CENTRAL RESERVE BANK OF PERU

SUMMARY OF MONETARY AND EXCHANGE OPERATIONS

(Millions of Soles)

	6 Dic 21	7 Dic 21	9 Dic 21	10 Dic 21
1. Commercial bank current account before Central Bank operations	**15 996.8**	**18 213.7**	**19 492.8**	**18 723.1**
2. Monetary and exchange Central Bank operations before close of the day				
a. Central Bank monetary operations				
i. Auction sale of CD BCRP				199.9
Proposals received				555.1
Maturity				35 d
Interest rate : Minimum				2.00
Maximum				2.49
Average				2.49
Stock	14 662.8	14 662.8	14 662.8	14 962.7
Next maturity CD BCRP (Dec. 17, 2021)	2 081.40	2 081.4		2 081.4
CD BCRP matured from dec 13 th to 17 th 2021				2 081.4
ii. Outcome of the buying auction sale securities (REPO)	200.0	200.0		
Proposals received	400.0	330.0		
Maturity	31 d	31 d		
Interest rate : Minimum	2.70	2.43		
Maximum	2.70	2.70		
Average	2.70	2.56		
Stock	5 463.3	5 663.3	5 663.3	5 663.3
Next maturity Repo (Jan. 3, 2022)		200.0		200.0
Repo BCRP matured from dec 13 th to 17 th 2021				
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 dec 13 th to 17 th 2021				
iv. Auction of credit portfolio repurchase agreements (Alternative)				
Proposals received				
Maturity				
Interest rate : Minimum				
Maximum				
Average				
Stock	6 451.5	6 451.5	6 451.5	6 451.5
Next maturity Alternative Credit Portfolio Repo (Jan. 13, 2022)		1.6		1.6
Alternative Credit Portfolio Repo matured from dec 13 th to 17 th 2021				
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 dec 13 th to 17 th 2021				
viii. Auction sale of CDV BCRP				300.0
Proposals received				475.0
Maturity				87 d
Spread : Minimum				0.04
Minimim				0.04
Average				0.04
Stock	11 074.50	11 074.5	11 074.50	11 374.5
Next maturity CDV BCRP		2 399.9		2 399.9
CDV BCRP matured from dec 13 th to 17 th 2021				2 699.9
ix. Auction sale of CDLD BCRP				
Proposals received				
Maturity				
Interest rate : Minimum				
Maximum				
Average				
Stock				
Next maturity CDLD BCRP				
CDLD BCRP matured from dec 13 th to 17 th 2021				
x. Auction sale of time deposits in domestic currency	9 799.9	11 000.0	11 799.9	1 999.9 9 800.0
Proposals received	10 021.3	11 592.8	13 792.4	2 309.5 12 193.1
Maturity	1 d	2 d	1 d	7 d 3 d
Interest rate : Minimum	1.97	1.97	1.97	1.98 1.98
Maximum	2.00	2.00	2.00	2.50 2.49
Average	1.99	1.99	1.99	2.50 2.46
Stock	11 660.0	11 933.1	11 799.9	11 799.9
Next maturity of time deposits (Dec. 13, 2021)		11 933.1		9 800.0
Time Deposits matured from dec 13 th to 17 th 2021		11 933.1		11 799.9
xi. Auction sale of time deposits TP in domestic currency	500.0			
Proposals received	782.4			
Maturity	182 d			
Interest rate : Minimum	2.46			
Maximum	3.00			
Average	2.7			
Stock	4 500.2	4 500.2	4 500.2	4 500.2
Next maturity of time deposits TP (Dec. 16, 2021)		500.0		500.0
Time Deposits TP matured from dec 13 th to 17 th 2021				500.0
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 dec 13 th to 17 th 2021				
xiii. Auction sale of CDR BCRP				
Proposals received				
Maturity				
Interest rate : Minimum				
Maximum				
Average				
Stock	1 950.0	1 950.0	1 950.0	1 950.0
Next maturity CDR BCRP (Dec. 13, 2021)		200.0		200.0
CDR BCRP matured from dec 13 th to 17 th 2021				400.0
xiv. Auction sale of CD BCRP-NR				
Proposals received				
Maturity				
Interest rate : Minimum				
Maximum				
Average				
Stock				
Next maturity CDR BCRP				
CD BCRP-NR matured from dec 13 th to 17 th 2021				
xv. Auction sale of Swap operation in foreign currency	100.1	100.0		200.0
Proposals received	262.0	294.0		436.0
Maturity	31 d	31 d		31 d
Interest rate : Minimum	2.95	2.75		3.00
Maximum	3.00	2.97		3.50
Average	2.96	2.95		3.04
Stock	2 142.1	2 242.1	2 242.1	2 442.1
Next maturity Swap (Jan. 3, 2022)		100.0		100.0
Swap matured from dec 13 th to 17 th 2021				
xvi. Cross Currency Repo				
Proposals received				
Maturity				
Interest rate : Minimum				
Maximum				
Average				
Stock				
Next maturity Swap				
Cross Currency Repo matured from dec 13 th to 17 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 dec 13 th to 17 th 2021				
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 dec 13 th to 17 th 2021				
xix. Auction FX Swap Sell BCRP	200.0 200.0 120.0 200.0 200.0	50.0 40.0	80.0 20.0	
Proposals received	390.0 240.0 120.0 250.0 200.0	70.0 40.0	80.0 20.0	
Maturity	182 d 182 d 182 d 182 d 183 d	365 d 182 d	182 d 182 d	
Interest rate : Minimum	0.45 0.48 0.50 0.54 0.58	0.60 0.45	0.60 0.56	
Maximum	0.53 0.51 0.60 0.60 0.60	0.60 0.45	0.60 0.56	
