CENTRAL RESERVE BANK OF PERU

SUMMARY OF MONETARY AND EXCHANGE OPERATIONS

(Millions of Soles)

	2 Nov 21	3 Nov 21	4 Nov 21	5 Nov 21
1. Commercial bank current account before Central Bank operations	**18,297.3**	**18,641.5**	**18,335.1**	**18,295.3**
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	15,527.4	15,527.4	15,527.4	15,527.4
Next maturity CD BCRP (Nov. 15, 2021)	2,122.0	2,122.0	2,122.0	2,122.0
CD BCRP matured from nov. 8th to 12th 2021				
ii. Outcome of the buyins auction sale securities (REPO)				
Proposals received				
Maturity				
Interest rate : Minimum				
Maximum				
Average				
Stock	4,313.3	4,313.3	4,613.3	4,613.3
Next maturity Reso (Jan. 27, 2022)	0.9	0.9	0.9	0.9
Reso BCRP matured from nov. 8th to 12th 2021				
iii. Auction of credit portfolio resurchase acreements (General)				
Proposals received				
Maturity				
Interest rate : Minimum				
Maximum				
Average				
Stock				
Next maturity General Credit Portfolio Reso				
General Credit Portfolio Reso matured from nov. 8th to 12th 2021				
iv. Auction of credit portfolio resurchase acreements (Alternative)				
Proposals received				
Maturity				
Interest rate : Minimum				
Maximum				
Average				
Stock	5,412.4	5,412.4	5,612.4	5,612.4
Next maturity Alternative Credit Portfolio Reso (Jan. 13, 2022)	1.6	1.6	1.6	1.6
Alternative Credit Portfolio Reso matured from nov. 8th to 12th 2021				
v. Auction of government guaranteed credit portfolio resurchase acreements (Regular)				
Guarantee percentage				
Proposals received				
Maturity				
Interest rate : Minimum				
Maximum				
Average				
Stock	53,399.9	53,399.9	53,399.9	53,399.9
vi. Auction of government guaranteed credit portfolio resurchase acreements (Special)				
Guarantee percentage				
Proposals received				
Maturity				
Interest rate : Minimum				
Maximum				
Average				
Stock	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				
Next maturity Special Reso				
Special Reso matured from nov. 8th to 12th 2021				
viii. Auction sale of CDV BCRP				
Proposals received				
Maturity				
General : Minimum				
Maximum				
Average				
Stock	10,484.9	10,484.9	10,484.9	10,484.9
Next maturity CDV BCRP	110.0	110.0	110.0	110.0
CDV BCRP matured from nov. 8th to 12th 2021				
ix. Auction sale of CDLD BCRP				
Proposals received				
Maturity				
Interest rate : Minimum				
Maximum				
Average				
Stock				
Next maturity CDLD BCRP				
CDLD BCRP matured from nov. 8th to 12th 2021				
x. Auction sale of time deposits in domestic currency				
Proposals received	1,500.0 9,100.0	1,499.0 8,600.0	1,500.0 8,475.8	1,000.0 10,000.1
Maturity	1,989.6 9,741.0	1,848.6 10,016.0	1,617.0 9,425.8	1,290.4 10,984.8
Interest rate : Minimum	7 d 1 d	7 d 1 d	7 d 1 d	7 d 3 d
Maximum	1.49 1.49	1.48 1.49	1.48 1.49	1.49 1.49
Average	1.50 1.50	1.50 1.50	1.50 1.50	1.50 1.50
Stock	1.50 1.50	1.50 1.50	1.50 1.50	1.50 1.49
Next maturity of time deposits (Nov. 8, 2021)	14,437.4	14,972.3	14,984.4	15,500.1
Time Deposits matured from nov. 8th to 12th 2021	10,565.0	10,913.7	10,484.5	10,000.1
xi. Auction sale of time deposits TP in domestic currency	12,937.4	11,972.4	10,484.5	15,500.1
Proposals received				
Maturity				
Interest rate : Minimum				
Maximum				
Average				
Stock	4,613.3	4,613.3	4,613.3	4,613.3
Next maturity of time deposits TP (Nov. 8, 2021)	1,000.0	1,000.0	1,000.0	1,000.0
