CENTRAL RESERVE BANK OF PERU

SUMMARY OF MONETARY AND EXCHANGE OPERATIONS

(Millions of Soles)

	22 Mar 21	23 Mar 21	24 Mar 21	25 Mar 21	26 Mar 21
1. Commercial bank current account before Central Bank operations	**23,792.1**	**24,284.4**	**22,440.7**	**21,431.1**	**21,383.6**
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	400,0 200,0	600,0 299,9	300,0 210,0	400,0
Proposals received	726,6	601,2 342,8	879,5 373,9	366,0 255,0	439,0
Maturity	91 d	97 d 31 d	187 d 33 d	186 d 95 d	185 d
Interest rate : Minimum	0,28	0,28 0,25	0,30 0,25	0,31 0,28	0,30
Maximum	0,28	0,28 0,25	0,31 0,25	0,31 0,28	0,31
Average	0,28	0,28 0,25	0,31 0,25	0,31 0,28	0,31
Stock	43,945.7	44,645.7	44,786.4	45,396.4	45,796.4
Next maturity CD BCRP (Mar. 30, 2021)	859.2	859.2	2,320.2	2,320.2	2,320.2
CD BCRP matured from Mar 26 to 31, 2021	859.2	859.2			2,320.2
ii. Outcome of the buying auction sale securities (REPO)					
Proposals received					
Maturity					
Interest rate : Minimum					
Maximum					
Average					
Stock	5,103.5	5,103.5	4,903.5	4,903.5	4,903.5
Next maturity Repo (Mar. 30, 2021)	200.0	200.0	450.0	450.0	450.0
Repo BCRP matured from Mar 26 to 31, 2021	200.0	200.0			450.0
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 Mar 26 to 31, 2021					
iv. Auction of credit portfolio repurchase agreements (Alternative)					
Proposals received					
Maturity					
Interest rate : Minimum					
Maximum					
Average					
Stock	1,263.4	1,263.4	1,263.4	1,261.7	1,458.3
Next maturity Alternative Credit Portfolio Repo (Mar. 26, 2021)	0.7	0.7	0.7	13.8	0.5
Alternative Credit Portfolio Repo matured from Mar 26 to 31, 2021	0.7	14.5	14.5	13.8	
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 Mar 26 to 31, 2021					
viii. Auction sale of CDV BCRP					
Proposals received					
Maturity					
Interest rate : Minimum					
Maximum					
Average					
Stock					
Next maturity CDV BCRP					
CDV BCRP matured from Mar 26 to 31, 2021					
ix. Auction sale of CDLD BCRP					
Proposals received					
Maturity					
Interest rate : Minimum					
Maximum					
Average					
Stock					
Next maturity CDLD BCRP					
CDLD BCRP matured from Mar 26 to 31, 2021					
x. Auction sale of time deposits in domestic currency	3 999,9 14 900,0	4 500,2 16 367,1	3 500,1 13 783,1	3 205,9 14 647,6	2 132,0 15 681,5
Proposals received	4 512,9 14 919,8	5 554,0 16 367,1	3 622,1 13 783,1	3 240,9 14 647,6	2 132,0 15 681,5
Maturity	7 d 1 d	7 d 1 d	7 d 1 d	11 d 1 d	10 d 3 d
Interest rate : Minimum	0,24 0,23	0,24 0,24	0,24 0,24	0,24 0,24	0,24 0,24
Maximum	0,25 0,25	0,25 0,25	0,25 0,25	0,25 0,25	0,25 0,25
Average	0,25 0,25	0,25 0,25	0,25 0,25	0,25 0,25	0,25 0,25
Stock	14,272.9	35,140.2	33,283.3	33,853.8	33,019.6
Next maturity of time deposits (Mar. 26, 2021)	2,773.0	19,140.1	17,283.0	18,647.7	
Time Deposits matured from Mar 26 to 31, 2021	10,273.0	26,640.1	21,283.1	18,647.7	
xi. Auction sale of time deposits TP in domestic currency					
Proposals received					
Maturity					
Interest rate : Minimum					
Maximum					
Average					
Stock	0.0	0.0	0.0	0.0	0.0
