CENTRAL RESERVE BANK OF PERU

SUMMARY OF MONETARY AND EXCHANGE OPERATIONS

(Millions of Soles)

	27 Dic 21	28 Dic 21	29 Dic 21	30 Dic 21	31 Dic 21
1. Commercial bank current account before Central Bank operations	14,309.8	15,152.7	15,041.1	14,572.5	12,381.8
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	14,346.9	14,346.9	14,346.9	14,346.9	14,346.9
Net maturity CD BCRP (Jan. 4, 2022)	2,185.0	2,185.0	2,185.0	2,185.0	2,185.0
Time Deposits matured on dec 31 th 2021					2,264.5
ii. Outcome of the buying auction sale securities (REPO)					
Proposals received					
Maturity					
Interest rate : Minimum					
Maximum					
Average					
Stock	5,963.3	5,963.3	5,963.3	5,963.3	5,963.3
Net maturity Repo (Jan. 3, 2022)	200.0	200.0	200.0	200.0	200.0
Repo BCRP matured on dec 31 th 2021					600.0
iii. Auction of credit portfolio resurchase agreements (General)					
Proposals received					
Maturity					
Interest rate : Minimum					
Maximum					
Average					
Stock					
Net maturity General Credit Portfolio Repo					
General Credit Portfolio Repo matured on dec 31 th 2021					
iv. Auction of credit portfolio resurchase agreements (Alternative)					
Proposals received					
Maturity					
Interest rate : Minimum					
Maximum					
Average					
Stock	6,442.0	6,442.0	6,442.0	6,442.0	6,442.0
Net maturity Alternative Credit Portfolio Repo (Jan. 13, 2022)	1.6	1.6	1.6	1.6	1.6
Alternative Credit Portfolio Repo matured on dec 31 th 2021					
v. Auction of government guaranteed credit portfolio resurchase 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	53,399.9
vi. Auction of government guaranteed credit portfolio resurchase 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	1,882.2
vii. Outcome of the buying auction sale securities (Special REPO)					
Proposals received					
Maturity					
Interest rate : Minimum					
Maximum					
Average					
Stock					
Net maturity Special Repo					
Special Repo matured on dec 31 th 2021					
viii. Auction sale of CDV BCRP	200.0	699.9	500.0	199.8	
Proposals received	610.0	1325.0	720.0	362.0	
Maturity	91 d	90 d	98 d	95 d	
Interest rate : Minimum	0.05	0.05	0.05	0.05	
Maximum	0.03	0.03	0.04	0.04	
Average	0.03	0.03	0.03	0.04	
Stock	12,554.7	11,964.6	12,464.6	12,664.4	12,664.4
Net maturity CDV BCRP	1,250.0	750.0	750.0	750.0	750.0
CDV BCRP matured on dec 31 th 2021	1,750.0				
ix. Auction sale of CLD BCRP					
Proposals received					
Maturity					
Interest rate : Minimum					
Maximum					
Average					
Stock					
Net maturity CDLD BCRP					
CLD BCRP matured on dec 31 th 2021					
x. Auction sale of time deposits in domestic currency	1,199.9 8,607.5	1,000.0 9,947.8	1,350.1 9,817.9	1,309.5 9,725.9	8,605.8
Proposals received	1,352.2 8,607.5	1,250.0 9,947.8	1,565.0 9,817.9	1,309.5 9,725.9	6,910.8
Maturity	7 d 1 d	7 d 1 d	7 d 1 d	7 d 1 d	3 d
Interest rate : Minimum	2.48 2.47	2.48 2.47	2.47 2.47	2.47 2.47	2.47
Maximum	2.50 2.50	2.50 2.50	2.50 2.50	2.50 2.50	2.50
Average	2.50 2.48	2.50 2.49	2.50 2.49	2.50 2.49	2.49
Stock	13,153.3	14,393.7	13,963.9	14,435.4	11,620.3
Net maturity of time deposits (Dec. 31, 2021)	9,707.4	11,447.8	10,563.9	9,725.9	8,110.7
Time Deposits matured on dec 31 th 2021	11,953.4	12,193.8	10,563.9	9,725.9	11,620.3
xi. Auction sale of time deposits TP in domestic currency					
Proposals received					
Maturity					
Interest rate : Minimum					
