CENTRAL RESERVE BANK OF PERU
SUMMARY OF MONETARY AND EXCHANGE OPERATIONS
(Millions of soles)

	07 Mar 22	08 Mar 22	09 Mar 22	10 Mar 22	11 Mar 22
1. Commercial bank current account before Central Bank operations	**21.772.8**	**21.146.5**	**20.827.4**	**21.484.4**	**20.852.8**
2. Monetary and exchange Central Bank operations before close of the day					
a. Central Bank monetary operations					
i. Auction sale of CD BCRP					1000.0
Proceeds received					1714.7
Maturity					31.d
Interest rate : Minimum					3.85
Maximum					3.98
Average					3.97
Stock	4.498.4	4.498.4	4.498.4	4.498.4	4.994.4
Net maturity CD BCRP (Mar. 18, 2022)	2.251.8	2.251.8	2.251.8	2.251.8	2.251.8
CD BCRP matured from March 14 to 18, 2022					2.251.8
ii. Outcome of the buy/sio auction sale securities (REPO)	100.0	100.0			
Proceeds received	250.0	100.0			
Maturity	7.d	1.d			
Interest rate : Minimum	4.25	3.95			
Maximum	4.25	3.95			
Average	4.25	3.95			
Stock	5.462.4	5.562.4	5.462.4	5.462.4	5.462.4
Net maturity Reo (Mar. 18, 2022)	100.0	100.0	100.0	100.0	100.0
Reo BCRP matured from March 14 to 18, 2022		100.0			
iii. Auction of credit portfolio repurchase agreements (General)					
Proceeds received					
Maturity					
Interest rate : Minimum					
Maximum					
Average					
Stock					
Net maturity General Credit Portfolio Reo					
General Credit Portfolio Reo matured from March 14 to 18, 2022					
iv. Auction of credit portfolio repurchase agreements (Alternative)					
Proceeds received					
Maturity					
Interest rate : Minimum					
Maximum					
Average					
Stock	6.428.4	6.428.4	6.428.4	6.428.4	6.428.4
Net maturity Alternative Credit Portfolio Reo (Jun. 6, 2022)	14.5	14.5	14.5	14.5	14.5
Alternative Credit Portfolio Reo matured from March 14 to 18, 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	1.887.7	1.887.7	1.887.7	1.887.7	1.887.7
vii. Outcome of the buy/sio auction sale securities (Special REPO)					
Proceeds received					
Maturity					
Interest rate : Minimum					
Maximum					
Average					
Stock					
Net maturity Special Reo.					
Special Reo matured from March 14 to 18, 2022					
viii. Auction sale of CDV BCSD	1000.0	999.9			500.0
Proceeds received	1822.0	1079.8			1088.0
Maturity	95.d	94.d			94.d
Spread : Minimum	0.04	0.04			0.03
Minimum	0.04	0.04			0.04
Average	0.04	0.04			0.04
Stock	19.717.5	20.717.5	20.717.5	20.717.5	21.217.5
Net maturity CDV BCRP	2.199.9	2.199.9	2.199.9	2.199.9	2.199.9
CDV BCRP matured from March 14 to 18, 2022					2.199.9
ix. Auction sale of CDLD BCRP					
Proceeds received					
Maturity					
Interest rate : Minimum					
Maximum					
Average					
Stock					
Net maturity CDLD BCRP					
CDLD BCRP matured from March 14 to 18, 2022					
x. Auction sale of time deposits in domestic currency	12.600.0	12.500.1	13.200.0	14.200.0	2.499.9 10.900.0
Proceeds received	14.316.9	14.101.0	15.344.4	15.313.7	4.835.8 14.642.1
Maturity	7.d	1.d	7.d	7.d	7.d 7.d
Interest rate : Minimum	3.28	3.30	3.30	3.30	3.80 3.35
Maximum	3.50	3.50	3.42	3.41	4.00 3.88
Average	3.42	3.42	3.40	3.38	3.99 3.82
Stock	14.316.6	13.674.6	13.200.0	14.200.0	13.299.9
Net maturity of time deposits (Mar. 18, 2022)	13.136.1	13.674.6	13.200.0	14.200.0	10.900.0
