CENTRAL RESERVE BANK OF PERU

SUMMARY OF MONETARY AND EXCHANGE OPERATIONS

(millions of soles)

	04 Oct 21	05 Oct 21	06 Oct 21	07 Oct 21
1. Commercial bank current account before Central Bank operations	**19,231.8**	**20,488.5**	**22,548.2**	**24,007.4**
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	19,807.0	19,807.0	19,807.0	19,807.0
Next maturity CD BCRP (Oct. 15, 2021)	1,274.9	1,274.9	1,274.9	2,028.1
CD BCRP matured from 11 to 15 October, 2021	1,274.9	1,274.9	1,274.9	2,028.1
ii. Outcome of the buy/no auction sale securities (REPO)				
Proposals received				
Maturity				
Interest rate : Minimum				
Maximum				
Average				
Stock	4,548.1	4,548.1	4,548.1	4,548.1
Next maturity Repo (Oct. 11, 2021)	45.0	45.0	45.0	45.0
Repo BCRP matured from 11 to 15 October, 2021				774.0
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 11 to 15 October, 2021				
iv. Auction of credit portfolio repurchase agreements (Alternative)				
Proposals received				
Maturity				
Interest rate : Minimum				
Maximum				
Average				
Stock	4,524.8	4,524.8	4,524.8	4,579.2
Next maturity Alternative Credit Portfolio Repo (Oct. 15, 2021)	0.3	0.3	0.3	0.3
Alternative Credit Portfolio Repo matured from 11 to 15 October, 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
vi. Auction of government guaranteed credit portfolio repurchase agreements (Special)				
Guarantee percentage				
Proposals received				
Maturity				
Interest rate : Minimum				
Maximum				
Average				
Stock	1,887.2	1,887.2	1,887.2	1,887.2
vii. Outcome of the buy/no auction sale securities (Special REPO)				
Proposals received				
Maturity				
Interest rate : Minimum				
Maximum				
Average				
Stock				
Next maturity Special Repo.				
Special Repo matured from 11 to 15 October, 2021				
viii. Auction sale of CTVD BCRP		300.0	180.0	70.0
Proposals received		530.0	280.0	120.0
Maturity		84 d	63 d	36 d
Spread : Minimum		0.00	0.03	0.00
Minimum		0.00	0.04	0.00
Average		0.00	0.03	0.00
Stock	8,384.9	8,684.9	8,864.9	8,934.9
Next maturity CDV BCRP	100.0	100.0	100.0	100.0
CDV BCRP matured from 11 to 15 October, 2021				
ix. Auction sale of CDLD BCRP				
Proposals received				
Maturity				
Interest rate : Minimum				
Maximum				
Average				
Stock				
Next maturity CDLD BCRP				
CDLD BCRP matured from 11 to 15 October, 2021				
x. Auction sale of time deposits in domestic currency	10,899.9	12,890.1	14,200.0	16,399.6
Proposals received	12,596.0	14,556.5	16,808.4	18,954.7
Maturity	1 d	1 d	1 d	4 d
Interest rate : Minimum	0.98	0.98	0.98	0.98
Maximum	1.00	1.00	1.00	1.00
Average	1.00	1.00	1.00	1.00
Stock	16,145.7	16,045.9	15,688.4	16,399.6
Next maturity of time deposits (Oct. 11, 2021)	17,898.6	14,957.5	15,688.4	14,799.4
Time Deposits matured from 11 to 15 October, 2021	16,145.7	16,045.9	15,688.4	
xi. Auction sale of time deposits TP in domestic currency				
Proposals received				
Maturity				
Interest rate : Minimum				
Maximum				
Average				
Stock	4,512.3	4,512.3	4,512.3	4,512.3
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 11 to 15 October, 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 11 to 15 October, 2021				
