CENTRAL RESERVE BANK OF PERU

SUMMARY OF MONETARY AND EXCHANGE OPERATIONS

(Millions of soles)

	25 Oct 21			26 Oct 21			27 Oct 21			28 Oct 21			29 Oct 21		
1. Commercial bank current account before Central Bank operations	**15 791.1**			**15 882.2**			**15 590.5**			**15 546.4**			**15 925.5**		
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	15 885.0			15 885.0			15 885.0			15 885.0			15 885.0		
Next maturity CD BCRP (Nov. 2, 2021)	357.6			357.6			357.6			357.6			357.6		
CD BCRP matured from nov. 26 to 5th. 2021													357.6		
ii. Outcome of the buyers auction sale securities (REPO)															
Proposals received															
Maturity															
Interest rate : Minimum															
Maximum															
Average															
Stock	4 113.3			4 113.3			4 113.3			4 373.3			4 383.3		
Next maturity Reso (Ene. 27, 2022)	0.9			0.9			0.9			60.0			70.0		
Reso BCRP matured from nov. 26 to 5th. 2021										60.0			70.0		
iii. Auction of credit portfolio repurchase agreements (General)															
Proposals received															
Maturity															
Interest rate : Minimum															
Maximum															
Average															
Stock															
Next maturity General Credit Portfolio Reso															
General Credit Portfolio Reso matured from nov. 26 to 5th. 2021															
iv. Auction of credit portfolio repurchase agreements (Alternative)															
Proposals received															
Maturity															
Interest rate : Minimum															
Maximum															
Average															
Stock	5 012.4			5 012.4			5 012.4			5 412.4			5 412.4		
Next maturity Alternative Credit Portfolio Reso (Ene. 13, 2022)	1.6			1.6			1.6			1.6			1.6		
Alternative Credit Portfolio Reso matured from nov. 26 to 5th. 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															
Next maturity Special Reso															
Special Reso matured from nov. 26 to 5th. 2021															
viii. Auction sale of CDV BCRP				200.0											
Proposals received				200.0											
Maturity				94 d											
Interest rate : Minimum				n.na											
Maximum				0.04											
Average				0.04											
Stock	10 284.9			10 484.9			10 484.9			10 484.9			10 484.9		
Next maturity CDV BCRP	110.0			110.0			110.0			110.0			110.0		
CDV BCRP matured from nov. 26 to 5th. 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. 26 to 5th. 2021															
x. Auction sale of time deposits in domestic currency															
Proposals received	7 500.1	11 700.1		1 498.8	10 700.7		1 495.0	11 490.2		1 313.7	11 356.2		1 063.2	10 839.4	
Maturity	2 004.0	11 621.1		1 633.4	11 690.1		1 465.0	11 462.5		1 313.7	11 356.2		7 d	10 839.4	
Interest rate : Minimum	8 d	1 d		7 d	1 d		7 d	1 d		7 d	1 d		7 d	4 d	
Maximum	1.48	1.48		1.48	1.48		1.49	1.48		1.48	1.48		1.48	1.48	
Average	1.50	1.50		1.50	1.50		1.50	1.50		1.50	1.50		1.50	1.50	
	1.50	1.49		1.50	1.49		1.50	1.49		1.50	1.50		1.50	1.49	
Stock	20 293.2			19 193.2			19 358.1			19 134.8			18 176.7		
Next maturity of time deposits (Nov. 2, 2021)	13 300.0			12 700.3			12 893.2			12 856.2			14 339.3		
Time Deposits matured from nov. 26 to 5th. 2021	18 293.1			15 693.3			14 393.2			12 856.2			18 176.7		
xi. Auction sale of time deposits TP in domestic currency															
Proposals received															
Maturity															
Interest rate : Minimum															
Maximum															
Average															
Stock	4 513.3			4 513.3			4 513.3			4 513.3			4 513.3		
