CENTRAL RESERVE BANK OF PERU

SUMMARY OF MONETARY AND EXCHANGE OPERATIONS

(Millions of Soles)

	3 Ene 22	4 Ene 22	5 Ene 22	6 Ene 22	7 Ene 22
1. Commercial bank current account before Central Bank operations	**14,434.3**	**17,213.7**	**16,114.3**	**20,413.5**	**20,060.2**
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	12,161.9	12,161.9	12,161.9	12,082.4
Next maturity CD BCRP (Jan. 14, 2022)	2,185.0	79.5	79.5	79.5	1,765.5
CD BCRP matured from Jan 10 th to 14 th 2021	2,354.5	79.5	79.5	79.5	1,765.5
ii. Outcome of the buying auction sale securities (REPO)					
Proposals received					
Maturity					
Interest rate : Minimum					
Maximum					
Average					
Stock	5,763.3	5,763.3	5,763.3	5,563.3	5,363.3
Next maturity Repo (Jan. 27, 2022)	200.0	200.0	200.0	200.0	0.9
Repo BCRP matured from Jan 10 th to 14 th 2021	400.0	400.0	400.0	200.0	
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 Jan 10 th to 14 th 2021					
iv. Auction of credit portfolio repurchase agreements (Alternative)					
Proposals received					
Maturity					
Interest rate : Minimum					
Maximum					
Average					
Stock	6,440.0	6,440.7	6,440.7	6,440.7	6,440.7
Next maturity Alternative Credit Portfolio Repo (Jan. 13, 2022)	1.6	1.6	1.6	1.6	1.6
Alternative Credit Portfolio Repo matured from Jan 10 th to 14 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	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	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 Jan 10 th to 14 th 2021					
viii. Auction sale of CDV BCRP					
Proposals received					
Maturity					
Interest rate : Minimum					
Maximum					
Average					
Stock	12,664.4	12,664.4	12,664.4	12,664.4	12,664.4
Next maturity CDV BCRP	750.0	750.0	750.0	750.0	750.0
CDV BCRP matured from Jan 10 th to 14 th 2021					
ix. Auction sale of CDLD BCRP					
Proposals received					
Maturity					
Interest rate : Minimum					
Maximum					
Average					
Stock					
Next maturity CDLD BCRP					
CDLD BCRP matured from Jan 10 th to 14 th 2021					
x. Auction sale of time deposits in domestic currency	357.4 5,434.3	6,490.6	8,519.5	11,201.9	1,500.0 11,700.0
Proposals received	357.4 5,434.3	6,490.6	8,519.5	11,201.9	3,327.5 13,415.8
Maturity	7 d 1 d	1 d	1 d	1 d	7 d 3 d
Interest rate : Minimum	2.48 2.47	2.47	2.47	2.47	2.90 2.80
Maximum	2.50 2.50	2.50	2.50	2.50	3.00 3.00
Average	2.49 2.49	2.49	2.49	2.49	3.00 2.98
Stock	9,301.3	9,357.8	10,186.4	11,559.3	13,557.4
Next maturity of time deposits (Jan. 10, 2022)	6,434.3	7,890.7	9,829.0	11,201.9	12,057.4
Time Deposits matured from Jan 10 th to 14 th 2021	8,943.9	9,000.2	9,829.0	11,201.9	13,557.4
xi. Auction sale of time deposits TP in domestic currency					
Proposals received					
Maturity					
Interest rate : Minimum					
Maximum					
Average					
Stock	4,637.3	4,637.3	4,637.3	4,637.3	4,637.3
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 Jan 10 th to 14 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 10 th to 14 th 2021					
xiii. Auction sale of CDR BCRP					
Proposals received					
Maturity					
Interest rate : Minimum					
Maximum					
Average					
Stock	1,150.0	1,150.0	1,150.0	1,150.0	1,150.0
Next maturity CDR BCRP (Jan. 14, 2022)	350.0	350.0	350.0	350.0	350.0
CDR BCRP matured from Jan 10 th to 14 th 2021					350.0
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 Jan 10 th to 14 th 2021					
xv. Auction sale of Swap operation in foreign currency	100.0				
Proposals received	362.0				
Maturity	31 d				
Interest rate : Minimum	2.80				
Maximum	3.01				
Average	2.88				
Stock	3,342.1	3,342.1	3,342.1	3,242.0	3,142.0
Next maturity Swap (Jan. 10, 2022)	100.1	100.1	100.1	100.0	200.0
Swap matured from Jan 10 th to 14 th 2021	200.1	200.1	200.1	100.0	800.0
xvi. Cross Currency Repo					
Proposals received					
Maturity					
Interest rate : Minimum					
Maximum					
Average					
Stock					
Next maturity Swap					
Cross Currency Repo matured from Jan 10 th to 14 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 10 th to 14 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 Jan 10 th to 14 th 2021					
xix. Auction FX Swap Sell BCRP	80.0		200.0 200.0 200.0	200.0 200.0	
Proposals received	80.0		550.0 550.0 550.0	550.0 317.0	
Maturity	273 d		90 d 365 d 365 d	90 d 273 d	
Interest rate : Minimum	0.55		0.54 0.50 0.49	0.51 0.49	
Maximum	0.60		0.57 0.50 0.51	0.55 0.60	
Average	0.58		0.55 0.50 0.49	0.54 0.55	
Stock	57,489.7	57,489.7	57,489.7	58,589.7	58,589.7
