CENTRAL RESERVE BANK OF PERU

SUMMARY OF MONETARY AND EXCHANGE OPERATIONS

(Millions of Soles)

	6 Set 21	7 Set 21	8 Set 21	9 Set 21	10 Set 21
1. Commercial bank current account before Central Bank operations	**27,762.2**	**23,958.8**	**24,698.6**	**27,768.0**	**39,481.7**
2. Monetary net 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	28,740.3	28,740.3	28,740.3	28,740.3	27,340.3
Next maturity CD BCRP (Sep. 13, 2021)	1,400.0	1,400.0	1,400.0	1,400.0	2,432.0
CD BCRP matured from Sep 13th to 17th, 2021	1,400.0	1,400.0	1,400.0	1,400.0	2,923.0
ii. Outcome of the buying auction sale securities (REPO)					
Proposals received					
Maturity					
Interest rate : Minimum					
Maximum					
Average					
Stock	7,765.4	7,765.4	7,765.4	7,765.4	6,965.4
Next maturity Repo (Sep. 13, 2021)	1,500.0	1,500.0	1,500.0	800.0	700.0
Repo BCRP matured from Sep 13th to 17th, 2021				800.0	700.0
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 Sep 13th to 17th, 2021					
iv. Auction of credit portfolio repurchase agreements (Alternative)					
Proposals received					
Maturity					
Interest rate : Minimum					
Maximum					
Average					
Stock	2,885.7	2,927.9	2,960.4	2,960.4	2,959.7
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 Sep 13th to 17th, 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 Sep 13th to 17th, 2021					
viii. Auction sale of CDV BCRP	300.0	300.0	300.0	300.0	699.9
Proposals received	800.0	705.0	500.0	720.0	2,020.0
Maturity	85 d	84 d	98 d	95 d	94.0
Interest rate : Minimum	n.m.	n.m.	n.m.	n.m.	n.m.
Maximum	0.00	0.00	0.00	0.00	0.00
Average	0.00	0.00	0.00	0.00	0.00
Stock	2,550.0	2,850.0	3,150.0	3,450.0	4,149.9
Next maturity CDV BCRP	850.0	850.0	850.0	850.0	850.0
CDV BCRP matured from Sep 13th to 17th, 2021					
ix. Auction sale of CDLD BCRP					
Proposals received					
Maturity					
Interest rate : Minimum					
Maximum					
Average					
Stock					
Next maturity CDLD BCRP					
CDLD BCRP matured from Sep 13th to 17th, 2021					
x. Auction sale of time deposits in domestic currency	743.0 14,793.7	200.4 17,793.7	19,890.0	22,490.1	3,036.5 21,861.1
Proposals received	743.0 16,553.0	200.4 18,543.2	20,274.9	22,660.5	3,036.5 21,861.1
Maturity	7.6 1.6	7.6 1.6	1.6	1.6	7.6 3.6
Interest rate : Minimum	0.49 0.24	0.49 0.48	0.48	0.48	0.50 0.50
Maximum	0.50 0.50	0.50 0.50	0.50	0.50	1.00 1.00
Average	0.50 0.50	0.50 0.50	0.50	0.50	0.98 1.00
Stock	23,643.1	25,293.7	25,743.5	25,843.5	25,775.5
Next maturity of time deposits (Sep. 13, 2021)	15,899.9	19,350.2	22,300.1	24,900.1	22,575.1
Time Deposits matured from Sep 13th to 17th, 2021	22,900.1	24,350.3	24,800.1	24,900.1	25,775.5
xi. Auction sale of time deposits TP in domestic currency					
Proposals received					
Maturity					
Interest rate : Minimum					
Maximum					
Average					
Stock	4,664.5	4,664.5	4,664.5	4,664.5	4,664.5
Next maturity of time deposits TP (Sep. 17, 2021)	152.2	152.2	152.2	152.2	152.2
Time Deposits TP matured from Sep 13th to 17th, 2021					152.2
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 Sep 13th to 17th, 2021					
xiii. Auction sale of CDR BCRP					
Proposals received					
Maturity					
Interest rate : Minimum					
Maximum					
