CENTRAL RESERVE BANK OF PERU

SUMMARY OF MONETARY AND EXCHANGE OPERATIONS

(millions of soles)

	14 Feb 22		15 Feb 22		16 Feb 22		17 Feb 22		18 Feb 22	
1. Commercial bank current account before Central Bank operations	**21 135.2**		**17 716.9**		**13 889.9**		**15 830.8**		**15 857.7**	
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		400.0		200.0		650.2		100.0	
Proposals received	917.5		497.5		319.8		890.2		194.5	
Maturity	32 d		31 d		33 d		32 d		31 d	
Interest rate : Minimum	3.40		3.40		3.47		3.47		3.40	
Maximum	3.49		3.48		3.48		3.48		3.48	
Average	3.48		3.48		3.48		3.48		3.46	
Stock	9 476.5		9 987.5		10 310.4		8 737.4		8 137.4	
Next maturity CD BCRP (Feb. 21, 2022)	3 448.2		3 448.2		3 448.2		1 895.0		1 895.0	
CD BCRP matured from feb 18 th 2022	3 448.2		3 448.2		3 448.2				2 049.0	
ii. Outcome of the buyino auction sale securities (REPO)										
Proposals received										
Maturity										
Interest rate : Minimum										
Maximum										
Average										
Stock	5 362.4		5 362.4		5 362.4		5 362.4		5 362.4	
Next maturity Repo (Apr. 18, 2022)	500.0		500.0		500.0		500.0		500.0	
Repo BCRP matured from feb 18 th 2022										
iii. Auction of credit portfolio recurchase agreements (General)										
Proposals received										
Maturity										
Interest rate : Minimum										
Maximum										
Average										
Stock										
Next maturity General Credit Portfolio Repo										
General Credit Portfolio Repo matured from feb 18 th 2022										
iv. Auction of credit portfolio recurchase agreements (Alternative)										
Proposals received										
Maturity										
Interest rate : Minimum										
Maximum										
Average										
Stock	6 432.3		6 432.3		6 432.3		6 432.3		6 432.3	
Next maturity Alternative Credit Portfolio Repo (Feb. 25, 2022)	3.9		3.9		3.9		3.9		3.9	
Alternative Credit Portfolio Repo matured from feb 18 th 2022										
v. Auction of government guaranteed credit portfolio recurchase 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 recurchase 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 buyino auction sale securities (Special REPO)										
Proposals received										
Maturity										
Interest rate : Minimum										
Maximum										
Average										
Stock										
Next maturity Special Reo.										
Special Reo matured from feb 18 th 2022										
viii. Auction sale of CTVD BCRP	500.0		600.0		500.0		600.0		1000.0	
Proposals received	770.0		715.0		508.0		1060.0		1691.0	
Maturity	93 d		92 d		91 d		92 d		94 d	
Spread : Minimum	0.03		0.04		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	17 464.4		16 094.4		16 094.4		16 094.4		16 494.4	
Next maturity CDV BCRP	1 489.8		1 489.8		1 489.8		1 489.8		1 719.8	
CDV BCRP matured from feb 18 th 2022	1 489.8		1 489.8		1 489.8		1 489.8		1 719.8	
ix. Auction sale of CDLD BCRP										
Proposals received										
Maturity										
Interest rate : Minimum										
Maximum										
Average										
Stock										
Next maturity CDLD BCRP										
CDLD BCRP matured from feb 18 th 2022										
x. Auction sale of time deposits in domestic currency	1 999.9	12 100.0	2 700.0	10 600.0	576.5	9 900.0	1 200.0	10 200.1	2 500.0	9 800.1
Proposals received	2 799.0	15 317.3	3 516.0	11 994.7	576.5	11 210.6	1 567.0	11 100.4	3 696.0	10 962.0
Maturity	7 d	1 d	7 d	1 d	7 d	1 d	7 d	1 d	7 d	1 d
Interest rate : Minimum	3.40	3.30	3.40	3.35	3.40	2.41	3.40	3.33	3.40	3.24
Maximum	3.50	3.50	3.50	3.46	3.50	3.42	3.50	3.38	3.50	3.36
Average	3.50	3.41	3.50	3.38	3.49	3.36	3.49	3.36	3.49	3.34