Next maturity FX Swap Sell (Jan. 14, 2022)	200.0	200.0	500.0	500.0	500.0
FX Swap Sell currency matured from Jan 10 th to 14 th 2021	400.0	200.0			500.0
xx. Auction Security Repo to provide US$ dollars (RSD)		80.0			
Proposals received		80.0			
Maturity		14 d			
Interest rate : Minimum		0.30			
Maximum		0.30			
Average		0.30			
Stock	150.0	130.0	130.0	130.0	130.0
Next maturity RSD (Jan. 13, 2022)	100.0	50.0	50.0	50.0	50.0
FX Swap Purchase currency matured from Jan 10 th to 14 th 2021	100.0				50.0
xxi. Auction Interest Rate Swap	50.0	50.0			50.0
Proposals received	150.0	200.0			75.0
Maturity	90 d	181 d			273 d
Interest rate : Minimum	3.96	3.70			3.95
Maximum	3.98	3.72			3.95
Average	3.96	3.72			3.95
Stock	19,994.9	19,944.9	19,844.9	19,844.9	19,994.9
Next maturity Interest Rate Swap (Jan. 18, 2022)	100.0	100.0	100.0	100.0	100.0
FX Swap Purchase currency matured from Jan 10 th to 14 th 2021	200.0	150.0			
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	639.5				
i. Purchase (millions of US$)					
Average exchange rate (S/. US$)					
ii. Sales (millions of US$)	195.0				
Average exchange rate (S/. US$)	3.997				
d. Operations outside of FX Desk (millions of US$)	-45.0	-29.7	-70.0	-22.0	18.3
i. Purchase (millions of US$)		3.3			18.3
ii. Sales (millions of US$)	45.0	33.0	70.0	22.0	
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	**8,303.1**	**10,722.4**	**10,594.3**	**9,211.6**	**6,860.2**
4. Central Bank monetary operations					
a. Stock operations of financial system					
Fee (daily effective rate)	0.0088%	0.0089%	0.0089%	0.0089%	0.0098%
b. Outcome of the direct temporary buying securities (Reso)					
Interest rate	3.00%	3.00%	3.00%	3.00%	3.50%
c. Monetary regulation credit					
Interest rate					
d. Overnight deposits in domestic currency	1,020.0	1,039.0	1,276.9	1,171.0	1,528.0
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	**7,283.1**	**9,683.4**	**9,317.4**	**8,040.6**	**5,332.2**
f. Cumulative average reserve balances in domestic currency (millions of S/) (*)	9,627.8	11,591.9	13,025.9	13,477.5	13,479.5
f. Cumulative average reserve balances in domestic currency (% of liabilities subject to reserve requirements) (*)	5.0	6.0	6.7	6.9	6.9
f. Cumulative average current account in domestic currency (millions of S/)	3,250.4	4,881.3	6,323.3	6,761.3	6,761.7
f. Cumulative average current account in domestic currency (% of liabilities subject to reserve requirements) (*)	1.7	2.5	3.3	3.5	3.5
6. Interbank market and Secondary market of CDBCRP					
a. Interbank operations (domestic currency)	85.0			85.0	503.0
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	3.00 / 3.00 / 3.00
b. Interbank operations (foreign currency)				65.0	89.0
Interest rate : Minimum / Maximum / Average				0.25 / 0.25 / 0.25	0.25 / 0.25 / 0.25
c. Secondary market of CDBCRP and CDBCRP-NR		2.5			
12 month term (amount / average interest rate)					
24 month term (amount / average interest rate)					
36 month term (amount / average interest rate)					
	Dic. 31, 2021	**Ene. 03, 2022**	**Ene. 03, 2022**	**Ene. 05, 2022**	**Ene. 06, 2022**
7. Operations in the foreign exchange market (millions of US$)					
Flow of foreign exchange position adjusted to forwards = a + b1 - c1 + e + f	37.3	142.5	-164.6	-59.1	77.8
Flow of foreign exchange position = a + b1 - c1 + e + f	0.5	112.4	-204.2	-75.2	-66.4
a. Spot purchases with non-banking customers	12.9	13.7	-184.2	-75.3	-54.1
i. Purchases	161.1	154.7	151.5	158.0	346.4
ii. Sales	148.2	141.0	336.7	233.3	400.5
b. Forward and swap purchases with non-banking customers	48.2	108.7	68.5	29.4	-94.3
i. Period	290.0	206.1	360.9	184.6	290.0
ii. Redemption	241.8	97.4	292.4	155.2	384.3
C. Forward and swap sells with non-banking customers	11.4	57.8	-21.9	142.4	-138.5
i. Period	87.5	234.4	215.5	237.4	268.5
ii. Redemption	71.1	176.6	237.4	95.0	397.1
d. Interbank operations					
i. Spot	36.5	163.6	522.6	527.8	397.1
ii. Forward			37.0		14.0
e. Spot sales due to NDF redemption and swaps	-171.1	69.5	-74.0	-59.2	0.4
f. Net purchases	249.3	93.9	287.5	153.0	380.4
i. Sales	240.4	93.9	287.5	153.0	380.0
f. Change due to FX options	0.0	0.0	-2.4	0.5	-0.9
g. Net operations with other financial institutions	4.0	87.7	-48.4	127.7	100.8
h. Monetary regulation credit					
Interest rate					
Note: Interbank exchange rate (Source: Datatec)	3.9734	3.9955	3.9642	3.9542	3.9715

(*) Preliminary information