Time Deposits matured from March 14 to 18, 2022	14.316.6	13.674.6	13.200.0	14.200.0	13.299.9
xi. Auction sale of time deposits TP in domestic currency					
Proceeds received					
Maturity					
Interest rate : Minimum					
Maximum					
Average					
Stock	4.632.4	4.632.4	4.632.4	4.632.4	4.632.4
Net maturity of time deposits TP (Mar. 18, 2022)	300.0	300.0	300.0	300.0	300.0
Time Deposits TP matured from March 14 to 18, 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 March 14 to 18, 2022					
xiii. Auction sale of CDR BCRP					
Proceeds received					
Maturity					
Interest rate : Minimum					
Maximum					
Average					
Stock	1.195.0	1.195.0	1.195.0	1.195.0	1.195.0
Net maturity CDR BCRP (Mar. 18, 2022)	200.0	200.0	200.0	200.0	200.0
CDR BCRP matured from March 14 to 18, 2022					200.0
xiv. Auction sale of CD BCRP-NR					
Proceeds received					
Maturity					
Interest rate : Minimum					
Maximum					
Average					
Stock					
Net maturity CDR BCRP					
CD BCRP-NR matured from March 14 to 18, 2022					
xv. Auction sale of Swap operation in foreign currency	200.0	200.0	200.0	200.0	200.0
Proceeds received	483.0	405.0	365.0	267.0	375.0
Maturity	7.d	7.d	7.d	7.d	7.d
Interest rate : Minimum	4.70	4.10	3.90	3.95	4.20
Maximum	4.70	4.10	4.01	3.95	4.50
Average	4.70	4.10	3.92	3.83	4.37
Stock	3.022.0	2.922.0	2.922.0	2.522.0	2.222.0
Net maturity Swap (Mar. 21, 2022)	300.0	200.0	600.0	500.0	400.0
Swap matured from March 14 to 18, 2022	1.000.0	900.0	900.0	500.0	400.0
xvi. Cross Currency Repo					
Proceeds received					
Maturity					
Interest rate : Minimum					
Maximum					
Average					
Stock					
Net maturity Swap					
Cross Currency Repo matured from March 14 to 18, 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 March 14 to 18, 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 March 14 to 18, 2022					
xix. Auction FX Swap Sell BCRP					
Proceeds received					
Maturity					
Interest rate : Minimum					
Maximum					
Average					
Stock	41.094.2	41.094.2	41.094.2	41.094.2	41.094.2
Net maturity FX Swap Sell (Mar. 18, 2022)	200.0	200.0	200.0	200.0	200.0
FX Swap Sell currency matured from March 14 to 18, 2022					200.0
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 (Mar. 14, 2022)					
FX Swap Purchase currency matured from March 14 to 18, 2022					
xxi. Auction Interest Rate Swap	50.0	50.0			50.0
Proceeds received	150.0	200.0			150.0
Maturity	92.d	184.d			275.d
Interest rate : Minimum	4.19	4.48			4.80
Maximum	4.22	4.50			4.85
Average	4.21	4.49			4.83
Stock	17.345.8	17.295.8	17.395.0	16.895.0	16.945.0
Net maturity Interest Rate Swap (Mar. 15, 2022)	450.0	450.0	400.0	450.0	450.0
FX Swap Purchase currency matured from March 14 to 18, 2022	400.0	400.0	400.0		1.000.0
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$)					
i. Purchase (millions of US$)					
ii. Selling (millions of US$)					
e. Exchange Swap with Interbank Money Market of CD BCRP, CD BCRP-NR and BTP					
i. Renunciation of CD BCRP and CD BCRP-NR					
ii. Purchase of BTP					
3. Commercial bank current account before close of the day	**8.473.8**	**7.846.5**	**7.827.4**	**7.484.4**	**6.952.8**
4. Central Bank monetary operations					
a. Swap operations of foreign currency.					
