CENTRAL RESERVE BANK OF PERU

SUMMARY OF MONETARY AND EXCHANGE OPERATIONS

(Millions of Soles)

	17 May 21		18 May 21		19 May 21		20 May 21		21 May 21	
1. Commercial bank current account before Central Bank operations	**22,914.1**		**24,364.9**		**22,252.4**		**21,598.7**		**20,031.8**	
2. Monetary and exchange Central Bank operations before close of the day										
a. Central Bank monetary operations										
i. Auction sale of CD BCRP	189.5	65.0	105.0		122.0		100.0	292.0	216.7	
Proposals received	199.5	65.0	165.0		187.0		249.0	302.0	316.7	
Maturity	182 d	28 d	181 d		180 d		179 d	34 d	178 d	
Interest rate : Minimum	0.31	0.25	0.31		0.31		0.31	0.24	0.31	
Maximum	0.31	0.25	0.31		0.31		0.31	0.25	0.31	
Average	0.31	0.25	0.31		0.31		0.31	0.25	0.31	
Stock	47,096.0		42,201.0		42,323.0		42,716.0		42,931.7	
Net maturity CD BCRP (May. 24, 2021)	1,414.1		1,414.1		1,414.1		1,414.1		1,414.1	
CD BCRP matured from may 24 to 28, 2019									1,414.1	
ii. Outcome of the buyins auction sale securities (REPO)										
Proposals received										
Maturity										
Interest rate : Minimum										
Maximum										
Average										
Stock	1,928.5		1,928.5		1,928.5		1,928.5		1,928.5	
Net maturity Repo (Aug. 2, 2021)	1.9		1.9		1.9		1.9		1.9	
Repo BCRP matured from may 24 to 28, 2019										
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 may 24 to 28, 2019										
iv. Auction of credit portfolio repurchase agreements (Alternative)										
Proposals received										
Maturity										
Interest rate : Minimum										
Maximum										
Average										
Stock	1,876.2		1,876.2		2,066.5		2,066.5		2,064.6	
Net maturity Alternative Credit Portfolio Repo (May. 28, 2021)	6.8		6.8		6.8				6.0	
Alternative Credit Portfolio Repo matured from may 24 to 28, 2019	6.8		6.8		6.8					
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 buyins auction sale securities (Special REPO)										
Proposals received										
Maturity										
Interest rate : Minimum										
Maximum										
Average										
Stock										
Net maturity Special Repo.										
Special Repo matured from may 24 to 28, 2019										
viii. Auction sale of CDV BCRP										
Proposals received										
Maturity										
Interest rate : Minimum										
Maximum										
Average										
Stock										
Net maturity CDV BCRP										
CDV BCRP matured from may 24 to 28, 2019										
ix. Auction sale of COLD BCRP										
Proposals received										
Maturity										
Interest rate : Minimum										
Maximum										
Average										
Stock										
Net maturity COLD BCRP										
COLD BCRP matured from may 24 to 28, 2019										
x. Auction sale of time deposits in domestic currency	3 499.9	14 769.3	2 999.7	14 569.4	2 559.0	13 129.9	2 714.2	14 183.0	1 603.2	12 711.0
Proposals received	3 724.8	14 769.3	3 259.0	14 569.4	2 559.0	13 129.9	2 714.2	14 183.0	1 603.2	12 711.0
Maturity	7 d	1 d	7 d	1 d	7 d	1 d	7 d	1 d	7 d	3 d
Interest rate : Minimum	0.24	0.24	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	29,691.0		29,499.8		27,947.9		28,757.3		26,087.0	
Net maturity of time deposits (May. 24, 2021)	17,769.3		17,231.8		16,087.8		16,984.5		16,210.9	
Time Deposits matured from may 24 to 28, 2019	26,191.1		22,991.2		18,889.3		16,984.5		26,087.0	
xi. Auction sale of time deposits TP in domestic currency										
Proposals received										