Average					
Stock	6,222.0	5,562.0	5,562.0	5,511.0	5,511.0
Next maturity CDR BCRP (Sep. 13, 2021)	660.0	51.0	51.0	90.0	90.0
CDR BCRP matured from Sep 13th to 17th, 2021	711.0	51.0	51.0		365.0
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 Sep 13th to 17th, 2021					
xv. Auction sale of Swap operation in foreign currency					
Proposals received					
Maturity					
Interest rate : Minimum					
Maximum					
Average					
Stock	1,872.0	1,872.0	1,872.0	1,872.0	1,872.0
Next maturity Swap (Sep. 27, 2021)	30.0	30.0	30.0	30.0	30.0
Swap matured from Sep 13th to 17th, 2021					
xvi. Cross Currency Repo					
Proposals received					
Maturity					
Interest rate : Minimum					
Maximum					
Average					
Stock					
Next maturity Swap					
Cross Currency Repo matured from Sep 13th to 17th, 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 Sep 13th to 17th, 2021					
xviii. Auction sale of Swap operation in foreign currency (Contraction)					
Proposals received					
Maturity					
Interest rate : Minimum					
Maximum					
Average					
Stock					
Next maturity Swap foreign currency					
Swap foreign currency matured from Sep 13th to 17th, 2021					
xix. Auction FX Swap Sell BCRP			95.0	25.0	35.0 95.0 60.0
Proposals received			155.0	35.0	745.0 760.0 80.0
Maturity			61.0	61.0	60.0 33.0 60.0
Interest rate : Minimum			0.6	0.60	60.0 60.0 60.0
Average			0.6	0.60	60.0 60.0 60.0
Stock	36,716.7	36,716.7	36,404.7	36,716.7	36,404.7
Next maturity FX Swap Sell (Sep. 13, 2021)	180.5	180.5	331.5	800.1	800.1
FX Swap Sell currency matured from Sep 13th to 17th, 2021	512.0	512.0	331.5		800.1
xx. Auction Securitx Repos to provide US$ dollars (REDI)	200.0				200.0
Proposals received	254.0				200.0
Maturity	0.46				0.4
Interest rate : Minimum	0.34				0.4
Maximum	0.34				0.4
Average	0.31				0.4
Stock	905.0	935.0	935.0	777.0	883.0
Next maturity REDI (Sep. 14, 2021)	158.0	158.0	158.0	94.0	183.0
FX Swap Purchase currency matured from Sep 13th to 17th, 2021	252.0	252.0	252.0	94.0	483.0
xxi. Auction Interest Rate Swap	200.0 300.0 200.0	200.0 300.0 200.0			200.0 400.0 200.0
Proposals received	1,030.0 1,200.0 800.0	600.0 1,150.0 700.0			500.0 1,300.0 550.0
Maturity	91 d 181 d 273 d	91 d 181 d 273 d			91 d 181 d 273 d
Interest rate : Minimum	0.87 1.75 1.96	0.90 1.70 1.47			1.50 1.66 1.75
Maximum	0.87 1.32 1.37	0.90 1.32 1.45			1.45 1.76 1.85
Average	0.87 1.31 1.36	0.90 1.32 1.43			1.37 1.71 1.80
Stock	6,249.9	6,949.9	6,949.9	6,949.9	7,749.9
Next maturity Interest Rate Swap (Nov. 23, 2021)	100.0	100.0	100.0	100.0	100.0
FX Swap Purchase currency matured from Sep 13th to 17th, 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	201.1	410.6	28.7	118.9	459.4
i. Purchase (millions of US$)					
Average exchange rate (S/. US$)					
ii. Sellers (millions of US$)	49.0	195.0	7.0	79.0	117.0
Average exchange rate (S/. US$)	4.103	4.106	4.095	4.101	4.102
d. Operations outside of FX Desk (millions of US$)	0.1		3.4		8.4
i. Purchases (millions of US$)	0.1		3.4		8.4
ii. Sellers (millions of US$)					
e. Central Bank 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					
4. Commercial bank current account before close of the day	**7,119.3**	**5,675.7**	**4,536.5**	**4,885.0**	**4,481.9**
