CENTRAL RESERVE BANK OF PERU

SUMMARY OF MONETARY AND EXCHANGE OPERATIONS

(Millions of Soles)

	14 Mar 22	15 Mar 22	16 Mar 22	17 Mar 22	18 Mar 22
1. Commercial bank current account before Central Bank operations	**17 242.6**	**13 284.4**	**9 946.5**	**9 463.5**	**12 015.1**
2. Monetary and exchange Central Bank operations before close of the day					
a. Central Bank monetary operations					
i. Auction sale of CD BCRP	500.0	699.9		300.0	1000.0
Proposals received	1098.5	1120.2		539.4	1239.9
Maturity	28 d	34 d		32 d	33 d
Interest rate : Minimum	3.90	3.90		3.89	3.70
Maximum	3.97	3.97		3.96	3.96
Average	3.96	3.96		3.95	3.94
Stock	6 516.4	7 380.2	7 380.2	7 380.2	7 488.4
Next maturity CD BCRP (Mar. 21, 2022)	2 251.8	2 251.8	2 251.8	2 251.80	1 632.7
CD BCRP matured from march 21 to 25, 2022	2 251.8	2 251.8	2 251.8	2 251.80	1 632.7
ii. Outcome of the buying 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
Next maturity Repo (Abr. 18, 2022)	500.0	500.0	500.0	500.0	500.0
Repo BCRP matured from march 21 to 25, 2022					
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 march 21 to 25, 2022					
iv. Auction of credit portfolio repurchase agreements (Alternative)					
Proposals received					
Maturity					
Interest rate : Minimum					
Maximum					
Average					
Stock	6 425.3	6 425.3	6 425.3	6 425.3	6 425.3
Next maturity Alternative Credit Portfolio Repo (Jun. 6, 2022)	13.9	13.9	13.9	13.9	13.9
Alternative Credit Portfolio Repo matured from march 21 to 25, 2022					
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 march 21 to 25, 2022				199.8	1000.0
viii. Auction sale of CDV BCRP	300.0	200.0	200.0	525.0	1416.4
Proposals received	570.0	495.0	554.0	88 d	94 d
Maturity	91 d	90 d	89 d	0.03	0.03
Spread : Minimum	0.03	0.03	0.03	0.03	0.03
Minimim	0.04	0.03	0.03	0.03	0.03
Average	0.03	0.03	0.03	21 917.50	20 917.40
Stock	21 517.5	21 717.5	21 717.5	2 199.90	85.0
Next maturity CDV BCRP	2 199.9	2 199.9	2 199.9	2 199.90	85.0
CDV BCRP matured from march 21 to 25, 2022	2 199.9	2 199.9	2 199.9	#¡REF!	#¡REF!
ix. Auction sale of CDLD BCRP					
Proposals received					
Maturity					
Interest rate : Minimum					
Maximum					
Average					
Stock					
Next maturity CDLD BCRP					
CDLD BCRP matured from march 21 to 25, 2022					
x. Auction sale of time deposits in domestic currency	3 500.0 8 600.2	2 000.0 6 900.1	500.0 6 600.0	2 000.0 4 800.0	1 000.0 6 757.9
Proposals received	5 723.0 11 408.6	2 289.0 9 008.5	865.5 8 219.6	2 289.2 5 196.4	1 882.4 6 757.9
Maturity	7 d 1 d	7 d 1 d	7 d 1 d	7 d 1 d	7 d 3 d
Interest rate : Minimum	3.90 3.75	3.81 3.65	3.92 3.63	3.92 3.62	3.94 3.55
Maximum	4.00 3.82	4.00 3.79	4.00 3.75	4.00 3.70	3.98 3.94
Average	3.99 3.80	4.00 3.75	3.99 3.70	3.98 3.65	3.98 3.64
Stock	14 600.1	14 900.0	14 900.0	15 099.9	15 757.9
Next maturity of time deposits (Mar. 21, 2022)	8 600.2	6 900.1	6 900.1	6 600.0	10 257.9
Time Deposits matured from march 21 to 25, 2022	11 100.1	9 400.0	16 000.0	13 899.9	12 757.9
xi. Auction sale of time deposits TP in domestic currency					237.0