Time Deposits TP matured from nov. 8th to 12th 2021				1,000.0
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 nov. 8th to 12th 2021				
xiii. Auction sale of CDR BCRP				
Proposals received				
Maturity				
Interest rate : Minimum				
Maximum				
Average				
Stock	2,210.0	2,060.0	2,060.0	2,060.0
Next maturity CDR BCRP (Nov. 10, 2021)	350.0	500.0	500.0	500.0
CDR BCRP matured from nov. 8th to 12th 2021	150.0			510.0
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 nov. 8th to 12th 2021				
xv. Auction sale of Swap operation in foreign currency				
Proposals received				
Maturity				
Interest rate : Minimum				
Maximum				
Average				
Stock	1,902.0	1,902.0	2,002.0	1,972.0
Next maturity Swap (Nov. 26, 2021)	30.0	30.0	30.0	30.0
Swap matured from nov. 8th to 12th 2021	30.0	30.0	30.0	
xvi. Cross Currency Reso				
Proposals received				
Maturity				
Interest rate : Minimum				
Maximum				
Average				
Stock				
Next maturity Swap				
Cross Currency Reso matured from nov. 8th to 12th 2021				
xvii. Auction sale of Swap operation in foreign currency (Extension)				
Proposals received				
Maturity				
Interest rate : Minimum				
Maximum				
Average				
Stock				
Next maturity Swap foreign currency				
Swap foreign currency matured from nov. 8th to 12th 2021				
xviii. Auction sale of Swap operation in foreign currency (Cancellation)				
Proposals received				
Maturity				
Interest rate : Minimum				
Maximum				
Average				
Stock				
Next maturity Swap foreign currency				
Swap foreign currency matured from nov. 8th to 12th 2021				
xix. Auction FX Swap Sell BCRP	200.0 199.9 199.9 200.0 300.1	200.0 200.0 200.0	200.0 200.0 200.0	200.0 120.0
Proposals received	300.0 400.0 470.0 390.0 490.0	490.0 990.0 990.0	300.0 490.0 510.0	390.0 130.0
Maturity	273 d 273 d 273 d 273 d 273 d	273 d 273 d 274 d	273 d 273 d 273 d	276 d 276 d
Interest rate : Minimum	0.58 0.58 0.58 0.54 0.54	0.55 0.53 0.55	0.52 0.49 0.48	0.49 0.53
Maximum	0.60 0.60 0.60 0.55 0.55	0.59 0.56 0.57	0.53 0.50 0.49	0.52 0.60
Average	0.59 0.59 0.58 0.55 0.55	0.58 0.54 0.56	0.53 0.50 0.48	0.51 0.58
Stock	16,754.8	16,754.8	16,149.3	16,070.3
Next maturity FX Swap Sell (Nov. 8, 2021)	620.0	765.5	390.0	95.0
FX Swap Sell currency matured from nov. 8th to 12th 2021	1,775.5	1,155.5	390.0	1,373.1
xx. Auction Security Repos to provide US$ dollars (REPO)				
Proposals received				200.0
Maturity				7 d
Interest rate : Minimum				0.30
Maximum				0.30
Average				0.30
Stock	600.0	600.0	600.0	600.0
Next maturity REPO (Nov. 9, 2021)	300.0	300.0	300.0	300.0
FX Swap Purchase currency matured from nov. 8th to 12th 2021	200.0	200.0		400.0
xxi. Auction Interest Rate Swap	100.0	200.0	200.0	200.0
Proposals received	300.0	425.0	600.0	550.0
Maturity	181 d	181 d	181 d	181 d
Interest rate : Minimum	2.13	2.14	2.19	2.21
Maximum	2.12	2.14	2.19	2.21
Average	2.12	2.14	2.19	2.21
Stock	22,439.9	22,639.9	22,839.9	23,039.9
Next maturity Interest Rate Swap (Nov. 23, 2021)	200.0	200.0	200.0	200.0
FX Swap Purchase currency matured from nov. 8th to 12th 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	1,082.1	923.0	172.6	297.1
i. Purchase (millions of US$)				
Average exchange rate (S/. US$)				
ii. Sellers (millions of US$)	765.0	795.0	45.0	54.0
Average exchange rate (S/. US$)	4.008	4.013	4.014	4.015