Next maturity of time deposits TP (Mar. 25, 2021)					
Time Deposits TP matured from Mar 26 to 31, 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 Mar 26 to 31, 2021					
xiii. Auction sale of CDR BCRP					
Proposals received					
Maturity					
Interest rate : Minimum					
Maximum					
Average					
Stock	8,109.0	8,109.0	7,909.0	7,909.0	7,909.0
Next maturity CDR BCRP (Mar. 29, 2021)	200.0	200.0	730.0	730.0	730.0
CDR BCRP matured from Mar 26 to 31, 2021	200.0	200.0			1,160.0
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 Mar 26 to 31, 2021					
xv. Auction sale of Swap operation in foreign currency					
Proposals received					
Maturity					
Interest rate : Minimum					
Maximum					
Average					
Stock	3,730.0	3,730.0	3,730.0	3,330.0	3,030.0
Next maturity Swap (Mar. 26, 2021)	400.0	400.0	400.0	300.0	300.0
Swap matured from Mar 26 to 31, 2021	700.0	700.0	700.0	300.0	600.0
xvi. Cross Currency Repo					
Proposals received					
Maturity					
Interest rate : Minimum					
Maximum					
Average					
Stock					
Next maturity Swap					
Cross Currency Repo matured from Mar 26 to 31, 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 Mar 26 to 31, 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 Mar 26 to 31, 2021					
xix. Auction FX Swap Sell BCRP	174,0 200,0 Desierta 200,0 Desierta 180.0	19.0 200.0 185.0 205.0	19.0 200.0 185.0 205.0	300,0 400,0 300,0	100,0 35,0 20,0
Proposals received	174.0 200.0 -.- 375.0 -.- 200.0	19.0 415.0 185.0 205.0	19.0 415.0 185.0 205.0	309,0 595,0 300,0	100,0 35,0 20,0
Maturity	275 d 92 d 275 d 93 d 275 d 365 d	184 d 365 d 365 d 365 d	184 d 365 d 365 d 365 d	365 d 92 d 365 d	91 d 367 d 367 d
Interest rate : Minimum	0,24 0,25 -.- 0,24 -.- 0.25	0.25 0.23 0.25 0.2	0.25 0.23 0.25 0.2	0,20 0,25 0,23	0,25 0,25 0,25
Maximum	0,25 0,25 -.- 0,25 -.- 0.25	0.25 0.23 0.25 0.2	0.25 0.23 0.25 0.2	0,25 0,25 0,25	0,25 0,25 0,25
Average	0,25 0,25 -.- 0,25 -.- 0.25	0.25 0.23 0.25 0.2	0.25 0.23 0.25 0.2	0,23 0,25 0,24	0,25 0,25 0,25
Stock	22,670.6	23,279.6	24,459.7	25,459.7	25,614.7
Next maturity FX Swap Sell (Abr. 26, 2021)	400.0	400.0	400.0	400.0	400.0
FX Swap Sell currency matured from Mar 26 to 31, 2021					
xx. Auction Purchase FX Swap BCRP					
Proposals received					
Maturity					
Interest rate : Minimum					
Maximum					
Average					
Stock					
Next maturity Purchase FX Swap					
FX Swap Purchase currency matured from Mar 26 to 31, 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	208.0	319.5	167.6	272.7	257.0
i. Purchase (millions of US$)					
Average exchange rate (S/. US$)					
ii. Selling (millions of US$)	56.0	85.0	45.0	73.0	69.0
Average exchange rate (S/. US$)	3.714	3.759	3.725	3.735	3.725
d. Operations outside of FX Desk (millions of US$)	300.4	200.0	334.3	300.0	313.8
i. Purchase (millions of US$)	300.4	200.0	334.3	300.0	313.8
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	**1,584.1**	**2,497.6**	**4,090.0**	**2,794.9**	**3,113.1**
4. Central Bank monetary operations					
a. Swap operations of foreign currency.					