Next maturity of time deposits TP (Nov. 8, 2021)	1 000.0			1 000.0			1 000.0			1 000.0			1 000.0		
Time Deposits TP matured from nov. 26 to 5th. 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 nov. 26 to 5th. 2021															
xiii. Auction sale of CDR BCRP															
Proposals received															
Maturity															
Interest rate : Minimum															
Maximum															
Average															
Stock	2 646.0			2 646.0			2 646.0			2 646.0			2 646.0		
Next maturity CDR BCRP (Nov. 2, 2021)	436.0			436.0			436.0			436.0			436.0		
CDR BCRP matured from nov. 26 to 5th. 2021													586.0		
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 nov. 26 to 5th. 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			1 902.0			1 902.0			1 902.0		
Next maturity Swap (Nov. 5, 2021)	30.0			30.0			30.0			30.0			30.0		
Swap matured from nov. 26 to 5th. 2021													30.0		
xvi. Cross Currency Repo															
Proposals received															
Maturity															
Interest rate : Minimum															
Maximum															
Average															
Stock															
Next maturity Swap															
Cross Currency Repo matured from nov. 26 to 5th. 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. 26 to 5th. 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. 26 to 5th. 2021															
xix. Auction sale of FX Swap BCRP	120.0	80.0	160.0	299.9	75.0		200.0	200.0	300.0	200.0	200.0	200.0	100.0	300.0	200.0	200.0	90.1
Proposals received	135.0	81.0	165.0	450.0	75.0		300.0	640.0	740.0	715.0	590.0	870.0	590.0	430.0	590.0	790.0	90.1
Maturity	273 d	273 d	273 d	273 d	273 d		273 d	273 d	273 d	273 d	271 d	271 d	271 d	276 d	276 d	276 d	276 d
Interest rate : Minimum	0.60	0.60	0.60	0.58	0.60		0.60	0.55	0.51	0.50	0.50	0.45	0.40	0.40	0.48	0.54	0.57
Maximum	0.60	0.60	0.60	0.60	0.60		0.60	0.55	0.53	0.60	0.50	0.45	0.40	0.58	0.54	0.60	0.60
Average	0.60	0.60	0.60	0.60	0.60		0.60	0.55	0.52	0.54	0.50	0.45	0.40	0.50	0.51	0.57	0.58
Stock	53 865.8			54 338.7				54 477.7				54 887.7			54 794.9		
Next maturity FX Swap Sell (Nov. 2, 2021)	501.0			501.0				240.0				1 012.9			570.0		
FX Swap Sell currency matured from nov. 26 to 5th. 2021	1 753.9			1 753.9				1 252.9				1 012.9			2 345.5		
xx. Auction Securities Repo to provide US$ dollars (REDI)				200.0								100.0			100.0		
Proposals received				250.0								100.0			100.0		
Maturity				14 d								14 d			14 d		
Interest rate : Minimum				0.30								0.30			0.30		
Maximum				0.30								0.30			0.30		
Average				0.30								0.30			0.30		
Stock	600.0			600.0				600.0				500.0			600.0		
Next maturity REDI (Nov. 4, 2021)	300.0			300.0				300.0				300.0			300.0		
FX Swap Purchase currency matured from nov. 26 to 5th. 2021	400.0			200.0				200.0							200.0		
xxi. Auction Interest Rate Swap	100.0			100.0				100.0				100.0			200.0		
Proposals received	200.0			200.0				200.0				150.0			400.0		
Maturity	182 d			182 d				182 d				182 d			182 d		
Interest rate : Minimum	2.00			2.00				2.00				2.00			2.00		
Maximum	2.02			2.02				2.03				2.06			2.07		
Average	2.02			2.02				2.03				2.06			2.07		
Stock	21 939.9			21 939.9				22 039.9				22 139.9			22 339.9		
Next maturity Interest Rate Swap (Nov. 23, 2021)	100.0			100.0				100.0				100.0			100.0		
FX Swap Purchase currency matured from nov. 26 to 5th. 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	23.8			431.6				12.0				501.6			12.0		
i. Purchase (millions of US$)																	
Average exchange rate (S/. US$)	n. n.			3.768 n.				n. n.				3.796 n.			n. n.		
