CENTRAL RESERVE BANK OF PERU

SUMMARY OF MONETARY AND EXCHANGE OPERATIONS

(Millions of Soles)

	07 Feb 22	08 Feb 22	09 Feb 22	10 Feb 22	11 Feb 22
1. Commercial bank current account before Central Bank operations	**14,432.4**	**15,135.3**	**17,164.4**	**15,121.3**	**20,563.2**
2. Monetary and exchange Central Bank operations before close of the day					
a. Central Bank monetary operations					
i. Auction sale of CD BCRP					499.9
Proposals received					787.1
Maturity					35.d
Interest rate : Minimum					3.20
Maximum					3.49
Average					3.47
Stock	9,846.1	9,846.1	9,846.1	9,846.1	10,846.0
Net maturity CD BCRP (Feb. 14, 2022)	2,110.0	2,110.0	2,110.0	2,110.0	2,110.0
CD BCRP matured from feb 14 to 18 th 2021					5,558.2
ii. Outcome of the buy/no auction sale securities (REPO)					
Proposals received					
Maturity					
Interest rate : Minimum					
Maximum					
Average					
Stock	5,362.4	5,362.4	5,362.4	5,362.4	5,362.4
Net maturity Repo (Jan. 19, 2022)	500.0	500.0	500.0	500.0	500.0
Repo BCRP matured from feb 14 to 18 th 2021					
iii. Auction of credit portfolio repurchase agreements (General)					
Proposals received					
Maturity					
Interest rate : Minimum					
Maximum					
Average					
Stock					
Net maturity General Credit Portfolio Repo					
General Credit Portfolio Repo matured from feb 14 to 18 th 2021					
iv. Auction of credit portfolio repurchase agreements (Alternative)					
Proposals received					
Maturity					
Interest rate : Minimum					
Maximum					
Average					
Stock	6,434.6	6,434.6	6,434.6	6,434.6	6,434.6
Net maturity Alternative Credit Portfolio Repo (Feb. 25, 2022)	3.9	3.9	3.9	3.9	3.9
Alternative Credit Portfolio Repo matured from feb 14 to 18 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	1,887.7	1,887.7	1,887.7	1,887.7	1,887.7
vii. Outcome of the buy/no auction sale securities (Special REPO)					
Proposals received					
Maturity					
Interest rate : Minimum					
Maximum					
Average					
Stock					
Net maturity Special Repo.					
Special Repo matured from feb 14 to 18 th 2021					
viii. Auction sale of CDV BCRP	150.0				200.0
Proposals received	150.0				330.0
Maturity	91.d				87.d
Spread : Minimum	0.04				0.03
Minimum	0.04				0.03
Average	0.04				0.03
Stock	16,764.4	16,764.4	16,764.4	16,764.4	16,964.4
Net maturity CDV BCRP	1,489.8	1,489.8	1,489.8	1,489.8	1,489.8
CDV BCRP matured from feb 14 to 18 th 2021					1,489.8
ix. Auction sale of CDLD BCRP					
Proposals received					
Maturity					
Interest rate : Minimum					
Maximum					
Average					
Stock					
Net maturity CDLD BCRP					
CDLD BCRP matured from feb 14 to 18 th 2021					
x. Auction sale of time deposits in domestic currency	7,261.1	9,094.0	10,744.4	12,800.0	2,500.0 13,031.7
Proposals received	7,261.1	9,094.0	10,744.4	12,972.3	4,438.5 13,031.7
Maturity	7.d	7.d	7.d	7.d	7.d 7.d
Interest rate : Minimum	2.78	2.83	2.80	2.83	3.20 3.00
Maximum	3.00	3.00	3.00	3.00	3.50 3.50
Average	2.94	2.95	2.97	2.97	3.49 3.45
Stock	12,671.6	13,004.6	12,855.0	13,972.6	15,531.7
Net maturity of time deposits (Feb. 11, 2022)	8,761.6	10,894.0	11,487.4	13,972.6	15,031.7
Time Deposits matured from feb 14 to 18 th 2021	12,671.6	13,004.6	12,855.0	13,972.6	15,531.7
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 feb 14 to 18 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 feb 14 to 18 th 2021					
xiii. Auction sale of CTSD BCRP					
Proposals received					
Maturity					
Interest rate : Minimum					
Maximum					
Average					
Stock	1,400.0	1,400.0	1,400.0	1,400.0	1,400.0
Net maturity CDR BCRP (Feb. 28, 2022)	400.0	400.0	400.0	400.0	400.0
CDR BCRP matured from feb 14 to 18 th 2021					
xiv. Auction sale of CDP BCRP-NR					
Proposals received					
Maturity					
Interest rate : Minimum					
Maximum					
Average					
Stock					
Net maturity CDR BCRP					
CD BCRP-NR matured from feb 14 to 18 th 2021					
xv. Auction sale of Swap operation in foreign currency					
Proposals received					
Maturity					
Interest rate : Minimum					
Maximum					
Average					
Stock	2,711.9	2,411.9	2,411.9	2,262.0	2,262.0
Net maturity Swap (Feb. 14, 2022)	300.0	129.9	129.9	200.0	200.0
Swap matured from feb 14 to 18 th 2021	429.9	129.9	129.9		230.0
xvi. Cross Currency Repo					
Proposals received					
Maturity					
Interest rate : Minimum					
Maximum					
Average					
Stock					
Net maturity Swap					
