	29.7	208.7	243.5	209.4
ii. Redemption	58.9	2.5	372.3	214.4	515.1
c. Forward and swap sells with non-banking costumers	-9.4	19.5	-9.4	81.5	-39.5
i. Pacted	334.6	100.8	295.5	229.2	353.5
ii. Redemption	342.9	82.5	260.9	147.6	679.0
d. Interbank operations					
i. Spot	156.5	76.6	439.3	243.7	461.3
ii. Forward	28.1		46.4	47.1	14.5
e. Spot sales due to NDF redemption and swaps	267.1	53.3	317.9	214.4	675.0
f. Sales	238.1	56.0	264.4	243.5	675.0
ii. Sales	58.0	0.6	363.7	200.9	508.5
f. Change due to FX options	-0.1	-4.2	2.8	-1.7	0.3
g. Net operations with other financial institutions	-197.5	-10.8	719.7	-38.5	-4.8
h. Monetary regulation credit					
Interest rate					
Note: Interbank exchange rate (Source: Datatec)	3.8726	3.8512	3.8531	3.8651	3.8549

(*) Preliminary information