ii. Sales (millions of US$)	3.974			3.897				3.988				3.981			3.992		
Average exchange rate (S/. US$)	-19.5							-10.0				-10.0			-5.4		
d. Operations outside of FX Desk (millions of US$)	0.5														16.6		
i. Purchase (millions of US$)	20.0							10.0				10.0			16.0		
ii. Sales (millions of US$)																	
e. Liquidity Injection Operations in Secondary Market of CD BCRP, CD BCRP-NR and BTP																	
i. Repurchase of CD BCRP and CD BCRP-NR																	
ii. Purchase of BTP																	
3. Commercial bank current account before close of the day	**2 457.1**			**2 776.4**			**2 481.3**			**3 172.9**			**4 015.5**		
4. Central Bank monetary operations															
a. Spot operations (millions of US$)															
Fed (daily effective rate)	0.0063%			0.0063%			0.0063%			0.0063%			0.0054%		
b. Outcome of the direct temporary buying securities (Reos)															
Interest rate	2.00%			2.00%			2.00%			2.00%			2.00%		
c. Monetary regulation credit															
Interest rate															
d. Overnight deposits in domestic currency	1 638.8			1 941.6			1 591.8			2 373.3			2 877.0		
Interest rate	1.35%			1.35%			1.35%			1.35%			1.35%		
5. Commercial bank current account in the BCR at close of the day	**818.3**			**826.8**			**1 091.5**			**799.5**			**1 138.5**		
I. Cumulative average reserve balances in domestic currency (millions of S/) (*)	8 230.4			8 134.3			9 043.2			8 881.2			8 897.2		
II. Cumulative average reserve balances in domestic currency (% of liabilities subject to reserve requirements) (*)	4.7			4.6			4.6			4.5			4.5		
I. Cumulative average current account in domestic currency (millions of S/)	3 236.8			3 141.0			3 055.8			2 995.0			2 909.2		
II. Cumulative average current account in domestic currency (% of liabilities subject to reserve requirements) (*)	1.6			1.6			1.5			1.5			1.5		
6. Interbank market and Secondary market of CDBCRP															
a. Interbank operations (domestic currency)	446.0			473.0			1 681.0			775.0			609.0		
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			1.50 / 1.50 / 1.50		
b. Interbank operations (foreign currency	105.0			60.0			115.0			265.0			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			0.25 / 0.25 / 0.25		
c. Secondary market of CDBCRP and CDBCRP-NR				13.8											
12 month term (amount / average interest rate)															
24 month term (amount / average interest rate)															
36 month term (amount / average interest rate)															
7. Operations in the foreign exchange market (millions of US$)	**Oct.22.2021**			**Oct.25.2021**			**Oct.26.2021**			**Oct.27.2021**			**Oct.28.2021**		
Flow of foreign exchange position adjusted by forwards = a + b1 - c1 + e + f	60.2			10.0			-16.8			-26.0			-6.4		
Flow of foreign exchange position = a + b1 - c1 + e + f	-68.4			-33.1			-125.8			-33.9			-51.8		
a. Spot purchases with non-banking customers	80.8			-34.1			-231.3			-21.1			176.0		
i. Purchases	283.2			265.4			276.5			325.3			251.3		
ii. Sales	202.4			299.5			507.8			346.4			75.3		
b. Forward and swaps purchases with non-banking customers	37.3			-12.1			85.9			-156.1			-66.0		
i. Placed	170.1			390.2			269.5			237.3			307.0		
ii. Redemption	132.8			402.3			183.7			393.4			373.0		
C. Forward and swaps sells with non-banking customers	-37.7			-35.3			70.4			-62.7			-47.6		
i. Placed	159.7			255.8			256.5			345.5			358.8		
ii. Redemption	176.8			266.0			155.9			406.2			346.4		
d. Interbank operations															
i. Spot	249.5			324.2			366.5			372.1			257.2		
ii. Forward	15.0			14.0			10.0			6.0					
e. Spot sales due to NDF redemption and swaps	46.9			-136.8			-30.4			10.1			-27.6		
f. Net purchases	122.1			280.8			178.8			361.1			359.1		
i. Sales	122.1			280.8			178.8			361.1			359.1		
f. Change due to FX options	-0.5			0.2			-0.3			1.4			-0.3		
g. Net operations with other financial institutions	63.6			21.3			202.0			89.9			189.3		
h. Monetary regulation credit															
Interest rate															
Note: Interbank exchange rate (Source: Datatec)	3.9638			3.9713			3.9930			3.9848			3.9775		
(*) Preliminary information															