xiii. Auction sale of CTND BCRP				
Proposals received				
Maturity				
Interest rate : Minimum				
Maximum				
Average				
Stock	3,226.0	3,226.0	3,226.0	3,226.0
Next maturity CDR BCRP (Oct. 12, 2021)	790.0	790.0	790.0	790.0
CDR BCRP matured from 11 to 15 October, 2021				1,430.0
xiv. Auction sale of CDR BCRP-NR				
Proposals received				
Maturity				
Interest rate : Minimum				
Maximum				
Average				
Stock				
Next maturity CDR BCRP				
CD BCRP-NR matured from 11 to 15 October, 2021				
xv. Auction sale of Swap operation in foreign currency				
Proposals received				
Maturity				
Interest rate : Minimum				
Maximum				
Average				
Stock	1,842.0	1,842.0	1,842.0	1,842.0
Next maturity Swap (Oct. 19, 2021)	40.0	40.0	40.0	40.0
Swap matured from 11 to 15 October, 2021				
xvi. Cross Currency Repo				
Proposals received				
Maturity				
Interest rate : Minimum				
Maximum				
Average				
Stock				
Next maturity Swap				
Cross Currency Repo matured from 11 to 15 October, 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 11 to 15 October, 2021				
xviii. Auction sale of Swap operation in foreign currency (Sustitution)				
Proposals received				
Maturity				
Interest rate : Minimum				
Maximum				
Average				
Stock				
Next maturity Swap foreign currency				
Swap foreign currency matured from 11 to 15 October, 2021				
xix. Auction FX Swap Sell BCRP	200.0 200.0	200.0 200.0 200.0 163.0	100.0 200.0 200.0	
Proposals received	200.0 275.0	200.0 350.0 520.0 163.0	100.0 370.0 200.0	
Maturity	92 d 182 d	182 d 273 d 92 d 273 d	273 d 273 d 273 d	
Interest rate : Minimum	0.52 0.49	0.52 0.52 0.49 0.55	0.58 0.52 0.50	
Maximum	0.53 0.56	0.55 0.54 0.52 0.59	0.60 0.55 0.60	
Average	0.53 0.52	0.54 0.53 0.50 0.57	0.59 0.54 0.51	
Stock	30,546.2	31,307.2	31,807.2	31,807.2
Next maturity FX Swap Sell (Oct. 12, 2021)	100.0	100.0	100.0	100.0
FX Swap Sell currency matured from 11 to 15 October, 2021				255.0
xx. Auction Security Repos to provide US$ dollars (REDI)	200.0			
Proposals received	204.0			
Maturity	14 d			
Interest rate : Minimum	0.35			
Maximum	0.35			
Average	0.35			
Stock	600.0	600.0	600.0	400.0
Next maturity REDI (Oct. 12, 2021)	200.0	200.0	200.0	200.0
FX Swap Purchase currency matured from 11 to 15 October, 2021	200.0	200.0	200.0	200.0
xxi. Auction Interest Rate Swap	100.0 400.0 300.0	100.0 400.0 300.0		
Proposals received	400.0 1300.0 1000.0	500.0 1400.0 1150.0		
Maturity	92 d 182 d 273 d	92 d 182 d 273 d		
Interest rate : Minimum	1.40 1.87 2.15	1.40 1.85 2.10		
Maximum	1.40 2.02 2.21	1.40 1.88 2.20		
Average	1.40 1.92 2.16	1.40 1.87 2.17		
Stock	19,649.9	19,649.9	19,649.9	19,649.9
Next maturity Interest Rate Swap (Nov. 23, 2021)	100.0	100.0	100.0	100.0
FX Swap Purchase currency matured from 11 to 15 October, 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	694.1		632.8	
i. Purchase (millions of US$)				
Average exchange rate (S/. US$)				
ii. Sellers (millions of US$)	168.0		153.0	
Average exchange rate (S/. US$)	4.132		4.136	
d. Operations outside of FX Desk (millions of US$)	1.1		-65.0	0.0
i. Purchase (millions of US$)	1.1			0.0
ii. Sellers (millions of US$)			65.0	
