CENTRAL RESERVE BANK OF PERU

SUMMARY OF MONETARY AND EXCHANGE OPERATIONS

(Millions of Soles)

	13 Set 21	14 Set 21	15 Set 21	16 Set 21	17 Set 21
1. Commercial bank current account before Central Bank operations	**26 811.4**	**24 958.7**	**21 544.2**	**18 488.1**	**18 792.5**
2. Monetary and exchange Central Bank operations before close of the day					
a. Central Bank monetary operations					
i. Auction sale of CD BCRP	168.5	300.0	217.0	300.0	297.3
Proposals received	399.5	434.0	227.0	663.0	307.3
Maturity	35 d	34 d	33 d	32 d	31 d
Interest rate : Minimum	0.99	1.0	1.0	1.0	1.0
Maximum	01.0	1.0	1.0	1.0	1.0
Average	01.0	1.0	1.0	1.0	1.0
Stock	25,176.8	25,576.8	25,893.8	26,293.8	26,200.1
Net maturity CD BCRP (Sep. 17, 2021)	491.0	491.0	491.0	491.0	2,330.0
CD BCRP matured on Sep 17th, 2021	491.0	491.0	491.0	491.0	4,211.6
ii. Outcome of the buyers auction sale securities (REPO)					
Proposals received					
Maturity					
Interest rate : Minimum					
Maximum					
Average					
Stock	6,265.4	6,276.3	6,276.3	6,376.3	6,376.3
Net maturity Repo (Sep. 20, 2021)	275.0	275.0	275.0	275.0	275.0
Repo BCRP matured on Sep 17th, 2021					710.0
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 on Sep 17th, 2021					
iv. Auction of credit portfolio repurchase agreements (Alternative)					
Proposals received					
Maturity					
Interest rate : Minimum					
Maximum					
Average					
Stock	2,962.3	3,162.1	3,162.1	3,362.1	3,362.1
Net maturity Alternative Credit Portfolio Repo (Oct. 15, 2021)	0.3	0.3	0.3	0.3	0.3
Alternative Credit Portfolio Repo matured on Sep 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 buyers auction sale securities (Special REPO)					
Proposals received					
Maturity					
Interest rate : Minimum					
Maximum					
Average					
Stock					
Net maturity Special Repo					
Special Repo matured on Sep 17th, 2021					
viii. Auction sale of CDV BCRP	600.0	85.0 500.0	700.0	500.0	210.0
Proposals received	1700.0	225.0 1460.0	1260.0	960.0	360.0
Maturity	91 d	188 d 90 d	98 d	95 d	94 d
Interest rate : Minimum	n.ne n.ne	n.ne n.ne	n.ne n.ne	n.ne n.ne	n.ne n.ne
Maximum	0.00 0.00	0.00 0.00	0.00 0.00	0.00 0.00	0.00 0.00
Average	0.00 0.00	0.00 0.00	0.00 0.00	0.00 0.00	0.00 0.00
Stock	4,748.9	5,334.9	6,034.9	6,534.9	6,744.9
Net maturity CDV BCRP	850.0	850.0	850.0	850.0	850.0
CDV BCRP matured on Sep 17th, 2021					
ix. Auction sale of CDLD BCRP					
Proposals received					
Maturity					
Interest rate : Minimum					
Maximum					
Average					
Stock					
Net maturity CDLD BCRP					
CDLD BCRP matured on Sep 17th, 2021					
x. Auction sale of time deposits in domestic currency					
Proposals received	2 788.4 20 703.3	2 096.5 18 066.7	1 683.0 14 708.3	1 858.2 12 174.8	1 897.0 11 737.9
Maturity	7 d 1 d	7 d 1 d	7 d 1 d	7 d 1 d	7 d 3 d
Interest rate : Minimum	0.97 0.95	0.97 0.97	0.98 0.97	0.98 0.98	0.98 0.98
Maximum	1.00 1.00	1.00 1.00	1.00 1.00	1.00 1.00	1.00 1.00
Average	1.00 1.00	1.00 1.00	1.00 1.00	1.00 1.00	1.00 1.00
Stock	26,788.5	25,951.6	24,276.2	23,326.3	22,061.0
Net maturity of time deposits (Sep. 17, 2021)	21,000.1	18,066.7	14,708.3	14,900.2	14,526.3
Time Deposits matured on Sep 17th, 2021	24,000.1	21,066.7	17,708.3	14,900.2	22,061.0
