CENTRAL RESERVE BANK OF PERU

SUMMARY OF MONETARY AND EXCHANGE OPERATIONS

(Millions of Soles)

	19 Jul 21		20 Jul 21		21 Jul 21		22 Jul 21		23 Jul 21	
1. Commercial bank current account before Central Bank operations	**22,797.7**		**22,447.0**		**22,163.9**		**22,118.6**		**22,580.8**	
2. Monetary and exchange Central Bank operations before close of the day										
a. Central Bank monetary operations										
i. Auction sale of CD BCRP	100.0		92.0		200.0					
Proposals received	141.8		92.0		227.0					
Maturity	88 d		87 d		29 d					
Interest rate : Minimum	0.28		0.28		0.25					
Maximum	0.28		0.28		0.25					
Average	0.28		0.28		0.25					
Stock	40,472.5		40,940.5		40,940.5		40,940.5		40,940.5	
Next maturity CD BCRP (Jul. 27, 2021)	24.0		1,883.1		1,883.1		1,883.1		1,883.1	
CD BCRP matured from july 26th to 30th, 2021	24.0								1,883.1	
ii. Outcome of the buying auction sale securities (REPO)										
Proposals received										
Maturity										
Interest rate : Minimum										
Maximum										
Average										
Stock	9,475.7		9,475.7		9,475.7		9,635.7		9,635.7	
Next maturity Repo (Aug. 2, 2021)	1.9		1.9		1.9		1.9		1.9	
Repo BCRP matured from july 26th to 30th, 2021										
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 july 26th to 30th, 2021										
iv. Auction of credit portfolio repurchase agreements (Alternative)										
Proposals received										
Maturity										
Interest rate : Minimum										
Maximum										
Average										
Stock	2,637.0		2,637.0		2,637.0		2,637.0		2,637.0	
Next maturity Alternative Credit Portfolio Repo (Sep. 13, 2021)	2.5		2.5		2.5		2.5		2.5	
Alternative Credit Portfolio Repo matured from july 26th to 30th, 2021										
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 july 26th to 30th, 2021										
viii. Auction sale of CDV BCRP										
Proposals received										
Maturity										
Interest rate : Minimum										
Maximum										
Average										
Stock										
Next maturity CDV BCRP										
CDV BCRP matured from july 26th to 30th, 2021										
ix. Auction sale of CLD BCRP										
Proposals received										
Maturity										
Interest rate : Minimum										
Maximum										
Average										
Stock										
Next maturity CLD BCRP										
CLD BCRP matured from july 26th to 30th, 2021										
x. Auction sale of time deposits in domestic currency	-1,887.7 -15,666.9		-1,864.5 -16,590.1		-1,936.1 -16,267.5		-1,539.7 -16,473.5		-1,118.4 -16,774.0	
Proposals received	1,887.7 15,666.9		1,864.5 16,590.1		2,012.5 16,267.5		1,539.7 16,473.5		1,118.4 16,774.0	
Maturity	7 d 1 d		7 d 1 d		9 d 1 d		8 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	26,789.8		25,960.5		25,228.5		24,886.5		24,684.4	
Next maturity of time deposits (Jul. 26, 2021)	18,171.3		18,560.0		18,267.4		18,092.3		18,661.7	
Time Deposits matured from july 26th to 30th, 2021	41,456.7		22,208.7		19,976.2		18,092.3		24,684.4	
xi. Auction sale of time deposits TP in domestic currency										
Proposals received										
Maturity										
Interest rate : Minimum										
Maximum										
Average										
Stock	4,939.5		4,939.5		4,939.5		4,939.5		4,939.5	
Next maturity of time deposits TP (Aug. 17, 2021)	275.0		275.0		275.0		275.0		275.0	
Time Deposits TP matured from july 26th to 30th, 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 july 26th to 30th, 2021										
xiii. Auction sale of CDR BCRP									150.0 120.0	
Proposals received									150.0 120.0	
Maturity									91 d 62 d	
Interest rate : Minimum									0.24 0.24	
Maximum									0.25 0.25	
Average									0.24 0.25	
Stock	8,835.0		8,040.0		7,505.0		7,395.0		6,850.0	
Next maturity CDR BCRP (Jul. 30, 2021)	465.0		535.0		110.0		815.0		500.0	
CDR BCRP matured from july 26th to 30th, 2021	2,255.0		1,460.0		925.0		815.0		500.0	
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 july 26th to 30th, 2021										
xv. Auction sale of Swap operation in foreign currency										
Proposals received										
Maturity										
Interest rate : Minimum										
Maximum										
Average										
Stock	1,922.0		1,922.0		1,922.0		1,922.0		1,922.0	
Next maturity Swap (Aug. 10, 2021)	50.0		50.0		50.0		50.0		50.0	
Swap matured from july 26th to 30th, 2021										
xvi. Cross Currency Repo										
Proposals received										
Maturity										
Interest rate : Minimum										
Maximum										
Average										
Stock										
Next maturity Swap										
Cross Currency Repo matured from july 26th to 30th, 2021										
xvii. Auction sale of Swap operation in foreign currency (Exporters)										
Proposals received										
Maturity										
Interest rate : Minimum										
Maximum										
Average										
Stock										
