CENTRAL RESERVE BANK OF PERU

SUMMARY OF MONETARY AND EXCHANGE OPERATIONS

(Millions of Soles)

	28Mar 22	29 Mar 22	30 Mar 22	31 Mar 22	1 Abr 22
1. Commercial bank current account before Central Bank operations	**11 113,4**	**10 262,8**	**7 238,0**	**7 594,5**	**4 759,2**
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	7 165,7	7 165,7	7 165,7	7 165,7	7 165,7
Next maturity CD BCRP (Apr. 7, 2022)	120,9	120,9	120,9	120,90	120,9
CD BCRP matured from april 1, 2022					120,9
ii. Outcome of the buying auction sale securities (REPO)			400,0	200,0	400,0
Proposals received			800,0	300,0	592,0
Maturity			7 d	1 d	3 d
Interest rate : Minimum			4,30	4,10	4,71
Maximum			4,30	4,45	4,71
Average			4,30	4,28	4,71
Stock	5 362,4	5 362,4	5 762,4	5 962,4	6 162,4
Next maturity Repo (Apr. 6, 2022)	500,0	500,0	400,0		400,0
Repo BCRP matured from april 1, 2022					800,0
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 april 1, 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
Alternative Credit Portfolio Repo matured from april 1, 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 april 1, 2022	700,0	300,0			
viii. Auction sale of CDV BCRP	960,0	460,0	200,0	200,0	
Proposals received	95 d	94 d	300,0	400,0	
Maturity	0,03	0,03	93 d	92 d	
Spread : Minimum	0,04	0,04	0,04	0,04	
Minimim	0,04	0,04	0,04	0,04	
Average	20 617,40	20 917,40	0,04	0,04	
Stock	1 499,7	1 499,7	21 117,40	21 317,40	21 317,40
Next maturity CDV BCRP			1 499,70		1 499,70
CDV BCRP matured from april 1, 2022					1 499,70
ix. Auction sale of CDLD BCRP					
Proposals received					
Maturity					
Interest rate : Minimum					
Maximum					
Average					
Stock					
Next maturity CDLD BCRP					
CDLD BCRP matured from april 1, 2022					
x. Auction sale of time deposits in domestic currency	1 500,0 6 800,1	1 493,0 6 441,3	1 250,8 4 596,2	900,0 4 400,0	
Proposals received	1 930,3 7 482,9	1 493,0 6 441,3	1 250,8 4 596,2	1 879,0 5 123,0	
Maturity	7 d 1 d	7 d 1 d	7 d 1 d	7 d 1 d	
Interest rate : Minimum	3,93 3,65	3,80 3,63	3,95 3,63	3,92 3,63	
Maximum	3,99 3,81	4,00 3,85	4,00 3,88	4,00 4,00	
Average	3,97 3,72	3,99 3,72	3,99 3,78	3.99 3,78	
Stock	13 300,1	12 434,3	10 840,0	10 043,8	5 143,8
Next maturity of time deposits (Apr. 4, 2022)	8 800,1	7 441,3	6 096,2		1 500,0
Time Deposits matured from april 1, 2022	11 800,1	9 441,3	6 596,2		5 143,8
xi. Auction sale of time deposits TP in domestic currency					
Proposals received					
Maturity					
Interest rate : Minimum					
Maximum					
Average					
Stock	4 569,4	4 569,4	4 569,4	4 569,4	4 569,4
Next maturity of time deposits TP (May. 9, 2022)	500,0	500,0	500,0		500,0
Time Deposits TP matured from april 1, 2022					
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 april 1, 2022					
xiii. Auction sale of CDR BCRP					
Proposals received					
Maturity					
Interest rate : Minimum					
Maximum					
Average					
Stock	995,0	995,0	995,0	995,0	995,0
Next maturity CDR BCRP (Apr. 4, 2022)	400,0	400,0	400,0		400,0
CDR BCRP matured from april 1, 2022					400,0
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 april 1, 2022					
xv. Auction sale of Swap operation in foreign currency			300,0	300,0	400,0
Proposals received			540,0	540,0	1337,2
Maturity			7 d	7 d	3 d
Interest rate : Minimum			4,65	4,65	5,10
Maximum			4,65	4,65	5,10
Average			4,65	4,65	5,10
Stock	1 222,0	1 222,0	1 522,0	1 522,0	1 922,0
Next maturity Swap (Apr. 6, 2022)	40,0	40,0	300,0		400,0
Swap matured from april 1, 2022					700,0
xvi. Cross Currency Repo					
Proposals received					
Maturity					
Interest rate : Minimum					
Maximum					
Average					
Stock					
Next maturity Swap					
Cross Currency Repo matured from april 1, 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 april 1, 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 april 1, 2022					
xix. Auction FX Swap Sell BCRP		170,0			
Proposals received		215,0			
Maturity		365 d			
Interest rate : Minimum		1,60			
Maximum		1,75			
Average		1,68			
Stock	37 946,1	37 221,1	36 181,1	35 781,1	35 381,1
Next maturity FX Swap Sell (Apr. 4, 2022)	895,0	1 040,0	400,0		335,0