Fee (daily efective rate)	0.0014%	0.0014%	0.0014%	0.0014%	0.0014%
b. Outcome of the direct temporary buying securities (Repo)					
Interest rate	0.50%	0.50%	0.50%	0.50%	0.50%
c. Monetary regulation credit					
Interest rate					
d. Overnight deposits in domestic currency	1,285.5	1,333.6	2,578.5	1,718.7	2,019.2
Interest rate	0,15%	0,15%	0,15%	0,15%	0,15%
5. Commercial bank current account in the BCR at close of the day	**1,312.1**	**1,164.0**	**1,511.5**	**1,076.2**	**1,093.9**
a Cumulative average reserve balances in domestic currency (millions of S/) (*)	7,695.4	8,738.5	8,679.2	8,659.2	8,595.1
b Cumulative average reserve balances in domestic currency (% of liabilities subject to reserve requirements) (*)	3.7	4.2	4.2	4.2	4.2
c Cumulative average current account in domestic currency (millions of S/)	2,437.8	2,402.3	2,344.5	2,325.1	2,260.3
d Cumulative average current account in domestic currency (% of liabilities subject to reserve requirements) (*)	1.2	1.2	1.1	1.1	1.1
6. Interbank market and Secondary market of CDBCRP					
a. Interbank operations (domestic currency)			53.0		111.0
Interest rate : Minimum / Maximum / TIBO	-.- / -.- / 0,25	-.- / -.- / 0,25	0,25 / 0,25 / 0,25	0,25 / 0,25 / 0,25	0,25 / 0,25 / 0,25
b. Interbank operations (foreign currency)	80.0	117.5	117.5	164.5	135.5
Interest rate : Minimum / Maximum / Average	0,25 / 0,25 / 0,25	0,25 / 0,25 / 0,25	0,25 / 0,25 / 0,25	0,04 / 0,25 / 0,22	0,25 / 0,25 / 0,22
c. Secondary market of CDBCRP and CDBCRP-NR		80.0			54.0
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.19, 2021**	**Mar.22, 2021**	**Mar.23, 2021**	**Mar.24, 2021**	**Mar.25, 2021**
Flow of foreign exchange position adjusted by forwards = a + b.i - c.i + e + f	76.4	17.2	-78.7	-17.9	81.3
Flow of foreign exchange position = a + b.ii - c.ii + e + f	248.4	50.1	18.6	-107.6	74.8
a. Spot purchases with non-banking costumers	161.4	51.9	-105.2	-110.2	7.9
i. Purchases	337.7	286.4	271.1	326.4	362.6
ii. Sales	176.4	234.5	376.3	436.6	354.7
b. Forward and swap purchases with non-banking costumers	-64.6	16.7	-25.3	22.2	-10.8
i. Pacted	171.5	220.7	212.6	220.6	161.2
ii. Redemption	236.0	204.0	237.9	198.4	172.0
C. Forward and swap sells with non-banking costumers	134.6	251.4	235.5	250.5	250.9
i. Pacted	351.0	513.4	589.2	389.5	729.4
ii. Redemption	216.3	261.9	353.7	138.9	478.5
d. Interbank operations					
i. Spot	245.5	362.3	643.0	523.5	466.0
ii. Forward		110.0	50.0	30.0	
e. Spot sales due to NDF redemption and swaps	-9.6	59.4	171.8	-55.6	306.9
i. Purchases	210.8	257.7	353.7	134.6	472.4
ii. Sales	220.4	198.2	181.8	190.2	165.5
f. Change due to FX options	0.3	-0.9	-0.3	1.1	0.4
g. Net operations with other financial institutions	103.8	199.4	231.5	315.7	334.3
h. Monetary regulation credit					
Interest rate					
Note: Interbank exchange rate (Source: Datatec)	3.7151	3.7205	3.7180	3.7234	3.7332
(*) Preliminar information					