CENTRAL RESERVE BANK OF PERU

SUMMARY OF MONETARY AND EXCHANGE OPERATIONS

(millions of soles)

	24 Ene 22	25 Ene 22	26 Ene 22	27 Ene 22	28 Ene 22
1. Commercial bank current account before Central Bank operations	**10,473.6**	**10,628.5**	**10,689.8**	**12,453.6**	**11,856.3**
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	11,886.1	11,886.1	11,886.1	9,886.1	9,886.1
Net maturity CD BCRP (Feb. 14, 2022)	2,040.0	2,040.0	2,040.0	2,110.0	2,110.0
CD BCRP matured from jan. 31 to feb 04 th 2021	2,040.0	2,040.0	2,040.0		
ii. Outcome of the buying auction sale securities (REPO)					
Proposals received					
Maturity					
Interest rate : Minimum					
Maximum					
Average					
Stock	5,463.3	5,463.3	5,463.3	5,462.4	5,362.4
Net maturity Repo (Jan. 31, 2022)	100.0	100.0	100.0	100.0	100.0
Repo BCRP matured from jan. 31 to feb 04 th 2021	100.9	100.9	100.9		
iii. Auction of credit portfolio resurchase agreements (General)					
Proposals received					
Maturity					
Interest rate : Minimum					
Maximum					
Average					
Stock					
Net maturity General Credit Portfolio Reso					
General Credit Portfolio Reso matured from jan. 31 to feb 04 th 2021					
iv. Auction of credit portfolio resurchase agreements (Alternative)					
Proposals received					
Maturity					
Interest rate : Minimum					
Maximum					
Average					
Stock	6,437.5	6,437.5	6,436.5	6,436.5	6,436.5
Net maturity Alternative Credit Portfolio Reso (Feb. 1, 2022)	1.5	1.5	1.5	1.5	1.5
Alternative Credit Portfolio Reso matured from jan. 31 to feb 04 th 2021					
v. Auction of government guaranteed credit portfolio resurchase 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 resurchase agreements (Special)					
Guarantee percentage					
Proposals received					
Maturity					
Interest rate : Minimum					
Maximum					
Average					
Stock	1,883.2	1,883.2	1,883.2	1,883.2	1,883.2
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 from jan. 31 to feb 04 th 2021					
viii. Auction sale of CDV BCRP					
Proposals received				500.0	500.0
Maturity			405.0	494.0	350.0
Spread : Minimum			89.d	88.d	87.d
Minimum			0.03	0.04	0.04
Average			0.04	0.04	0.04
Stock	15,714.3	15,714.3	16,014.3	16,014.4	16,464.4
Net maturity CDV BCRP	200.0	200.0	200.0	200.0	1,489.8
CDV BCRP matured from jan. 31 to feb 04 th 2021	200.0	200.0	200.0	200.0	
ix. Auction sale of CDLD BCRP					
Proposals received					
Maturity					
Interest rate : Minimum					
Maximum					
Average					
Stock					
Net maturity CDLD BCRP					
CDLD BCRP matured from jan. 31 to feb 04 th 2021					
x. Auction sale of time deposits in domestic currency	1,500.0 6,650.0	2,000.0 6,700.0	2,014.5 5,800.0	1,200.1 7,464.2	1,200.0 7,595.9
Proposals received	2,151.0 7,150.7	2,724.5 7,018.5	2,014.5 6,091.1	1,675.0 7,464.2	1,296.8 7,595.9
Maturity	7.d 14.d	7.d 14.d	7.d 14.d	7.d 14.d	7.d 14.d
Interest rate : Minimum	2.92 2.80	2.95 2.75	2.95 2.75	2.95 2.75	2.97 2.75
Maximum	3.00 2.90	3.00 2.90	3.00 2.89	3.00 3.00	3.00 3.00
Average	2.99 2.81	2.99 2.81	3.00 2.80	2.99 2.81	2.99 2.79
Stock	13,908.8	14,607.3	14,021.8	15,151.1	15,510.5
Net maturity of time deposits (Jan. 31, 2022)	8,093.6	8,490.0	7,936.0	8,496.6	8,096.9
Time Deposits matured from jan. 31 to feb 04 th 2021	12,408.8	11,107.3	8,507.3	8,436.5	15,510.5