Average	0.51 0.49 0.56 0.57 0.59	0.60 0.45	0.60 0.56	
Stock	38 210.5	38 100.5	38 200.5	37 901.0
Next maturity FX Swap Sell (Dec. 13, 2021)		299.5		114.8
FX Swap Sell currency matured from dec 13 th to 17 th 2021		299.5		1 161.9
xx. Auction Security Repos to provide US$ dollars (RED)		120.0		120.0
Proposals received		120.0		120.0
Maturity		14 d		13 d
Interest rate : Minimum		0.30		0.30
Maximum		0.30		0.30
Average		0.30		0.30
Stock	380.0	350.0	350.0	320.0
Next maturity RED (Dec. 16, 2021)		150.0		80.0
FX Swap Purchase currency matured from dec 13 th to 17 th 2021		150.0		80.0
xxi. Auction Interest Rate Swap	50.0	50.0		
Proposals received	200.0	100.0		
Maturity	90 d	182 d		
Interest rate : Minimum	2.36	2.67		
Maximum	2.36	2.70		
Average	2.36	2.69		
Stock	21 769.9	21 619.9	21 619.9	21 419.9
Next maturity Interest Rate Swap (Dec. 13, 2021)		200.0		100.0
FX Swap Purchase currency matured from dec 13 th to 17 th 2021		200.0		700.0
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	49.0	12.2	188.0	
i. Purchase (millions of US$)				
Average exchange rate (S/. US$)				
ii. Selling (millions of US$)	12.0	3.0	46.0	
Average exchange rate (S/. US$)	4.086	4.080	4.086	
d. Operations outside of FX Desk (millions of US$)	-22.7	0.6	0.7	3.8
i. Purchase (millions of US$)	0.3	0.6	0.7	3.8
ii. Selling (millions of US$)	23.0			
e. Operations at the Secundary Market of CD BCRP, CD BCRP-NR and BTP				
i. Repurchase of CD BCRP and CD BCRP-NR				
ii. Purchase of BTP				
3. Commercial bank current account before close of the day	**6 948.0**	**7 501.5**	**7 504.9**	**6 623.9**
4. Central Bank monetary operations				
a. Swap operations of foreign currency.				
Fee (daily efective rate)	0.0062%	0.0068%	0.0062%	0.0087%
b. Outcome of the direct temporary buying securities (Repo)				
Interest rate	2.50%	2.50%	2.50%	3.00%
c. Monetary regulation credit				
Interest rate				
d. Overnight deposits in domestic currency	1 286.0	2 132.9	1 433.3	2 447.3
Interest rate	1.85%	1.85%	1.85%	1.85%
5. Commercial bank current account in the BCR at close of the day	**5 662.0**	**5 368.6**	**6 071.6**	**4 176.6**
a Cumulative average reserve balances in domestic currency (millions of S/) (*)	12 521.7	12 474.8	11 817.8	11 898.6
b Cumulative average reserve balances in domestic currency (% of liabilities subject to reserve requirements) (*)	6.5	6.4	6.8	6.8
c Cumulative average current account in domestic currency (millions of S/)	6 002.6	5 953.9	5 869.4	5 889.6
d Cumulative average current account in domestic currency (% of liabilities subject to reserve requirements) (*)	3.1	3.1	3.4	3.4
6. Interbank market and Secondary market of CDBCRP				
a. Interbank operations (domestic currency)	595.0	629.0	620.0	820.0
Interest rate : Minimum / Maximum / TIBO	2.00 / 2.00 / 2.00	2.00 / 2.00 / 2.00	2.00 / 2.00 / 2.00	2.50 / 2.50 / 2.50
b. Interbank operations (foreign currency)	210.0	229.0	212.0	213.0
Interest rate : Minimum / Maximum / Average	0.25 / 0.25 / 0.25	0.25 / 0.25 / 0.25	0.25 / 0.25 / 0.25	0.25 / 0.25 / 0.25
c. Secondary market of CDBCRP and CDBCRP-NR				
6 month term (amount / average interest rate)				
12 month term (amount / average interes rate)				
24 month term (amount / average interest rate)				
7. Operations in the foreign exchange market (millions of US$)	**Dic.03.2021**	**Dic.06.2021**	**Dic.07.2021**	**Dic.09.2021**
Flow of foreign exchange position adjusted by forwards = a + b.i - c.i + e + f	12.2	-88.2	-149.5	63.0
Flow of foreign exchange position = a + b.ii - c.ii + e + f	70.0	-63.5	-107.8	-25.1
a. Spot purchases with non-banking costumers	-109.5	-88.5	-120.0	-71.7
i. Purchases	250.9	209.8	314.5	363.4
ii.) Sales	360.4	298.3	434.5	435.1
b. Forward and swap purchases with non-banking costumers	98.5	-167.7	-58.0	-69.6
i. Pacted	279.3	240.1	118.1	205.8
ii.) Redemption	180.8	407.8	176.1	275.4
C. Forward and swap sells with non-banking costumers	111.4	-193.4	-44.1	-132.9
i. Pacted	244.1	424.8	174.2	262.7
ii.) Redemption	132.7	618.2	218.3	395.6
d. Interbank operations				
i. Spot	219.3	237.9	227.7	261.0
ii. Forward	43.0	13.0	10.0	84.0
e. Spot sales due to NDF redemption and swaps	-28.6	223.9	53.0	120.9
i. Purchases	124.4	615.7	214.9	384.1
ii.) Sales	153.1	391.8	161.9	263.2
f. Change due to FX options	-0.4	-4.9	4.0	0.3
g. Net operations with other financial institutions	115.5	-34.0	-30.5	70.4
h. Monetary regulation credit				
Interest rate				
Note: Interbank exchange rate (Source: Datatec)	4.0766	4.0842	4.0760	4.0841
(*) Preliminar information				