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	4,537.3
Net maturity of time deposits TP (Sep. 17, 2021)	152.2	152.2	152.2	152.2	1,000.0
Time Deposits TP matured on Sep 17th, 2021	152.2	152.2	152.2	152.2	
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 on Sep 17th, 2021					
xiii. Auction sale of CDR BCRP					
Proposals received					
Maturity					
Interest rate : Minimum					
Maximum					
Average					
Stock	5,421.0	5,421.0	5,421.0	5,421.0	5,146.0
Net maturity CDR BCRP (Sep. 17, 2021)	275.0	275.0	275.0	275.0	40.0
CDR BCRP matured on Sep 17th, 2021	275.0	275.0	275.0	275.0	316.0
xiv. Auction sale of CD BCRP-NR					
Proposals received					
Maturity					
Interest rate : Minimum					
Maximum					
Average					
Stock					
Net maturity CDR BCRP					
CD BCRP-NR matured on Sep 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	
Net maturity Swap (Sep. 27, 2021)	30.0	30.0	30.0	30.0	30.0
Swap matured on Sep 17th, 2021					
xvi. Cross Currency Repo					
Proposals received					
Maturity					
Interest rate : Minimum					
Maximum					
Average					
Stock					
Net maturity Swap					
Cross Currency Repo matured on Sep 17th, 2021					
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 on Sep 17th, 2021					
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 on Sep 17th, 2021					
xix. Auction FX Swap Sell BCRP	62.0 30.0 50.0		21.0		
Proposals received	62.0 30.0 50.0		21.0		
Maturity	63 d 63 d 63 d		61 d		
Interest rate : Minimum	0.60 0.60 0.60		0.60		
Maximum	0.60 0.60 0.60		0.60		
Average	0.60 0.60 0.60		0.60		
Stock	34,890.1	34,890.1	34,871.1	34,871.1	34,871.1
Net maturity FX Swap Sell (Sep. 20, 2021)	722.0	722.0	722.0	722.0	722.0
FX Swap Sell currency matured on Sep 17th, 2021					1,340.0
xx. Auction Security Repos to provide US$ dollars (REDI)		200.0		195.0	
Proposals received		200.0		195.0	
Maturity		14 d		14 d	
Interest rate : Minimum		0.30		0.30	
Maximum		0.30		0.32	
Average		0.30		0.30	
Stock	883.0	900.0	900.0	795.0	795.0
Net maturity REDI (Oct. 30, 2021)	183.0	300.0	300.0	300.0	300.0
xxi. FX Swap Purchase currency matured on Sep 17th, 2021	483.0	300.0	300.0		400.0
xxi. Auction Interest Rate Swap	100.0 400.0 200.0	200.0 100.0 200.0	200.0 100.0 200.0	200.0 400.0	400.0 200.0
Proposals received	700.0 1500.0 600.0	800.0 1500.0 600.0	800.0 1100.0 600.0	800.0 1600.0	1200.0 600.0
Maturity	91 d 181 d 273 d	91 d 181 d 273 d	91 d 181 d 273 d	91 d 181 d	181 d 273 d
Interest rate : Minimum	1.50 1.65 1.80	1.70 1.65 1.96	1.70 1.67 1.78	1.50 1.67	1.65 1.81
Maximum	1.30 1.75 1.85	1.35 1.69 1.80	1.33 1.67 1.78	1.30 1.66	1.66 1.82
Average	1.30 1.70 1.83	1.33 1.69 1.78	1.33 1.67 1.78	1.30 1.64	1.66 1.81
Stock	8,448.9	8,949.9	9,449.9	10,049.9	10,649.9
Net maturity Interest Rate Swap (Nov. 23, 2023)	100.0	100.0	100.0	100.0	100.0
FX Swap Purchase currency matured on Sep 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	595.3	299.7	1,010.6	411.5	476.9
i. Purchase (millions of US$)					
Average exchange rate (S/. US$)					
ii. Sales (millions of US$)	545.5	75.0	545.5	100.0	116.0
Average exchange rate (S/. US$)	4.106	4.105	4.108	4.115	4.111
d. Operations outside of FX Desk (millions of US$)	7.4		0.2		0.2
i. Purchase (millions of US$)	7.4		0.2		0.2