Stock	17 599.9		17 799.9		17 676.4		19 176.5		18 776.5	
Next maturity of time deposits (Feb. 21, 2022)	15 600.0		10 600.0		9 900.0		17 700.1		11 800.0	
Time Deposits matured from feb 18 th 2022	15 600.0		23 000.0		12 400.0		12 700.1		18 776.5	
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	
Next 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 feb 18 th 2022							1 000.0			
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 feb 18 th 2022										
xiii. Auction sale of CTVD BCRP										
Proposals received										
Maturity										
Interest rate : Minimum										
Maximum										
Average										
Stock	1 400.0		1 400.0		1 400.0		1 400.0		1 400.0	
Next maturity CDR BCRP (Feb. 28, 2022)	400.0		400.0		400.0		400.0		400.0	
CDR BCRP matured from feb 18 th 2022										
xiv. Auction sale of CDR BCRP-NR										
Proposals received										
Maturity										
Interest rate : Minimum										
Maximum										
Average										
Stock										
Next maturity CDR BCRP										
CD BCRP-NR matured from feb 18 th 2022										
xv. Auction sale of Swap operation in foreign currency										
Proposals received										
Maturity										
Interest rate : Minimum										
Maximum										
Average										
Stock	2 082.0		2 082.0		2 082.0		2 052.0		2 052.0	
Next maturity Swap (Mar. 4, 2022)	30.0		30.0		30.0		230.0		230.0	
Swap matured from feb 18 th 2022	30.0		30.0		30.0					
xvi. Cross Currency Repo										
Proposals received										
Maturity										
Interest rate : Minimum										
Maximum										
Average										
Stock										
Next maturity Swap										
Cross Currency Repo matured from feb 18 th 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 feb 18 th 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 feb 18 th 2022										
xix. Auction FX Swaps Sell BCRP	200.1	200.0	200.0						200.0	
Proposals received	350.0	365.0	310.0						575.5	
Maturity	88 d	182 d	181 d						181 d	
Interest rate : Minimum	0.45	0.43	0.50						0.00	
Maximum	0.60	0.57	0.53						0.00	
Average	0.54	0.47	0.52						0.00	
Stock	40 094.2		40 294.2		40 294.2		40 294.2		40 494.2	
Next maturity FX Swap Sell (Mar. 18, 2022)	200.0		200.0		200.0		200.0		200.0	
FX Swap Sell currency matured from feb 18 th 2022										
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 (Feb. 18, 2022)										
FX Swap Purchase currency matured from feb 18 th 2022										
xxi. Auction Interest Rate Swap	50.0		50.0						50.0	
Proposals received	100.0		150.0						150.0	
Maturity	89 d		181 d						273 d	
Interest rate : Minimum	3.94		4.22						4.37	
Maximum	3.98		4.22						4.50	
Average	3.96		4.22						4.44	
Stock	20 394.9		20 444.9		20 444.9		20 444.9		20 494.9	
Next maturity Interest Rate Swap (Feb. 24, 2022)	300.0		300.0		300.0		300.0		300.0	
FX Swap Purchase currency matured from feb 18 th 2022									699.9	
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									-52.5	
i. Purchase (millions of US$)										
Average exchange rate (S/. US$)										
ii. Sellins (millions of US$)									14.0	
Average exchange rate (S/. US$)									3.750	
d. Operations outside of FX Desk (millions of US$)	0.0		0.9		0.9		0.3		0.4	
i. Purchase (millions of US$)	0.0		0.9				0.3		0.4	
ii. Sellins (millions of US$)										
e. Transactions 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	**4 942.3**		**3 262.0**		**2 781.0**		**2 670.5**		**2 460.1**	
4. Central Bank monetary operations										
a. Swap operations of foreign currency.										