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
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 from jan. 31 to feb 04 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 from jan. 31 to feb 04 th 2021					
xiii. Auction sale of CDR BCRP					
Proposals received					
Maturity					
Interest rate : Minimum					
Maximum					
Average					
Stock	1,000.0	1,000.0	1,000.0	1,000.0	1,000.0
Net maturity CDR BCRP (Feb. 28, 2022)	400.0	400.0	400.0	400.0	400.0
CDR BCRP matured from jan. 31 to feb 04 th 2021					
xiv. Auction sale of CDR BCRP-NR					
Proposals received					
Maturity					
Interest rate : Minimum					
Maximum					
Average					
Stock					
Net maturity CDR BCRP					
CD BCRP-NR matured from jan. 31 to feb 04 th 2021					
xv. Auction sale of Swap operation in foreign currency				200.0	80.0
Proposals received				530.0	80.0
Maturity				7.d	7.d
Interest rate : Minimum				3.50	3.20
Maximum				3.70	3.40
Average				3.56	3.30
Stock	2,641.9	2,641.9	2,641.9	2,841.9	2,821.9
Net maturity Swap (Jan. 31, 2022)	100.0	100.0	100.0	100.0	80.0
Swap matured from jan. 31 to feb 04 th 2021	100.0	100.0	100.0	100.0	610.0
xvi. Cross Currency Repo					
Proposals received					
Maturity					
Interest rate : Minimum					
Maximum					
Average					
Stock					
Net maturity Swap					
Cross Currency Repo matured from jan. 31 to feb 04 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 from jan. 31 to feb 04 th 2021					
xviii. Auction sale of Swap operation in foreign currency (Sustitution)					
Proposals received					
Maturity					
Interest rate : Minimum					
Maximum					
Average					
Stock					
Net maturity Swap foreign currency					
Swap foreign currency matured from jan. 31 to feb 04 th 2021					
xix. Auction FX Swap Sell BCRP	199.9 200.0				
Proposals received	355.0 490.0				
Maturity	91.d 182.d				
Interest rate : Minimum	0.60 0.55				
Maximum	0.60 0.57				
Average	0.60 0.56				
Stock	38,734.1	38,734.1	38,734.1	38,734.1	38,734.1
Net maturity FX Swap Sell (Mar. 18, 2022)	200.0	200.0	200.0	200.0	200.0
FX Swap Sell currency matured from jan. 31 to feb 04 th 2021					
xx. Auction Security Repos to provide US$ dollars (RED)					
Proposals received					
Maturity					
Interest rate : Minimum					
Maximum					
Average					
Stock	100.0	100.0	100.0	50.0	50.0
Net maturity RED (Feb. 1, 2022)	50.0	50.0	50.0	50.0	50.0
FX Swap Purchase currency matured from jan. 31 to feb 04 th 2021	50.0	50.0	50.0		50.0
xxi. Auction Interest Rate Swap	50.0	50.0			150.0
Proposals received	225.0	85.0			273.d
Maturity	90.d	181.d			3.95
Interest rate : Minimum	3.39	3.80			3.95
Maximum	3.39	3.80			3.95
Average	3.39	3.80			20,069.9
Stock	19,969.9	20,019.9	20,019.9	20,019.9	300.0
Net maturity Interest Rate Swap (Feb. 24, 2022)	300.0	300.0	300.0	300.0	
FX Swap Purchase currency matured from jan. 31 to feb 04 th 2021					
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. Sellers (millions of US$)					
Average exchange rate (S/. US$)					
d. Operations outside of FX Desk (millions of US$)	6.5	0.7	100.0	6.5	0.2
i. Purchase (millions of US$)	6.5	0.7	50.0	6.5	0.2
ii. Sellers (millions of US$)			50.0		
e. Operations in the Secondary Market of CD BCRP, CD BCRP-NR and BTP					
