CENTRAL RESERVE BANK OF PERU

SUMMARY OF MONETARY AND EXCHANGE OPERATIONS

(Millions of Soles)

	15 Nov 21	16 Nov 21	17 Nov 21	18 Nov 21	19 Nov 21
1. Commercial bank current account before Central Bank operations	**21,934.1**	**19,791.1**	**17,765.1**	**17,668.9**	**16,054.6**
2. Monetary and exchange Central Bank operations before close of the day					
a. Central Bank monetary operations					
i. Auction sale of CD BCRP	500.0	300.0			
Proposals received	705.2	332.7			
Maturity	32 d	31 d			
Interest rate : Minimum	2.0	1.98			
Maximum	2.5	2.00			
Average	2.0	2.00			
Stock	14,886.8	15,486.8	15,486.8	14,875.8	14,875.8
Net maturity CD BCRP (Nov. 30, 2021)	611.0	611.0	611.0	213.0	213.0
Repos BCRP matured from nov. 22th to 26th 2021	611.0	611.0	611.0		
ii. Outcome of the buying auction sale securities (REPO)					
Proposals received					
Maturity					
Interest rate : Minimum					
Maximum					
Average					
Stock	4,613.3	4,613.3	4,613.3	4,763.3	4,763.3
Net maturity Repo (Jan. 27, 2022)	0.9	0.9	0.9	0.9	0.9
Repo BCRP matured from nov. 22th to 26th 2021					
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 from nov. 22th to 26th 2021					
iv. Auction of credit portfolio repurchase agreements (Alternative)					
Proposals received					
Maturity					
Interest rate : Minimum					
Maximum					
Average					
Stock	5,610.6	5,610.6	5,610.6	5,894.9	5,894.9
Net maturity Alternative Credit Portfolio Repo (Jan. 13, 2022)	1.6	1.6	1.6	1.6	1.6
Alternative Credit Portfolio Repo matured from nov. 22th to 26th 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					
Net maturity Special Repo					
Special Repo matured from nov. 22th to 26th 2021					
viii. Auction sale of CDV BCRP	200.0	200.0	200.0	500.0	199.8
Proposals received	240.0	265.0	210.0	790.0	320.0
Maturity	95 d	94 d	93 d	92 d	91 d
Interest rate : Minimum	0.04	0.04	0.04	0.04	0.04
Maximum	0.04	0.04	0.04	0.04	0.04
Average	0.04	0.04	0.04	0.04	0.04
Stock	10,574.9	10,374.9	10,974.9	10,624.9	10,824.7
Net maturity CDV BCRP	850.0	850.0	850.0	360.0	360.0
CDV BCRP matured from nov. 22th to 26th 2021	850.0	850.0	850.0		
ix. Auction sale of CDLD BCRP					
Proposals received					
Maturity					
Interest rate : Minimum					
Maximum					
Average					
Stock					
Net maturity CDLD BCRP					
CDLD BCRP matured from nov. 22th to 26th 2021					
x. Auction sale of time deposits in domestic currency					
Proposals received	1,000.0 17,700.0	1,400.0 17,700.1	1,492.7 10,900.0	1,700.0 10,700.1	1,400.0 9,600.1
Maturity	2,380.0 14,103.1	1,796.0 13,918.9	1,492.7 12,325.3	1,461.0 10,768.3	1,783.4 10,092.4
Interest rate : Minimum	7 d 1 d	7 d 1 d	7 d 1 d	7 d 1 d	7 d 3 d
Maximum	1.97 1.50	1.98 1.97	1.98 1.97	1.98 1.97	1.98 1.97
Average	2.00 2.00	2.00 2.00	2.00 2.00	2.00 2.00	2.00 2.00
	2.00 1.98	2.00 1.99	2.00 1.99	2.00 1.99	2.00 1.99
Stock	17,200.0	17,799.9	17,892.5	18,392.5	17,492.2
Net maturity of time deposits (Nov. 22, 2021)	13,200.0	12,300.1	10,900.0	12,200.2	11,800.0
Time Deposits matured from nov. 22th to 26th 2021	15,200.1	14,300.2	12,900.1	12,200.2	17,492.2
xi. Auction sale of time deposits TP in domestic currency	500.1	500.0			
Proposals received	787.6	981.5			
Maturity	32 d	183 d			
Interest rate : Minimum	2.25	2.80			
Maximum	3.27	2.90			
Average	2.8	2.8			
Stock	4,517.4	4,517.4	4,517.4	4,517.4	4,517.4