4. Central Bank monetary operations					
a. Spot operations of foreign currency					
Free (daily effective rate)	0.0037%	0.0037%	0.0037%	0.0037%	0.0045%
b. Outcome of the direct repurchase (buying securities (Repo)					
Interest rate	1.00%	1.00%	1.00%	1.00%	1.50%
c. Monetary regulation credit					
Interest rate					
d. Overnight deposits in domestic currency	2,296.6	1,554.8	1,620.2	1,336.4	2,296.6
Interest rate	0.35%	0.35%	0.35%	0.35%	0.85%
5. Commercial bank current account in the BCR at close of the day	**9,822.7**	**4,120.9**	**2,916.3**	**3,552.6**	**2,187.5**
I. Cumulative average reserve balances in domestic currency (millions of S/) (*)	11,591.8	11,437.5	11,244.2	10,972.6	10,842.8
II. Cumulative average reserve balances in domestic currency (% of liabilities subject to reserve requirements) (*)	5.7	5.6	5.5	5.3	5.3
I. Cumulative average current account in domestic currency (millions of S/)	5,157.0	5,053.7	4,849.4	4,560.8	4,469.6
II. Cumulative average current account in domestic currency (% of liabilities subject to reserve requirements) (*)	2.5	2.5	2.4	2.2	2.2
6. Interbank market and Secondary market of CDBCRP					
a. Interbank operations (domestic currency)	60.0	64.0	76.0	212.0	180.0
Interest rate : Minimum / Maximum / TIBO	0.50 / 0.50 / 0.50	0.50 / 0.50 / 0.50	0.50 / 0.50 / 0.50	0.50 / 0.50 / 0.50	1.00 / 1.00 / 1.00
b. Interbank operations (foreign currency)	154.0	149.0	110.0	120.0	116.0
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	0.25 / 0.25 / 0.25
c. Secondary market of CDBCRP and CDBCRP-NR	50.5	50.5	43.5	0.4	
12 month term (amount / average interest rate)					
24 month term (amount / average interest rate)					
36 month term (amount / average interest rate)					
	Set.03.2021	**Set.06.2021**	**Set.07.2021**	**Set.08.2021**	**Set.09.2021**
7. Operations in the foreign exchange market (millions of US$)					
Flow of foreign exchange position adjusted for forwards (= a + b1 - c1 + e + f	-27.6	-14.3	32.2	-42.7	-81.4
Flow of foreign exchange position (= a + b1 - c1 + e + f	-106.9	-44.7	-88.1	-112.6	-31.7
a. Spot purchases with non-bankins costumers	15.5	-73.4	-75.6	-139.5	-92.3
i. Purchases	391.2	134.5	364.5	220.1	276.9
ii. Sales	375.7	207.9	440.1	359.6	369.2
b. Forward and swaps purchases with non-bankins costumers	61.0	15.1	156.9	161.7	-78.7
i. Pactes	148.0	23.4	528.8	366.3	347.0
ii.) Redemption	87.0	8.2	371.9	204.7	425.7
C. Forward and swaps sells with non-bankins costumers	179.4	-15.9	35.5	66.1	-113.1
i. Pactes	353.7	55.9	391.4	355.1	155.0
ii.) Redemption	54.3	26.7	245.9	227.0	304.1
d. Interbank operations					
i. Spot	429.0	128.1	276.1	529.4	383.4
ii. Forward	30.0	10.0	9.0	27.0	20.0
e. Spot sales due to NDF redemption and swaps	-12.9	4.8	-60.0	48.5	-63.5
f. Net operations	58.4	0.5	262.7	158.3	280.9
i.) Sales	58.4	0.5	262.7	158.3	280.9
f. Change due to FX options	2.2	-0.6	-1.1	-0.1	-0.8
o. Net operations with other financial institutions	53.3	42.4	-78.5	-24.9	-80.9
h. Monetary regulation credit					
Interest rate					
Note: Interbank exchange rate (Source: Datatec)	4.0927	4.1035	4.1021	4.0878	4.0988
(*) Preliminary information					