Next maturity Swap foreign currency										
Swap foreign currency matured from july 26th to 30th, 2021										
xviii. Auction sale of Swap operation in foreign currency (Institutions)										
Proposals received										
Maturity										
Interest rate : Minimum										
Maximum										
Average										
Stock										
Next maturity Swap foreign currency										
Swap foreign currency matured from july 26th to 30th, 2021										
xix. Auction FX Swap Sell BCRP	155.0 98.0		Desierta		160.0		60.0		150.0 199.9 110.0 200.0	
Proposals received	155.0 328.0				150.0		160.0		150.0 250.0 110.0 200.0	
Maturity	184 d 92 d		184 d		92 d		92 d		91 d 91 d 91 d 185 d	
Interest rate : Minimum	0.50 0.30		0.00		0.60		0.60		0.60 0.58 0.60 0.60	
Maximum	0.60 0.60		0.00		0.60		0.60		0.60 0.60 0.60 0.60	
Average	0.52 0.47		0.00		0.60		0.60		0.60 0.60 0.60 0.60	
Stock	26,110.9		25,868.9		25,576.9		24,835.9		25,495.8	
Next maturity FX Swap Sell (Jul. 26, 2021)	205.0		392.0		801.0		865.0		865.0	
FX Swap Sell currency matured from july 26th to 30th, 2021	1,688.0		1,180.0		801.0				2,005.9	
xx. Auction Security Repos to provide US dollars (REDI)	97.0		200.0		50.0		100.0		120.0	
Proposals received	97.0		248.0		100.0		100.0		120.0	
Maturity	14 d		14 d		30 d		32 d		31 d	
Interest rate : Minimum	0.35		0.4		0.36		0.36		0.36	
Maximum	0.36		0.4		0.36		0.39		0.37	
Average	0.36		0.4		0.36		0.37		0.36	
Stock	1,679.3		1,479.3		1,529.3		1,629.3		1,661.3	
Next maturity RED (Jul. 26, 2021)	400.0		1,479.3		68.0		68.0		200.0	
FX Swap Purchase currency matured from july 26th to 30th, 2021	468.0		68.0		68.0		68.0		1,114.3	
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$)	0.1								0.3	
i. Purchase (millions of US$)	0.1								0.3	
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	**5,143.1**		**3,900.4**		**4,186.3**		**4,105.4**		**4,418.4**	
4. Central Bank monetary operations										
a. Swap operations of foreign currency										
Fee (daily effective rate)	0.0013%		0.0013%		0.0013%		0.0013%		0.0013%	
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	2,402.3		2,814.7		3,151.8		3,141.6		3,303.1	
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	**1,740.8**		**1,085.7**		**954.5**		**963.8**		**1,115.3**	
i Cumulative average reserve balances in domestic currency (millions of S/) (*)	9,267.2		9,209.9		9,083.6		8,986.1		8,902.0	
ii Cumulative average reserve balances in domestic currency (% of liabilities subject to reserve requirements) (*)	4.5		4.5		4.5		4.4		4.4	
iii Cumulative average current account in domestic currency (millions of S/)	3,155.5		3,095.6		2,966.7		2,871.2		2,788.6	
iv Cumulative average current account in domestic currency (% of liabilities subject to reserve requirements) (*)	1.5		1.5		1.5		1.4		1.4	
6. Interbank market and Secondary market of CDBCRP										
a. Interbank operations (domestic currency)							3.0			
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 / 0.25		0.25 / 0.25 / 0.25	
b. Interbank operations (foreign currency)	48.5		88.5		145.5		105.5			
Interest rate : Minimum / Maximum / Average	0.25 / 0.25 / 0.25		0.25 / 0.30 / 0.27		0.25 / 0.30 / 0.26		0.25 / 0.30 / 0.28		0.25 / 0.30 / 0.28	
c. Secondary market of CDBCRP and CDBCRP-NR										
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$)	**Jul.16.2021**		**Jul.19.2021**		**Jul.20.2021**		**Jul.21.2021**		**Jul.22.2021**	
Flow of foreign exchange position adjusted by forwards = a + b1 - c1 + e + f	-85.6		-28.3		100.8		-88.6		-3.9	
Flow of foreign exchange position = a + b1 - c1 + e + f	-112.4		-166.2		-40.3		-36.2		5.8	
a. Spot purchases with non-banking costumers	164.5		36.8		61.6		129.0		28.2	
i. Purchases	478.8		374.8		463.4		388.2		429.6	
ii. Sales	583.3		338.0		401.5		259.2		401.4	
b. Forward and swap purchases with non-banking costumers	0.9		-21.9		228.4		122.7		18.6	
i. Pacted	312.3		249.9		353.1		397.2		446.3	
ii. Redemption	311.4		275.9		124.8		274.5		426.7	
C. Forward and swap sells with non-banking costumers	-26.2		-150.2		6.0		93.2		-185.3	
i. Pacted	201.1		95.2		150.9		209.8		118.0	
ii. Redemption	227.3		245.4		144.9		116.6		303.2	
d. Interbank operations										
i. Spot	333.5		257.6		360.3		439.4		530.0	
ii. Forward	35.0		30.0		16.0		100.0		33.0	
e. Spot sales due to NDF redemption and swaps	-65.5		-89.9		19.6		-175.4		-115.1	
i. Purchases	213.1		181.4		134.2		96.7		301.6	
ii. Sales	278.6		261.3		114.6		271.6		416.8	
f. Change due to FX options	-0.9		0.3		0.1		-1.7		-8.4	
g. Net operations with other financial institutions	28.2		128.2		-28.1		-227.8		-238.9	
h. Monetary regulation credit										
Interest rate										
Note: Interbank exchange rate (Source: Datatec)	3.8987		3.9284		3.9530		3.9495		3.9411	

(*) Preliminar information