Net maturity of time deposits TP (Nov. 22, 2021)	1,045.5	1,045.5	1,045.5	1,045.5	1,045.5
Time Deposits TP matured from nov. 22th to 26th 2021					1,045.5
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 from nov. 22th to 26th 2021					
xiii. Auction sale of CDR BCRP					
Proposals received					
Maturity					
Interest rate : Minimum					
Maximum					
Average					
Stock	1,550.0	1,550.0	1,550.0	1,550.0	1,550.0
Net maturity CDR BCRP (Dec. 13, 2021)	200.0	200.0	200.0	200.0	200.0
CDR BCRP matured from nov. 22th to 26th 2021					
xiv. Auction sale of CD BCRP-NR					
Proposals received					
Maturity					
Interest rate : Minimum					
Maximum					
Average					
Stock					
Net maturity CDR BCRP					
CD BCRP-NR matured from nov. 22th to 26th 2021					
xv. Auction sale of Swap operation in foreign currency					
Proposals received					
Maturity					
Interest rate : Minimum					
Maximum					
Average					
Stock	1,972.0	1,972.0	1,972.0	1,972.0	1,972.0
Net maturity Swap (Nov. 26, 2021)	30.0	30.0	30.0	30.0	30.0
Swap matured from nov. 22th to 26th 2021					30.0
xvi. Cross Currency Repo					
Proposals received					
Maturity					
Interest rate : Minimum					
Maximum					
Average					
Stock					
Net maturity Swap					
Cross Currency Repo matured from nov. 22th to 26th 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 from nov. 22th to 26th 2021					
xviii. Auction sale of Swap operation in foreign currency (Cancellation)					
Proposals received					
Maturity					
Interest rate : Minimum					
Maximum					
Average					
Stock					
Net maturity Swap foreign currency					
Swap foreign currency matured from nov. 22th to 26th 2021					
xix. Auction FX Swap Sell BCRP			200.0 200.0 200.0 120.0	200.0 200.0 50.0	80.0
Proposals received			495.0 495.0 390.0 130.0	760.0 700.0 60.0	80.0
Maturity			273 d 365 d 365 d 365 d	273 d 273 d 365 d	364 d
Interest rate : Minimum			0.59 0.55 0.40 0.57	0.51 0.57 0.59	0.55
Maximum			0.59 0.55 0.40 0.59	0.59 0.57 0.59	0.59
Average			0.59 0.55 0.40 0.58	0.57 0.57 0.59	0.57
Stock	14,405.4	14,736.4	14,736.5	14,405.5	14,736.5
Net maturity FX Swap Sell (Nov. 22, 2021)	177.6	200.1	535.0	527.0	125.0
FX Swap Sell currency matured from nov. 22th to 26th 2021	1,439.1	1,262.1	1,062.0	527.0	604.5
xx. Auction Security Repos to provide US$ dollars (REDI)				100.0	
Proposals received				100.0	
Maturity				14 d	
Interest rate : Minimum				0.30	
Maximum				0.30	
Average				0.30	
Stock	600.0	600.0	600.0	500.0	500.0
Net maturity REDI (Nov. 23, 2021)	300.0	300.0	300.0	300.0	300.0
FX Swap Purchase currency matured from nov. 22th to 26th 2021	200.0	200.0	200.0		400.0
xxi. Auction Interest Rate Swap			100.0	100.0	
Proposals received			200.0	250.0	
Maturity			273 d	273 d	
Interest rate : Minimum			2.71	2.68	
Maximum			2.71	2.72	
Average			2.71	2.69	
Stock	23,219.9	23,219.9	23,319.9	23,419.9	23,419.9
Net maturity Interest Rate Swap (Nov. 23, 2021)	100.0	100.0	100.0	100.0	100.0
FX Swap Purchase currency matured from nov. 22th to 26th 2021				300.0	300.0
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			280.5	321.7	
i. Purchase (millions of US$)					
Average exchange rate (S/ US$)					
ii. Sales (millions of US$)			70.0	80.0	
Average exchange rate (S/ US$)			4.007	4.021	
d. Operations outside of FX Desk (millions of US$)		-17.0		1,128.5	12.6