FX Swap Sell currency matured from april 1, 2022	2 735,0	1 840,0	800,0		1 438,2
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 april 1, 2022					
xxi. Auction Interest Rate Swap	100,0	100,0			100,1
Proposals received	300,0	300,0			275,0
Maturity	92 d	184 d			275 d
Interest rate : Minimum	4,74	5,15			5,30
Maximum	4,74	5,15			5,30
Average	4,74	5,15			5,30
Stock	13 145,0	12 845,0	12 445,0	12 445,0	12 145,1
Next maturity Interest Rate Swap (Apr. 3, 2022)	400,0	400,0	400,0		50,0
FX Swap Purchase currency matured from april 1, 2022	1 200,0	800,0	400,0		800,0
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					
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$)		16,7		5,7	
i. Purchase (millions of US$)		16,7		5,7	
ii. Selling (millions of US$)					
e. Operations at the Secundary Market of CD BCRP, CD BCRP-NR and BTP					
i. Repurchase of CD BCRP and CD BCRP-NR					
ii. Purchase of BTP					
3. Commercial bank current account before close of the day	**2 113,4**	**2 028,5**	**1 891,0**	**2 294,5**	**5 559,2**
4. Central Bank monetary operations					
a. Swap operations of foreign currency.					
Fee (daily efective rate)	0,0121%	0,0121%	0,0121%	0,0122%	0,0124%
b. Outcome of the direct temporary buying securities (Repo)					
Interest rate	4,00%	4,00%	4,00%	4,00%	4,00%
c. Monetary regulation credit					
Interest rate					
d. Overnight deposits in domestic currency	401,1	791,8	1 072,5	1 009,8	184,2
Interest rate	2,50%	2,50%	2,50%	2,50%	2,50%
5. Commercial bank current account in the BCR at close of the day	**1 712,3**	**1 236,7**	**818,5**	**1 284,7**	**5 375,0**
a Cumulative average reserve balances in domestic currency (millions of S/) (*)	7 966,1	10 948,7	10 849,4	10 760,6	10 690,7
b Cumulative average reserve balances in domestic currency (% of liabilities subject to reserve requirements) (*)	4,1	5,7	5,6	5,6	5,6
c Cumulative average current account in domestic currency (millions of S/)	3 772,7	3 713,8	3 615,4	3 526,7	3 456,6
d Cumulative average current account in domestic currency (% of liabilities subject to reserve requirements) (*)	2,0	1,9	1,9	1,8	1,8
6. Interbank market and Secondary market of CDBCRP					
a. Interbank operations (domestic currency)	624,0	349,0	744,0	778,0	1 133,7
Interest rate : Minimum / Maximum / TIBO	4,00 / 4,05/ 4,00	4,00 / 4,20/ 4,11	4,00 / 4,00 / 4,00	4,00 / 4,00 / 4,00	4,00 / 4,25 / 4,14
b. Interbank operations (foreign currency)					
Interest rate : Minimum / Maximum / Average					
c. Secondary market of CDBCRP and CDBCRP-NR	95,0	280,0	280,0		
6 month term (amount / average interest rate)					
12 month term (amount / average interes rate)					
24 month term (amount / average interest rate)					
7. Operations in the foreign exchange market (millions of US$)	**Mar.25.2022**	**Mar.28.2022**	**Mar.29.2022**	**Mar.30.2022**	**Mar.31.2022**
Flow of foreign exchange position adjusted by forwards = a + b.i - c.i + e + f	4,4	55,5	-132,9	49,1	6,3
Flow of foreign exchange position = a + b.ii - c.ii + e + f	222,8	97,3	-138,4	131,9	-81,1
a. Spot purchases with non-banking costumers	236,5	106,1	-127,3	147,4	-80,3
i. Purchases	624,1	609,7	556,0	586,5	538,0
ii. -) Sales	387,6	503,6	683,3	439,1	618,3
b. Forward and swap purchases with non-banking costumers	243,9	65,8	-52,1	-65,1	46,1
i. Pacted	302,8	197,8	645,2	438,7	566,1
ii. -) Redemption	59,0	132,0	697,3	503,8	520,0
C. Forward and swap sells with non-banking costumers	215,8	-4,4	-249,7	-238,5	-138,5
i. Pacted	557,6	205,9	434,6	216,9	416,1
ii. -) Redemption	341,8	210,3	684,2	455,4	554,6
d. Interbank operations					
i. Spot	313,6	237,7	586,3	346,2	421,5
ii. Forward		195,0	24,0	120,0	40,0
e. Spot sales due to NDF redemption and swaps	269,8	80,8	-20,9	-59,5	39,0
i. Purchases	322,9	197,6	615,0	429,3	532,7
ii. -) Sales	53,1	116,8	635,8	488,8	493,7
f. Change due to FX options	-2,5	-0,4	1,0	20,0	4,4
g. Net operations with other financial institutions	-244,7	-123,0	-196,3	-280,5	-106,8
h. Monetary regulation credit					
Interest rate					
Note: Interbank exchange rate (Source: Datatec)	3,7258	3,7312	3,7312	3,7282	3,6949
(*) Preliminar information					