Maturity										
Interest rate : Minimum										
Maximum										
Average										
Stock	2,820.5		2,820.5		2,820.5		2,820.5		2,820.5	
Net maturity of time deposits TP (Aug. 17, 2021)	275.0		275.0		275.0		275.0		275.0	
Time Deposits TP matured from may 24 to 28, 2019										
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 may 24 to 28, 2019										
xiii. Auction sale of CDR BCRP	50.0 92.0 75.0 80.0		Desierta Desierta 40.0 300.0 300.0 132.0		150.0				100.0 100.0	
Proposals received	50.0 92.0 75.0 80.0		- - 40.0 336.0 355.0 132.0		150.0				100.0 100.0	
Maturity	92 d 92 d 92 d 92 d		92 d 92 d 92 d 92 d 92 d 94 d		93 d				91 d 63 d	
Interest rate : Minimum	0.25 0.25 0.25 0.25		- - - - 0.25 0.24 0.20 0.23		0.23				0.24 0.24	
Maximum	0.25 0.25 0.25 0.25		- - - - 0.25 0.25 0.25 0.25		0.23				0.24 0.25	
Average	0.25 0.25 0.25 0.25		- - - - 0.25 0.25 0.24 0.24		0.23				0.24 0.25	
Stock	5,956.0		5,978.0		6,103.0		6,103.0		6,303.0	
Net maturity CDR BCRP (May. 24, 2021)	730.0		25.0		40.0		40.0		40.0	
CDR BCRP matured from may 24 to 28, 2019	755.0		25.0						310.0	
xiv. Auction sale of CD BCRP-NR										
Proposals received										
Maturity										
Interest rate : Minimum										
Maximum										
Average										
Stock										
Net maturity CDR BCRP										
CD BCRP-NR matured from may 24 to 28, 2019										
xv. Auction sale of Swap operation in foreign currency										
Proposals received										
Maturity										
Interest rate : Minimum										
Maximum										
Average										
Stock	1,692.0		1,692.0		1,692.0		1,692.0		1,692.0	
Net maturity Swap (Aug. 10, 2021)	50.0		50.0		50.0		50.0		50.0	
Swap matured from may 24 to 28, 2019										
xvi. Cross Currency Repo										
Proposals received										
Maturity										
Interest rate : Minimum										
Maximum										
Average										
Stock										
Net maturity Swap										
Cross Currency Repo matured from may 24 to 28, 2019										
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 may 24 to 28, 2019										
xviii. Auction sale of Swap operation in foreign currency (Contraction)										
Proposals received										
Maturity										
Interest rate : Minimum										
Maximum										
Average										
Stock										
Net maturity Swap foreign currency										
Swap foreign currency matured from may 24 to 28, 2019										
xix. Auction FX Swap Sell BCRP	Desierta									
Proposals received	- -									
Maturity	365 d									
Interest rate : Minimum	- -									
Maximum	- -									
Average	- -									
Stock	34,157.0		34,157.0		34,157.0		34,157.0		34,157.0	
Net maturity FX Swap Sell (Jun. 1, 2021)	300.0		300.0		300.0		300.0		300.0	
FX Swap Sell currency matured from may 24 to 28, 2019										
xx. Auction Security Repo to provide US dollars (REPO)	25.0		40.0						82.0	
Proposals received	25.0		40.0						82.0	
Maturity	7 d		14 d						14 d	
Interest rate : Minimum	0.31		0.31						0.31	
Maximum	0.31		0.31						0.35	
Average	0.31		0.31						0.33	
Stock	1,354.9		1,394.9		1,394.9		1,294.9		1,376.9	
Net maturity REO (May. 24, 2021)	100.0		1,394.9		100.0		100.0		225.0	
FX Swap Purchase currency matured from may 24 to 28, 2019	100.0		100.0		100.0				1,254.9	
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									46.9	
i. Purchase (millions of US$)										
Average exchange rate (S/. US$)										
ii. Selling (millions of US$)									12.5	