ii. Sales (millions of US$)					
e. Operations in the Interbank Money 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	**3,854.1**	**3,561.9**	**3,195.0**	**3,113.2**	**3,971.2**
4. Central Bank monetary operations					
a. Reserve requirement of foreign currency					
Free (daily effective rate)	0.0037%	0.0037%	0.0037%	0.0037%	0.0045%
b. Outcome of the direct temporary buyers securities (Repo)					
Interest rate	1.50%	1.50%	1.50%	1.50%	1.50%
c. Monetary regulation credit					
Interest rate					
d. Overnight operations in domestic currency	1,503.7	1,813.2	1,817.5	1,698.5	2,482.1
Interest rate	0.85%	0.85%	0.85%	0.85%	0.85%
5. Commercial bank current account in the BCR at close of the day	**5,358.4**	**5,748.5**	**5,377.5**	**5,414.7**	**6,485.1**
f. Cumulative average reserve balances in domestic currency / millions of S/. (*)	9,050.3	10,114.6	9,941.7	9,909.9	9,719.9
f. Cumulative average reserve balances in domestic currency / % of liabilities subject to reserve requirements (*)	4.5	5.0	4.9	4.8	4.8
g. Cumulative average current account in domestic currency / millions of S/.	3,837.9	3,743.3	3,570.2	3,409.9	3,294.8
g. Cumulative average current account in domestic currency / % of liabilities subject to reserve requirements (*)	1.9	1.8	1.8	1.7	1.6
6. Interbank market and Secondary market of CDBCRP					
a. Interbank operations (domestic currency)	165.0	94.0	140.0		
Interest rate : Minimum / Maximum / TIBO	1.00 / 1.00 / 1.00	1.00 / 1.00 / 1.00	1.00 / 1.00 / 1.00	1.00 / 1.00 / 1.00	1.00 / 1.00 / 1.00
b. Interbank operations (foreign currency)	108.5	171.0	195.0	135.1	65.0
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			15.0	9.5	
6 months transaction / average interest rate					
12 months transaction / average interest rate					
24 month term transaction / average interest rate					
	Set.10.2021	**Set.13.2021**	**Set.14.2021**	**Set.15.2021**	**Set.16.2021**
7. Operations in the foreign exchange market (millions of US$)					
Flow of foreign exchange position adjusted for forwards = a + b1 - c1 + e + f	96.2	-60.3	22.1	16.0	20.4
Flow of foreign exchange position = a + b1 - c1 + e + f	52.6	138.7	71.9	173.4	90.6
a. Spot purchases with non-banking customers	-55.3	9.8	8.7	-56.9	37.7
i. Purchases	317.8	313.2	304.5	445.7	546.6
ii. Sales	373.1	303.4	295.8	502.6	508.9
b. Forward and swaps purchases with non-banking customers	132.9	-42.4	26.4	-6.7	-132.0
i. Placed	276.9	267.3	189.3	281.8	313.2
ii. Redemption	143.9	309.7	162.9	290.5	445.2
C. Forward and swaps sells with non-banking customers	138.0	-31.0	76.0	153.6	-62.3
i. Placed	148.6	757.7	775.5	789.1	775.4
ii. Redemption	11.6	263.7	139.1	135.5	337.8
d. Interbank operations					
i. Spot	257.5	257.0	347.1	385.0	464.8
ii. Forward		50.0	18.0	35.0	
e. Spot sales due to NDF redemption and swaps	-129.1	-41.3	-22.1	-164.3	-148.2
f. Net interest	44.6	299.5	150.0	288.8	434.9
i. Sales	138.9	298.5	159.3	288.8	434.9
f. Change due to FX options	2.3	-25.8	-0.3	-0.1	-0.5
g. Net operations with other financial institutions	151.0	-37.4	63.5	244.6	93.6
h. Monetary regulation credit					
Interest rate					
Note: Interbank exchange rate (Source: Datatec)	4.1002	4.1049	4.1031	4.1077	4.1123
(*) Preliminary information					