Maximum					
Average					
Stock	4,672.3	4,672.3	4,672.3	4,672.3	4,672.3
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 on dec 31 th 2021					
xii. Auction sale of time deposits BN in domestic currency					
Proposals received					
Maturity					
Interest rate : Minimum					
Maximum					
Average					
Stock					
Net maturity of time deposits BN					
Time Deposits BN matured on dec 31 th 2021					
xiii. Auction sale of CDR BCRP					
Proposals received					
Maturity					
Interest rate : Minimum					
Maximum					
Average					
Stock	1,550.0	1,550.0	1,550.0	1,350.0	1,350.0
Net maturity CDR BCRP (Jan. 3, 2022)	200.0	200.0	200.0	200.0	200.0
CDR BCRP matured on dec 31 th 2021	200.0	200.0	200.0		200.0
xiv. Auction sale of CDR-NR					
Proposals received					
Maturity					
Interest rate : Minimum					
Maximum					
Average					
Stock					
Net maturity CDR BCRP					
CD BCRP-NR matured on dec 31 th 2021					
xv. Auction sale of Swap operation in foreign currency			100.0		
Proposals received			148.0		
Maturity			180 d		
Interest rate : Minimum			2.80		
Maximum			3.06		
Average			2.85		
Stock	3,242.1	3,242.1	3,342.1	3,342.1	3,342.1
Net maturity Swap (Jan. 3, 2022)	100.0	100.0	100.0	100.0	100.0
Swap matured on dec 31 th 2021					300.1
xvi. Cross Currency Repo					
Proposals received					
Maturity					
Interest rate : Minimum					
Maximum					
Average					
Stock					
Net maturity Swap					
Cross Currency Repo matured on dec 31 th 2021					
xvii. Auction sale of Swap operation in foreign currency (Expansion)					
Proposals received					
Maturity					
Interest rate : Minimum					
Maximum					
Average					
Stock					
Net maturity Swap foreign currency					
Swap foreign currency matured on dec 31 th 2021					
xviii. Auction sale of Swap operation in foreign currency (Contraction)					
Proposals received					
Maturity					
Interest rate : Minimum					
Maximum					
Average					
Stock					
Net maturity Swap foreign currency					
Swap foreign currency matured on dec 31 th 2021					
xix. Auction FX Swap Sell BCRP		55.0	140.0 200.0 200.0	25.0 72.0 135.0	
Proposals received		55.0	140.0 200.0 200.0	25.0 72.0 135.0	
Maturity		274 d	183 d 274 d 274 d	274 d 183 d 95 d	
Interest rate : Minimum		0.59	0.56 0.56 0.52	0.55 0.55 0.54	
Maximum		0.60	0.59 0.56 0.59	0.55 0.55 0.55	
Average		0.59	0.57 0.56 0.55	0.55 0.54 0.55	
Stock	37,600.7	37,605.7	600.0	37,777.7	37,777.7
Net maturity FX Swap Sell (Jan. 3, 2022)	600.0	600.0	600.0	168.0	168.0
FX Swap Sell currency matured on dec 31 th 2021	600.0	600.0	600.0		568.0
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	160.0	160.0	160.0	150.0	150.0
Net maturity BCR (Jan. 4, 2022)	60.0	60.0	60.0	100.0	100.0
FX Swap Purchase currency matured on dec 31 th 2021	60.0	60.0	60.0		100.0
xxi. Auction Interest Rate Swap	50.0	25.0			
Proposals received	50.0	75.0			
Maturity	90 d	182 d			
Interest rate : Minimum	2.81	3.08			
Maximum	2.81	3.08			
Average	2.81	3.08			
Stock	20,318.9	20,344.9	20,144.9	20,044.9	20,044.9
Net maturity Interest Rate Swap (Jan. 4, 2022)	100.0	200.0	100.0	100.0	100.0
FX Swap Purchase currency matured on dec 31 th 2021	100.0	300.0	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			4.0	283.2	20.0
i. Purchase (millions of US$)					
Average exchange rate (S/. US$)					
ii. Sales (millions of US$)			1.0	71.0	5.0