Proposals received					557.0
Maturity					182 d
Interest rate : Minimum					4.76
Maximum					5.47
Average					4.9
Stock	4 632.4	4 632.4	4 632.4	4 632.4	4 569.4
Next maturity of time deposits TP (May. 9, 2022)	300.0	300.0	300.0	300.0	500.0
Time Deposits TP matured from march 21 to 25, 2022	300.0	300.0	300.0	300.0	
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 march 21 to 25, 2022					
xiii. Auction sale of CDR BCRP					
Proposals received					
Maturity					
Interest rate : Minimum					
Maximum					
Average					
Stock	1 195.0	1 195.0	1 195.0	1 195.0	995.0
Next maturity CDR BCRP (Abr. 4, 2022)	200.0	200.0	200.0	200.0	400.0
CDR BCRP matured from march 21 to 25, 2022	200.0	200.0	200.0	200.0	
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 march 21 to 25, 2022					
xv. Auction sale of Swap operation in foreign currency					
Proposals received					
Maturity					
Interest rate : Minimum					
Maximum					
Average					
Stock	1 822.0	1 822.0	1 822.0	1 822.0	1 822.0
Next maturity Swap (Mar. 21, 2022)	400.0	400.0	400.0	400.0	400.0
Swap matured from march 21 to 25, 2022					600.0
xvi. Cross Currency Repo					
Proposals received					
Maturity					
Interest rate : Minimum					
Maximum					
Average					
Stock					
Next maturity Swap					
Cross Currency Repo matured from march 21 to 25, 2022					
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 march 21 to 25, 2022					
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 march 21 to 25, 2022					
xix. Auction FX Swap Sell BCRP					
Proposals received					
Maturity					
Interest rate : Minimum					
Maximum					
Average					
Stock	41 094.2	41 094.2	41 094.2	41 094.2	40 894.2
Next maturity FX Swap Sell (Mar. 21, 2022)	200.0	200.0	200.0	200.0	340.0
FX Swap Sell currency matured from march 21 to 25, 2022	200.0	200.0	200.0	200.0	1 210.0
xx. Auction Security Repos to provide US$ dollars (RED)					
Proposals received					
Maturity					
Interest rate : Minimum					
Maximum					
Average					
Stock	0.0	0.0	0.0	0.0	0.0
Next maturity RED					
FX Swap Purchase currency matured from march 21 to 25, 2022					
xxi. Auction Interest Rate Swap	50.0	50.0			50.0
Proposals received	150.0	150.0			150.0
Maturity	92 d	184 d			275 d
Interest rate : Minimum	4.59	4.80			5.18
Maximum	4.59	4.82			5.18
Average	4.59	4.81			5.18
Stock	16 445.0	16 395.0	16 395.0	15 995.0	15 645.0
Next maturity Interest Rate Swap (Mar. 21, 2022)	100.0	400.0	400.0	400.0	450.0
FX Swap Purchase currency matured from march 21 to 25, 2022	900.0	800.0	800.0	400.0	1 200.0
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					-355.4
i. Purchase (millions of US$)					
Average exchange rate (S/. US$)					
ii. Selling (millions of US$)					94.0
Average exchange rate (S/. US$)					3.781
d. Operations outside of FX Desk (millions of US$)	3.3	0.3	0.3	0.0	3.0
i. Purchase (millions of US$)	3.3	0.3	0.3	0.0	3.0
ii. Selling (millions of US$)					
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	**4 342.6**	**3 320.4**	**2 646.5**	**2 163.7**	**2 089.6**