e. Operations in the Interbank Currency Market of CD BCRP, CD BCRP-NR and BTP				
i. Repurchase of CD BCRP and CD BCRP-NR				
ii. Purchase of BTP				
3. Commercial bank current account before close of the day	**7,656.7**	**7,588.4**	**7,535.4**	**7,587.4**
4. Central Bank monetary operations				
a. Swap operations of foreign currency:				
Fee (daily effective rate)	0.0037%	0.0037%	0.0037%	0.0040%
b. Purchase of the dual currency bonds securities (Dual)				
Interest rate	1.50%	1.50%	1.50%	2.00%
c. Monetary regulation credit				
Interest rate				
d. Overnight deposits in domestic currency	954.2	883.0	1,005.2	2,145.5
Interest rate	0.25%	0.25%	0.25%	1.75%
5. Commercial bank current account in the BCR at close of the day	**6,702.5**	**6,705.4**	**6,530.2**	**5,441.9**
i. Cumulative average reserve balances in domestic currency (millions of S/) (*)	12,341.3	12,347.3	12,529.2	12,514.2
I Cumulative average reserve balances in domestic currency (% of liabilities subject to reserve requirements) (*)	6.1	6.2	6.3	6.3
i. Cumulative average current account in domestic currency (millions of S/)	6,186.8	6,393.1	6,445.6	6,432.7
I. Cumulative average current account in domestic currency (% of liabilities subject to reserve requirements) (*)	3.1	3.2	3.2	3.2
6. Interbank market and Secondary market of CDBCRP				
a. Interbank operations (domestic currency)	525.0	340.0	125.0	130.0
Interest rate : Minimum / Maximum / TIBO	1.00 / 1.00 / 1.00	1.00 / 1.00 / 1.00	1.00 / 1.00 / 1.00	1.00 / 1.00 / 1.00
b. Interbank operations (foreign currency)	88.0	91.0		
Interest rate : Minimum / Maximum / Average	0.3% / 0.3% / 0.3%	0.3% / 0.3% / 0.3%		
c. Secondary market of CDBCRP and CDBCRP-NR	0.0	0.0	60.0	
6 month term (amount / average interest rate)				
12 month term (amount / average interest rate)				
24 month term (amount / average interest rate)				
7. Operations in the foreign exchange market (millions of US$)	**Oct.01.2021**	**Oct.04.2021**	**Oct.05.2021**	**Oct.06.2021**
Flow of foreign exchange position adjusted by forwards = a + b + c + d + e + f	-69.5	45.6	7.1	-10.2
Flow of foreign exchange position = a + b.ii - c.ii + e + f	-93.0	49.2	-133.0	27.1
a. Spot purchases with non-banking costumers	314.4	298.3	407.4	344.7
i. Purchase	314.4	298.3	407.4	344.7
ii. I. Sales	273.9	298.5	501.2	359.4
b. Forward and swap purchases with non-banking costumers	-29.4	-14.2	-122.4	-323.4
i. Pactad	90.4	94.3	407.3	312.8
ii. I. Redemption	119.8	108.5	529.7	636.2
(*) Forward and swap sells with non-banking customers	134.3	88.5	-75.1	-173.5
i. Pactad	260.8	129.1	239.0	415.5
ii. I. Redemption	136.6	40.8	318.2	589.0
d. Interbank operations				
i. Spot	479.0	225.2	317.5	411.4
ii. Forward	90.0	75.0	75.0	96.0
e. Spot sales due to NDF redemption and swaps	9.4	34.1	316.6	347.5
i. Pactados	126.6	81.5	317.5	587.7
ii. I. Sales	118.2	100.0	522.3	633.1
f. Change due to FX options	0.9	2.0	-1.5	-6.3
g. Net operations with other financial institutions	148.7	137.1	178.7	360.9
h. Monetary regulation credit				
Interest rate				
Note: Interbank exchange rate (Source: Datatec)	4.1280	4.1309	4.1310	4.1362

(*) Preliminar information