i. Repurchase of CD BCRP and CD BCRP-NR					
ii. Purchase of BTP					
3. Commercial bank current account before close of the day	**2,509.6**	**2,028.5**	**2,471.3**	**3,589.2**	**2,846.6**
4. Central Bank monetary operations					
a. Swap operations of foreign currency					
Fee (daily effective rate)	0.0092%	0.0091%	0.0092%	0.0092%	0.0100%
b. Outcome of the direct monetary buyion securities (Repo)					
Interest rate	3.50%	3.50%	3.50%	3.50%	3.50%
c. Monetary resolution credit					
Interest rate					
d. Overnight deposits in domestic currency	686.5	1,029.2	1,180.0	1,207.9	1,437.9
i. Interest rate	1.95%	1.95%	1.95%	1.95%	1.95%
5. Commercial bank current account in the BCR at close of the day	**1,822.1**	**999.3**	**1,291.3**	**2,381.3**	**1,411.7**
I. Cumulative average reserve balances in domestic currency (millions of S/) (*)	10,507.6	10,455.3	10,119.0	10,243.0	10,241.3
J. Cumulative average reserve balances in domestic currency (% of liabilities subject to reserve requirements) (*)	5.4	5.4	5.3	5.3	5.3
K. Cumulative average current account in domestic currency (millions of S/)	3,788.8	3,725.0	3,598.2	3,523.5	3,521.7
L. Cumulative average current account in domestic currency (% of liabilities subject to reserve requirements) (*)	2.0	1.9	1.9	1.8	1.8
6. Interbank market and Secondary market of COBCRP					
a. Interbank operations (domestic currency)	790.0	978.0	732.0	717.0	328.0
Interest rate : Minimum / Maximum / TIBO	3.00 / 3.00 / 3.00	3.00 / 3.00 / 3.00	3.00 / 3.05 / 3.00	3.00 / 3.05 / 3.00	3.00 / 3.05 / 3.00
b. Interbank operations (foreign currency)					
Interest rate : Minimum / Maximum / Average					
c. Secondary market of COBCRP and COBCRP-NR					
12 month term (Unmoved / Average interest rate)					
24 month term (Unmoved / Average interest rate)					
36 month term (Unmoved / Average interest rate)					
7. Operations in the foreign exchange market (millions of US$)	**Ene 21, 2022**	**Ene 24, 2022**	**Ene 25, 2022**	**Ene 26, 2022**	**Ene 27, 2022**
Flow of foreign exchange position adjusted by forwards = a + b.i - c.i + e + f	-27.7	48.0	3.8	32.5	-18.9
Flow of foreign exchange position = a + b.i - c.ii + e + f	74.0	23.7	-1.6	-164.6	-133.6
a. Spot purchases with non-banking costumers	347.9	479.7	499.9	359.9	388.1
i. Purchases	348.0	479.8	499.9	370.9	388.1
ii. Sales	280.1	382.9	501.6	424.0	519.3
b. Forward and swap purchases with non-banking costumers	12.4	57.6	2.7	187.3	92.3
i. Placed	78.0	114.6	203.3	265.5	544.9
ii. Redemption	65.6	57.0	200.7	78.2	452.6
c. Forward and swap sells with non-banking costumers	109.1	85.3	-3.0	-9.9	-77.0
i. Placed	235.7	241.2	215.8	78.6	305.5
ii. Redemption	132.6	156.1	218.9	87.8	327.5
d. Interbank operations	176.1	298.6	260.6	444.7	493.0
i. Spot	36.0	43.1	66.5	9.4	47.9
ii. Forward	140.1	255.5	194.1	435.3	445.0
e. Spot sales due to NDF redemption and swaps	122.8	132.9	215.0	78.6	317.4
f. Net transfers	39.0	53.8	186.7	75.3	444.0
g. Change due to FX options	-1.0	-1.3	-0.3	0.5	0.4
h. Net operations with other financial institutions	-3.7	43.3	-0.6	-4.4	-3.1
h. Monetary resolution credit					
Interest rate					
Note: Interbank exchange rate (Source: Datatec)	3.6248	3.6327	3.6488	3.6644	3.6358

(*) Preliminar information