4. Central Bank monetary operations					
a. Swap operations of foreign currency					
Fee (daily efective rate)	0.0122%	0.0121%	0.0121%	0.0121%	0.0120%
b. Outcome of the direct temporary buying securities (Repo)					
Interest rate	4.00%	4.00%	4.00%	4.00%	4.00%
c. Monetary regulation credit					
Interest rate					
d. Overnight deposits in domestic currency	1 497.0	2 362.8	1 137.7	813.0	1 134.0
Interest rate	2.50%	2.50%	2.50%	2.50%	2.50%
5. Commercial bank current account in the BCR at close of the day	**2 845.6**	**957.6**	**1 508.8**	**1 350.7**	**955.6**
a Cumulative average reserve balances in domestic currency (millions of S/) (*)	13 628.0	13 328.1	12 882.0	12 670.8	12 434.6
b Cumulative average reserve balances in domestic currency (% of liabilities subject to reserve requirements) (*)	7.1	7.0	6.7	6.6	6.5
c Cumulative average current account in domestic currency (millions of S/)	6 393.0	6 093.3	5 654.3	5 442.9	5 206.8
d Cumulative average current account in domestic currency (% of liabilities subject to reserve requirements) (*)	3.3	3.2	3.0	2.8	2.7
6. Interbank market and Secondary market of CDBCRP					
a. Interbank operations (domestic currency)	539.0	268.0	331.0	307.1	389.0
Interest rate : Minimum / Maximum / TIBO	4.00 / 4.00 / 4.00	4.00 / 4.00 / 4.00	4.00 / 4.00 / 4.00	4.00 / 4.00 / 4.00	4.00 / 4.00 / 4.00
b. Interbank operations (foreign currency)	287.5	226.5	208.5	144.5	182.5
Interest rate : Minimum / Maximum / Average	0.25 /0.25 / 0.25	0.25 /0.25 / 0.25	0.25 /0.25 / 0.25	0.50 / 0.50 / 0.50	0.50 / 0.50 / 0.50
c. Secondary market of CDBCRP and CDBCRP-NR					3.0
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$)	**Mar.11.2022**	**Mar.14.2022**	**Mar.15.2022**	**Mar.16.2022**	**Mar.17.2022**
Flow of foreign exchange position adjusted by forwards = a + b.i - c.i + e + f	-93.3	-19.5	65.3	21.4	63.0
Flow of foreign exchange position = a + b.ii - c.ii + e + f	-118.4	87.6	255.8	-28.0	187.5
a. Spot purchases with non-banking costumers	-127.1	90.1	236.5	-19.4	176.7
i. Purchases	440.4	504.6	653.6	424.2	432.2
ii. Sales	567.5	414.4	417.1	443.6	255.5
b. Forward and swap purchases with non-banking costumers	-3.6	-105.5	-180.1	143.0	-63.0
i. Pacted	365.4	227.2	226.9	488.8	264.5
ii. Redemption	369.0	332.7	407.0	345.8	327.5
C. Forward and swap sells with non-banking costumers	-27.3	1.8	10.6	114.7	65.4
i. Pacted	356.4	256.4	236.8	410.3	343.1
ii. Redemption	383.6	254.6	226.2	295.6	277.7
d. Interbank operations					
i. Spot	448.9	355.2	535.4	408.2	414.6
ii. Forward	3.0	22.0	23.0	25.0	50.0
e. Spot sales due to NDF redemption and swaps	24.4	-82.9	-164.3	-49.7	-37.1
i. Purchases	329.0	244.7	219.3	294.4	264.7
ii. Sales	304.6	327.6	383.6	344.1	301.8
f. Change due to FX options	1.4	0.2	0.3	21.1	3.9
g. Net operations with other financial institutions	-1.1	2.3	2.7	-9.1	-1.8
h. Monetary regulation credit					
Interest rate					
Note: Interbank exchange rate (Source: Datatec)	3.6908	3.7140	3.7356	3.7228	3.7350
(*) Preliminar information					