Cross Currency Repo matured from feb 14 to 18 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 feb 14 to 18 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 feb 14 to 18 th 2021					
xix. Auction FX Swap Sell BCRP					
Proposals received					
Maturity					
Interest rate : Minimum					
Maximum					
Average					
Stock	39,694.1	39,694.1	39,694.1	39,694.1	39,694.1
Net maturity FX Swap Sell (Mar. 18, 2022)	200.0	200.0	200.0	200.0	200.0
FX Swap Sell currency matured from feb 14 to 18 th 2021					
xx. Auction Security Repos to provide US$ dollars (REDI)					
Proposals received					
Maturity					
Interest rate : Minimum					
Maximum					
Average					
Stock	11.0	0.0	0.0	0.0	0.0
Net maturity REDI (Feb. 11, 2022)	11.0				
FX Swap Purchase currency matured from feb 14 to 18 th 2021	11.0				
xxi. Auction Interest Rate Swap	50.0	50.0		50.0	25.0
Proposals received	200.0	250.0		250.0	100.0
Maturity	89.d	181.d		181.d	273.d
Interest rate : Minimum	3.68	4.18		4.18	4.28
Maximum	3.70	4.20		4.20	4.28
Average	3.69	4.19		4.19	4.28
Stock	20,268.9	20,319.9	20,319.9	20,319.9	20,344.9
Net maturity Interest Rate Swap (Feb. 24, 2022)	300.0	300.0	300.0	300.0	300.0
FX Swap Purchase currency matured from feb 14 to 18 th 2021					
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					
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$)	0.1		0.3	0.8	0.0
i. Purchase (millions of US$)	0.1		0.3	0.8	0.0
ii. Sellers (millions of US$)					
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	**7,021.5**	**6,042.9**	**6,440.0**	**5,321.9**	**7,082.3**
4. Central Bank monetary operations					
a. Swap operations of foreign currency	0.0092%	0.0092%	0.0092%	0.0094%	0.0111%
Fee (daily effective rate)					
b. Outcome of the direct monetary buy/no securities (Repo)					
Interest rate	3.50%	3.50%	3.50%	3.50%	4.00%
c. Monetary regulation credit					
Interest rate					
d. Overnight deposits in domestic currency	362.6	348.9	336.4	901.7	2,100.9
Interest rate	1.95%	1.95%	1.95%	1.95%	1.75%
5. Commercial bank current account in the BCR at close of the day	**7,408.9**	**6,884.0**	**6,383.6**	**6,400.2**	**9,981.4**
i. Cumulative average reserve balances in domestic currency (millions of S/) (*)	14,734.5	14,378.9	14,068.6	14,008.7	12,588.7
ii. Cumulative average reserve balances in domestic currency (% of liabilities subject to reserve requirements) (*)	7.7	7.5	7.3	7.3	7.1
iii. Cumulative average current account in domestic currency (millions of S/)	7,873.5	7,521.3	7,211.1	7,141.3	6,740.9
iv. Cumulative average current account in domestic currency (% of liabilities subject to reserve requirements) (*)	4.1	3.9	3.8	3.7	3.5
6. Interbank market and Secondary market of CDBCRP					
a. Interbank operations (domestic currency)	406.0	481.0	536.0	551.0	770.0
Interest rate : Minimum / Maximum / TIBO	3.00 / 3.05/ 3.00	3.00 / 3.05/ 3.00	3.00 / 3.05/ 3.00	3.00 / 3.05/ 3.00	3.50 / 3.50/ 3.50
b. Interbank operations (foreign currency)	160.0	151.0	205.0	200.0	248.0
Interest rate : Minimum / Maximum / Average	0.3% / 0.3% / 0.3%	0.3% / 0.3% / 0.3%	0.3% / 0.3% / 0.3%	0.3% / 0.3% / 0.3%	0.3% / 0.3% / 0.3%
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$)	**Feb.04.2022**	**Feb.07.2022**	**Feb.08.2022**	**Feb.09.2022**	**Feb.10.2022**
Flow of foreign exchange position adjusted by forwards = a + b.i - c.i + e + f	15.6	-105.7	-6.8	125.4	-92.4
Flow of foreign exchange position = a + b.ii - c.ii + e + f	-99.0	-51.8	-27.3	46.1	-196.3
a. Spot operations with non-banking customers	544.7	556.4	568.3	571.5	489.9
i. Purchases	544.4	556.4	568.3	571.5	489.9
ii. Sales	315.6	364.6	294.5	295.1	478.4
b. Forward and swap purchases with non-banking customers	152.6	129.8	208.4	161.4	-67.0
i. Placed	208.8	194.4	474.2	351.9	248.4
ii. Redemption	56.1	64.6	265.8	190.5	315.5
c. Forward and swap sells with non-banking customers	196.8	187.7	199.8	87.1	-139.5
i. Placed	339.3	291.9	445.9	288.6	364.6
ii. Redemption	232.5	104.2	255.1	207.5	534.9
d. Interbank operations					
i. Spot	540.5	198.3	259.2	368.2	268.7
ii. Forward	30.6	3.5	0.0	74.5	
e. Spot plus due to NDF redemption and swaps	106.8	91.2	38.3	38.3	214.0
i. Purchases	106.8	91.2	245.6	209.9	524.1
ii. Sales	52.9	61.7	293.9	185.7	310.2
f. Change due to FX options	1.6	4.0	0.9	0.1	0.6
g. Net operations with other financial institutions	85.6	-3.5	-3.5	-8.7	-4.4
h. Monetary regulation credit					
Interest rate					
Note: Interbank exchange rate (Source: Datatec)	3.8720	3.8398	3.8409	3.8236	3.7521

(*) Preliminar information