Fee (daily efective rate)	0.0111%		0.0119%		0.0120%		0.0121%		0.0121%	
b. Purchase of the short terminals broken securities (Repo)										
Interest rate	4.00%		4.00%		4.00%		4.00%		4.00%	
c. Monetary regulation credit										
Interest rate										
d. Overnight deposits in domestic currency	1 216.9		1 790.0		1 259.7		925.3		1 521.5	
Interest rate	2.75%		2.75%		2.75%		2.75%		2.75%	
5. Commercial bank current account in the BCR at close of the day	**3 726.4**		**1 472.0**		**1 521.3**		**1 745.2**		**938.6**	
I. Cumulative average reserve balances in domestic currency (millions of S/) (*)	13 261.8		13 050.0		12 585.1		12 321.0		12 125.4	
I. Cumulative average reserve balances in domestic currency (% of liabilities subject to reserve requirements) (*)	6.9		6.7		6.5		6.4		6.3	
I. Cumulative average current account in domestic currency (millions of S/)	6 403.9		6 141.6		5 769.0		5 465.5		5 271.3	
I. Cumulative average current account in domestic currency (% of liabilities subject to reserve requirements) (*)	3.3		3.2		3.0		2.8		2.7	
6. Interbank market and Secondary market of CDBCRP										
a. Interbank operations (domestic currency)	770.0		759.0		515.0		277.0		885.0	
Interest rate : Minimum / Maximum / TIBO	3.50 / 3.50/ 3.50		3.45 / 3.50/ 3.50		3.45 / 3.50/ 3.50		3.45 / 3.50/ 3.50		3.45 / 3.50/ 3.50	
b. Interbank operations (foreign currency)	275.0		325.0		189.5		253.5		136.0	
Interest rate : Minimum / Maximum / Average	0.3% / 0.3% / 0.3%		0.3% / 0.3% / 0.3%		0.3% / 0.3% / 0.3%		0.3% / 0.3% / 0.3%		0.3% / 0.3% / 0.3%	
c. Secondary market of CDBCRP and CDBCRP-NR					40.0		2.4			
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$)	**Feb.11.2022**		**Feb.14.2022**		**Feb.15.2022**		**Feb.16.2022**		**Feb.17.2022**	
Flow of foreign exchange position adjusted by forwards = a + b1 - c1 + e + f	42.0		43.3		-139.4		97.7		-38.1	
Flow of foreign exchange position = a + b1 - c1 + e + f	93.2		-143.9		-200.4		37.7		-95.6	
a. Spot operations with non-banking costumers	847.5		1 147.5		1 055.8		777.1		1 115.8	
i. Purchases	524.1		503.6		855.4		433.4		665.4	
ii.) Sales	322.6		685.6		669.3		343.7		450.4	
b. Forward and swap purchases with non-banking costumers	-44.2		36.5		-126.6		248.0		-174.6	
i. Pactad	135.8		287.5		257.9		480.2		478.4	
ii.) Redemption	180.0		251.1		384.5		232.2		653.0	
(*) Forward and swap sells with non-banking costumers	113.8		41.9		-139.0		188.1		-233.1	
i. Pactad	232.2		250.3		173.4		497.1		283.2	
ii.) Redemption	118.4		208.4		308.3		309.0		515.4	
d. Interbank operations										
i. Sell	262.2		268.8		618.7		467.0		532.0	
ii. Bought			40.0		35.5		50.0		100.5	
e. Spot sales due to NDF redemption and swaps	450.4		475.5		386.3		613.1		593.1	
i. Purchases	116.5		231.5		106.3		388.9		449.1	
ii.) Sales	176.9		243.8		374.4		223.9		632.6	
f. Change due to FX options	2.8		0.5		0.0		0.0		0.0	
g. Net operations with other financial institutions	0.5		104.9		42.2		2.5		0.0	
h. Monetary regulation credit										
Interest rate										
Note: Interbank exchange rate (Source: Datatec)	3.7561		3.7895		3.8020		3.7700		3.7459	

(*) Preliminar information