Average exchange rate (S/. US$)									3.755	
d. Operations outside of FX Desk (millions of US$)	3.3		0.1							
i. Purchase (millions of US$)	3.3		0.1							
ii. Selling (millions of US$)										
e. Operations at 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	**4,995.4**		**4,918.8**		**6,091.5**		**4,309.5**		**5,253.9**	
4. Central Bank monetary operations										
a. Swap operations of foreign currency										
Fee (daily effective 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	2,966.2		2,966.3		2,466.7		2,763.8		3,203.2	
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	**2,029.2**		**1,952.5**		**2,624.8**		**1,545.7**		**2,050.7**	
f. Cumulative average reserve balances in domestic currency (millions of S/) (*)	9,237.1		9,196.8		9,127.6		9,140.2		9,035.2	
g. Cumulative average reserve balances in domestic currency (% of liabilities subject to reserve requirements) (*)	4.7		4.6		4.6		4.6		4.6	
h. Cumulative average current account in domestic currency (millions of S/)	3,159.3		3,115.5		3,046.6		3,058.6		2,955.1	
i. Cumulative average current account in domestic currency (% of liabilities subject to reserve requirements) (*)	1.6		1.6		1.5		1.5		1.5	
6. Interbank market and Secondary market of CDBCRP										
a. Interbank operations (domestic currency)					80.0					
Interest rate : Minimum / Maximum / TIBO	0.00 / 0.00 / 0.25		0.00 / 0.00 / 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)	194.0		156.0		105.0				294.5	
Interest rate : Minimum / Maximum / Average	0.25 / 0.30 / 0.29		0.25 / 0.30 / 0.28		0.25 / 0.30 / 0.28		0.25 / 0.30 / 0.29		0.25 / 0.30 / 0.30	
c. Secondary market of CDBCRP and CDBCRP-NR			30.0		21.5				120.0	
6 month term (amount / average interest rate)					20.0 / 0.31					
12 month term (amount / average interes rate)										
24 month term (amount / average interest rate)										
7. Operations in the foreign exchange market (millions of US$)	**May. 14. 2021**		**May. 17. 2021**		**May. 18. 2021**		**May. 19. 2021**		**May. 20. 2021**	
Flow of foreign exchange position adjusted by forwards = a + b1 - c1 + e + f	-53.1		50.0		-74.9		14.0		160.4	
Flow of foreing exchange position = a + b1 - c1 + e + f	148.0		-34.3		80.9		9.9		-24.0	
a. Spot purchases with non-banking costumers	126.9		91.1		85.4		9.5		15.2	
i. Purchases	613.1		413.3		345.2		329.3		485.8	
ii. \ Sales	486.2		322.2		258.8		319.8		470.6	
b. Forward and swap purchases with non-banking costumers	36.7		106.6		-24.7		115.1		42.5	
i. Pacted	132.0		447.3		227.4		267.4		342.0	
ii. \ Redemption	171.8		340.7		252.1		152.3		299.5	
C. Forward and swap sells with non-banking costumers	136.3		22.4		132.3		112.1		133.9	
i. Pacted	585.2		485.1		460.8		242.2		181.7	
ii. \ Redemption	323.9		467.7		328.5		130.1		293.1	
d. Interbank operations										
i. Spot	446.6		423.9		266.0		453.6		363.1	
ii. Forward	80.0		16.0		32.0		61.0		72.0	
e. Spot sales due to NDF redemption and swaps	108.4		88.6		64.1		36.3		36.6	
i. Purchases	267.7		415.0		302.0		197.8		255.2	
ii. \ Sales	159.3		325.4		237.8		152.1		291.2	
f. Change due to FX options	14.8		0.1		1.2		1.3		22.9	
g. Net operations with other financial institutions	64.9		98.0		0.7		31.4		0.5	
h. Monetary regulation credit										
Interest rate										
Note: Interbank exchange rate (Source: Datatec)	3.6765		3.7094		3.7317		3.7453		3.7381	

(*) Preliminary information