d. Operations outside of FX Desk (millions of US$)		-34.4		9.8
i. Purchase (millions of US$)		0.6		9.8
ii. Sellers (millions of US$)		35.0		
e. Operations in Secondary Market of CD BCRP, CD BCRP-NR and BTP				
i. Repurchase of CD BCRP and CD BCRP-NR				
ii. Purchase of BTP				
3. Commercial bank current account before close of the day	**7,565.1**	**6,618.6**	**7,135.7**	**7,195.9**
4. Central Bank monetary operations				
a. Repo operations of foreign currency				
Fee (daily effective rate)	0.0063%	0.0063%	0.0063%	0.0064%
b. Outcome of the direct temporary buyins securities (Reso)				
Interest rate	2.00%	2.00%	2.00%	2.00%
c. Monetary resulation credit				
Interest rate				
d. Overnight deposits in domestic currency	1,259.3	890.5	991.5	1,737.0
Interest rate	1.35%	1.35%	1.35%	1.35%
5. Commercial bank current account in the BCR at close of the day	**8,305.8**	**7,728.1**	**8,144.2**	**8,458.9**
I. Cumulative average reserve balances in domestic currency (millions of S/) (*)	8,740.1	7,441.9	11,019.2	11,583.8
J. Cumulative average reserve balances in domestic currency (% of liabilities subject to reserve requirements) (*)	4.4	3.8	5.6	5.8
I. Cumulative average current account in domestic currency (millions of S/)	2,753.8	1,121.8	4,726.8	5,093.1
J. Cumulative average current account in domestic currency (% of liabilities subject to reserve requirements) (*)	1.4	0.6	2.4	2.6
6. Interbank market and Secondary market of CDBCRP				
a. Interbank operations (domestic currency)	697.0	904.0	661.0	728.0
Interest rate : Minimum / Maximum / TIBO	1.50 / 1.50 / 1.50	1.50 / 1.50 / 1.50	1.50 / 1.50 / 1.50	1.50 / 1.50 / 1.50
b. Interbank operations (foreign currency)	232.0	272.0	60.0	130.0
Interest rate : Minimum / Maximum / Average	0.25 / 0.25 / 0.25	0.25 / 0.25 / 0.25	0.25 / 0.25 / 0.25	0.25 / 0.25 / 0.25
c. Secondary market of CDBCRP and CDBCRP-NR			0.1	
1 month term transact / average interest rate				
6 month term transact / average interest rate				
24 month term transact / average interest rate				
7. Operations in the foreign exchange market (millions of US$)	**Oct.29.2021**	**Nov.02.2021**	**Nov.03.2021**	**Nov.04.2021**
Flow of foreign exchange position adjusted by forwards = a + b1 - c1 + e + f	-10.8	111.9	-31.3	109.9
Flow of foreign exchange position = a + b1 - c1 + e + f	-4.8	-55.8	61.4	77.6
a. Spot purchases with non-bankins customers	24.1	-144.8	-139.8	35.9
i. Purchases	353.6	310.9	300.0	455.0
ii. Sales	329.5	455.7	439.8	419.1
b. Forward and swap purchases with non-bankins customers	-15.7	164.7	48.3	-35.0
i. Placed	188.9	293.4	109.1	285.4
ii. Redemption	204.6	128.7	197.4	320.4
C. Forward and swap sells with non-bankins customers	-64.2	120.1	43.7	108.3
i. Placed	264.9	371.1	298.6	374.3
ii. Redemption	329.0	251.0	254.8	266.0
d. Interbank operations				
i. Spot	419.6	257.0	345.4	366.5
ii. Forward		20.0	7.0	49.8
e. Spot sales due to NDF redemption and swaps	32.9	48.9	65.5	-55.5
f. Net interest income	183.7	106.8	185.1	318.9
i. Sales	183.7	106.8	185.1	318.9
f. Change due to FX options	0.9	0.9	0.0	-1.5
g. Net operations with other financial institutions	-52.8	284.5	212.5	0.4
h. Monetary resulation credit				
Interest rate				
Note: Interbank exchange rate (Source: Databcr)	3.9910	4.0076	4.0126	4.0103
(*) Preliminar information				