Average exchange rate (S/. US$)	50.0		3.980	3.988	3.992
d. Operations outside of FX Desk (millions of US$)		-150.1	-32.6	-64.0	-52.0
i. Purchase (millions of US$)		3.3	10.4	1.0	
ii. Sales(millions of US$)		153.4	43.0	65.0	52.0
Net purchase of US$ in the spot market of FX DESK FOR DOLLAR and DTD					
i. Purchase of CD BCRP and CD BCRP-NR					
ii. Purchase of DTD					
3. Commercial bank current account before close of the day	4,302.4	3,495.9	3,632.1	3,054.1	5,461.9
4. Central Bank monetary operations					
a. Base operations of foreign currency					
Fee (daily effective rate)	0.0088%	0.0089%	0.0089%	0.0088%	0.0089%
b. Outcome of the direct temporary buyers securities (Repo)					
Interest rate	3.00%	3.00%	3.00%	3.00%	3.00%
c. Monetary resolution credit					
Interest rate					
d. Overnight deposits in domestic currency	3,045.5	2,722.7	2,989.8	2,329.0	2,967.6
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	1,256.9	772.3	642.3	725.1	2,494.4
i. Cumulative average reserve balances in domestic currency (millions of S/.) (*)	10,250.5	10,154.2	10,037.7	9,939.8	8,852.1
I. Cumulative average reserve balances in domestic currency (% of liabilities subject to reserve requirements) (*)	5.2	5.2	5.1	5.1	5.0
i. Cumulative average current account in domestic currency (millions of S/.)	3,655.6	3,561.0	3,448.1	3,349.6	3,267.9
I. Cumulative average current account in domestic currency (% of liabilities subject to reserve requirements) (*)	1.9	1.8	1.8	1.7	1.7
6. Interbank market and Secondary market of CDBCRP					30.0
a. Interbank operations (domestic currency)					2.50 / 2.50 / 2.50
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	
b. Interbank operations (foreign currency)					
Interest rate Minimum/ Maximum / Average					
c. Secondary market of CDBCRP and CDBCRP-NR	4.0				
12 month term transact / average interest rate					
6 month term transact / average interest rate					
24 month term transact / average interest rate					
	Dic.24.2021	Dic.27.2021	Dic.28.2021	Dic.29.2021	Dic.30.2021
7. Operations in the foreign exchange market (millions of US$)					
Flow of foreign exchange position adjusted by forwards = a + b1 - c1 + e + f	-55.7	-11.4	102.3	63.4	-133.3
Flow of foreign exchange position = a + b1 - c1 + e + f	-56.8	-82.6	-109.3	-112.0	-131.2
a. Spot purchases with non-banking costumers	-56.2	-126.0	-114.1	-109.3	-70.6
i. Purchase	72.8	274.1	269.2	284.7	242.4
ii. Sales	129.0	400.1	383.3	394.0	313.0
b. Forward and swap purchases with non-banking costumers	11.6	-81.2	196.6	194.6	-79.5
i. Placed	34.9	245.9	218.9	519.9	285.8
ii. I Redemption	23.3	327.1	22.3	325.2	365.3
C. Forward and swap sells with non-banking costumers	10.6	-162.4	-1.5	155.3	-164.1
i. Placed	46.7	186.7	172.8	163.7	214.4
ii. I Redemption	35.6	348.5	134.3	408.4	380.5
d. Interbank operations					
i. Spot	31.0	225.3	505.9	276.8	265.3
ii. Forward		39.0	20.0	45.0	10.0
e. Spot sales due to NDF redemption and swaps	12.1	57.8	118.0	81.4	-61.0
f. Net other operations	22.6	283.6	52.3	315.5	343.8
i. Sales	22.6	283.6	52.3	315.5	343.8
f. Change due to FX options	0.2	0.0	-0.4	0.2	0.2
g. Net operations with other financial institutions	-0.4	-2.9	12.8	135.1	-71.2
h. Monetary resolution credit					
Interest rate					
Note: Interbank exchange rate (Source: Datasis)	4.0060	3.9946	3.9497	3.9499	3.9549
(*) Preliminary information					