i. Purchase (millions of US$)		0.0		1,128.5	12.6
ii. Sales (millions of US$)		17.0			
e. Operations in 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	**6,284.3**	**5,681.7**	**4,832.9**	**4,647.2**	**4,554.9**
4. Central Bank monetary operations					
a. Base interbank interest rate					
Fed (daily effective rate)	0.0063%	0.0063%	0.0063%	0.0063%	0.0071%
b. Outcome of the direct temporary buying securities (Reos)					
Interest rate	2.50%	2.50%	2.50%	2.50%	2.50%
c. Monetary regulation credit					
Interest rate					
d. Overnight deposits in domestic currency	2,530.5	3,574.3	3,051.0	2,447.8	3,258.0
Interest rate	1.85%	1.85%	1.85%	1.85%	1.85%
5. Commercial bank current account in the BCR at close of the day	**3,753.8**	**2,107.4**	**1,781.9**	**2,199.4**	**1,296.9**
i. Cumulative average reserve balances in domestic currency (millions of S/) (*)	10,879.2	12,366.0	10,585.5	10,438.8	10,372.6
j. Cumulative average reserve balances in domestic currency (% of liabilities subject to reserve requirements) (*)	5.6	5.5	5.4	5.3	5.3
k. Cumulative average current account in domestic currency (millions of S/)	4,556.1	5,145.5	4,260.4	4,104.7	4,047.4
l. Cumulative average current account in domestic currency (% of liabilities subject to reserve requirements) (*)	2.3	2.3	2.2	2.1	2.1
6. Interbank market and Secondary market of CDBCRP					
a. Interbank operations (domestic currency)	750.0	100.0	100.0	118.0	500.0
Interest rate : Minimum / Maximum / TIBO	2.00 / 2.00 / 2.00	2.00 / 2.00 / 2.00	2.00 / 2.00 / 2.00	2.00 / 2.00 / 2.00	2.00 / 2.00 / 2.00
b. Interbank operations (foreign currency)	211.0	235.0	150.0	105.0	263.0
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		23.5		25.0	
12 month term amount / average interest rate					
6 month term amount / average interest rate					
24 month term amount / average interest rate					
	Nov.12.2021	**Nov.15.2021**	**Nov.16.2021**	**Nov.17.2021**	**Nov.18.2021**
7. Operations in the foreign exchange market (millions of US$)					
Flow of foreign exchange position adjusted to forwards = a + b1 - c1 + e + f	42.8	-3.2	-46.8	21.6	5.6
Flow of foreign exchange position = a + b1 - c1 + e + f	158.6	24.1	-20.5	-60.4	23.2
a. Spot purchases with non-banking costumers	15.2	36.0	-36.8	-124.1	64.6
i. Purchases	333.1	455.8	363.3	279.2	331.6
ii. Sales	317.9	419.8	399.1	403.3	267.0
b. Forward and swaps purchases with non-banking costumers	31.4	128.1	86.5	-54.4	-370.0
i. Placed	330.9	264.4	404.1	345.7	295.2
ii. Redemption	299.6	136.3	317.6	400.0	665.2
C. Forward and swaps sells with non-banking costumers	3.6	112.2	64.6	-31.2	-373.1
i. Placed	137.5	361.1	362.4	225.4	234.0
ii. Redemption	133.9	169.0	187.8	256.6	607.1
d. Interbank operations					
i. Spot	373.3	187.1	286.8	427.8	262.3
ii. Forward	92.0	5.0	83.0		66.0
e. Spot notes due to NDF redemption and swaps	-168.1	16.2	-112.1	-169.7	-40.1
f. Other purchases	127.4	133.1	298.7	366.3	646.5
i. Sales	294.8	133.1	298.7	366.3	646.5
f. Change due to FX options	0.0	-20.4	0.2	0.1	1.0
g. Net operations with other financial institutions	2.3	-26.2	-49.9	195.0	48.2
h. Monetary regulation credit					
Interest rate					
Note: Interbank exchange rate (Source: Datatec)	4.0249	4.0014	3.9996	4.0047	4.0199

(*) Preliminary information