Fee (daily effective rate)	0.0121%	0.0121%	0.0121%	0.0121%	0.0122%
b. Outcome of the direct monetary buy/sio securities (Repo)					
Interest rate	4.00%	4.00%	4.00%	4.00%	4.00%
c. Monetary resolution credit					
Interest rate					
d. Overnight deposits in domestic currency	96.1	18.1	1.507.5	560.0	2.258.3
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	**8.377.7**	**7.828.4**	**6.319.9**	**6.924.4**	**3.794.5**
i Cumulative average reserve balances in domestic currency (millions of S/) (*)	14.625.7	14.911.4	12.914.1	14.533.4	14.611.9
i Cumulative average reserve balances in domestic currency (% of liabilities subject to reserve requirements) (*)	7.7	7.8	6.3	7.6	7.6
i Cumulative average current account in domestic currency (millions of S/)	7.409.3	7.661.2	7.667.7	7.372.0	7.386.3
i Cumulative average current account in domestic currency (% of liabilities subject to reserve requirements) (*)	3.9	4.0	4.0	3.9	3.9
6. Interbank market and Secondary market of CDBCRP					
a. Interbank operations (domestic currency)	523.0	563.0	364.0	844.0	789.0
Interest rate : Minimum / Maximum / TIBO	3.80 / 3.85/ 3.64	3.60 / 3.85/ 3.61	3.50 / 3.80 / 3.55	3.50 / 3.70 / 3.69	4.00 / 4.00 / 4.00
b. Interbank operations (foreign currency)	246.5	137.5	189.5	244.5	267.5
Interest rate : Minimum / Maximum / Average	0.25 /0.25 / 0.25	0.25 /0.25 / 0.25	0.25 /0.25 / 0.25	0.25 /0.25 / 0.25	0.25 /0.25 / 0.25
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$)	**Mar.04.2022**	**Mar.07.2022**	**Mar.08.2022**	**Mar.09.2022**	**Mar.10.2022**
Flow of foreign exchange position adjusted by forwards = a + b - c + d + e + f	16.6	6.6	-60.1	-104.4	131.1
Flow of foreign exchange position = a + b - c + d + e + f	2.2	-127.7	-73.6	-120.3	-120.5
a. Spot purchases with non-banking costumers	1.7.9	1.9.7	1.9.5	1.7.9	1.7.9
i. Purchases	398.1	361.4	385.2	375.9	455.0
ii. Sales	325.4	450.2	383.7	489.8	525.0
b. Forward and swap purchases with non-banking costumers	-124.7	175.7	77.6	113.3	84.4
i. Pacted	161.3	411.5	508.7	393.6	392.1
ii. Redemption	286.0	235.8	431.1	280.3	307.7
(*) Forward and swap sale with non-banking costumers	-159.4	47.7	64.1	66.6	-153.5
i. Pacted	181.9	198.2	369.3	302.8	179.8
ii. Redemption	323.4	156.5	305.2	204.8	333.1
d. Interbank operations					
i. Spot	396.2	242.4	377.5	357.7	478.5
ii. Forward	54.0	79.6	150.5	84.0	174.0
e. Spot sales due to NDF redemption and swaps	41.3	90.1	184.5	201.7	303.0
f. Net operations with other financial institutions	313.9	238.6	429.0	271.6	298.4
i. Sales	272.3	238.6	0.0	0.6	13.9
f. Change due to FX options	-0.3	1.3	0.0	-1.5	-16.5
g. Net operations with other financial institutions	-15.1	-17.7	0.0	0.0	0.0
h. Monetary resolution credit					
Interest rate					
Note: Interbank exchange rate (Source: Datatec)	3.7525	3.7532	3.7361	3.7147	3.7138
(*) Preliminar information					