CENTRAL RESERVE BANK OF PERU

SUMMARY OF MONETARY AND EXCHANGE OPERATIONS

(Millions of Soles)

	24 May 21		25 May 21		26 May 21		27 May 21		28 May 21	
1. Commercial bank current account before Central Bank operations	**22,749.6**		**22,111.9**		**21,527.0**		**5,684.0**		**20,438.9**	
2. Monetary and exchange Central Bank operations before close of the day										
a. Central Bank monetary operations										
i. Auction sale of CD BCRP	93.0		152.0	99.9	72.0	200.0	178.0		231.0	
Proposals received	123.0		187.0	143.0	172.0	250.0	178.0		231.0	
Maturity	175 d		174 d	29 d	173 d	28 d	81 d		80 d	
Interest rate : Minimum	0.31		0.31	0.24	0.31	0.25	0.26		0.26	
Maximum	0.31		0.31	0.25	0.31	0.25	0.28		0.28	
Average	0.31		0.31	0.25	0.31	0.25	0.27		0.27	
Stock	41,619.4		41,862.5		42,084.5		42,262.5		42,493.5	
Next maturity CD BCRP (Jun. 3, 2021)	670.0		670.0		670.0		670.0		670.0	
CD BCRP matured from may 31 to june 04, 2019									670.0	
ii. Outcome of the buying auction sale securities (REPO)										
Proposals received										
Maturity										
Interest rate : Minimum										
Maximum										
Average										
Stock	1,928.5		1,928.5		1,928.5		1,928.5		1,928.5	
Next maturity Repo (ug. 2, 2021)	1.9		1.9		1.9		1.9		1.9	
Repo BCRP matured from may 31 to june 04, 2019										
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 may 31 to june 04, 2019										
iv. Auction of credit portfolio repurchase agreements (Alternative)										
Proposals received										
Maturity										
Interest rate : Minimum										
Maximum										
Average										
Stock	2,064.6		2,064.6		2,064.6		2,064.6		2,062.8	
Next maturity Alternative Credit Portfolio Repo (Jul. 6, 2021)	6.0		6.0		6.0		6.0		0.5	
Alternative Credit Portfolio Repo matured from may 31 to june 04, 2019										
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 may 31 to june 04, 2019										
viii. Auction sale of CDV BCRP										
Proposals received										
Maturity										
Interest rate : Minimum										
Maximum										
Average										
Stock										
Next maturity CDV BCRP										
CDV BCRP matured from may 31 to june 04, 2019										
ix. Auction sale of CDLD BCRP										
Proposals received										
Maturity										
Interest rate : Minimum										
Maximum										
Average										
Stock										
Next maturity CDLD BCRP										
CDLD BCRP matured from may 31 to june 04, 2019										
x. Auction sale of time deposit in domestic currency	2 833.0	13 533.6	2 106.4	14 618.5	1 688.3	14 384.5	1 661.1	14 423.7	1 331.3	12 767.8
Proposals received	2 833.0	13 533.6	2 106.4	14 618.5	1 688.3	14 384.5	1 661.1	14 423.7	1 331.3	12 767.8
Maturity	7 d	1 d	7 d	1 d	7 d	1 d	7 d	1 d	7 d	3 d
Interest rate : Minimum	0.24	0.24	0.24	-0.25	0.24	0.24	0.24	0.24	0.24	0.23
Maximum	0.25	0.25	0.25	0.25	0.25	0.25	0.25	0.25	0.25	0.25
Average	0.25	0.25	0.25	0.24	0.25	0.25	0.25	0.25	0.25	0.25
Stock	26,242.7		26,434.3		25,329.6		24,315.7		22,387.9	
Next maturity of time deposits (May. 31, 2021)	16,533.3		17,177.5		17,088.7		16,026.9		15,600.8	
Time Deposits matured from may 31 to june 04, 2019	23,409.7		21,494.9		18,701.9		16,026.9		22,387.9	
xi. Auction sale of time deposits TP in domestic currency										
Proposals received										
Maturity										
Interest rate : Minimum										
Maximum										
Average										
Stock	2,820.5		2,820.5		2,820.5		2,820.5		2,820.5	
Next maturity of time deposits TP (ug. 17, 2021)	275.0		275.0		275.0		275.0		275.0	
Time Deposits TP matured from may 31 to june 04, 2019										
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 may 31 to june 04, 2019										
xiii. Auction sale of CDR BCRP	25.0	130.0	Desierta	Desierta	100.0					
Proposals received	25.0	130.0	-.-	-.-	100.0					
Maturity	89 d	92 d	92 d	92 d	92 d					
Interest rate : Minimum	0.25	0.25	-.-	-.-	0.24					
Maximum	0.25	0.25	-.-	-.-	0.24					
Average	0.25	0.25	-.-	-.-	0.24					
Stock	5,418.0		5,248.0		5,348.0		5,348.0		5,348.0	
Next maturity CDR BCRP (Jun. 3, 2021)	270.0		200.0		200.0		200.0		200.0	
CDR BCRP matured from may 31 to june 04, 2019	270.0								200.0	
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 may 31 to june 04, 2019										
xv. Auction sale of Swap operation in foreign currency										
Proposals received										
Maturity										
Interest rate : Minimum										
Maximum										
Average										
Stock	1,787.0		1,852.0		1,852.0		1,852.0		1,922.0	
Next maturity Swap (ug. 10, 2021)	50.0		50.0		50.0		50.0		50.0	
Swap matured from may 31 to june 04, 2019										
xvi. Cross Currency Repo										
Proposals received										
Maturity										
Interest rate : Minimum										
Maximum										
Average										
Stock										
Next maturity Swap										
Cross Currency Repo matured from may 31 to june 04, 2019										
xvii. Auction sale of Swap operation in foreign currency (Repurchase)										
Proposals received										
Maturity										
Interest rate : Minimum										
Maximum										
Average										
Stock										
Next maturity Swap foreign currency										
Swap foreign currency matured from may 31 to june 04, 2019										
xviii. Auction sale of Swap operation in foreign currency (Participation)										
Proposals received										
Maturity										
Interest rate : Minimum										
Maximum										
Average										
Stock										
Next maturity Swap foreign currency										
Swap foreign currency matured from may 31 to june 04, 2019										
xix. Auction FX Swap Sell BCRP	10.0		200.0	500.0	300.0					
Proposals received	10.0		384.0	925.0	600.0					
Maturity	365 d		91 d	91 d	91 d					
Interest rate : Minimum	0.25		0.25	0.35	0.40					
Maximum	0.25		0.55	0.55	0.40					
Average	0.25		0.40	0.47	0.40					
Stock	34,167.0			34,167.0		34,167.0	34,167.0		34,167.0	
Next maturity FX Swap Sell (Jun. 1, 2021)	300.0			300.0		300.0	300.0		300.0	
FX Swap Sell currency matured from may 31 to june 04, 2019									2,237.9	
xx. Auction Security Repos to provide US$ dollars (REDI)	200.0			140.0			200.0		200.0	
Proposals received	240.0			190.0			335.0		250.0	
Maturity	21 d			31 d			29 d		14 d	
Interest rate : Minimum	0.31			0.32			0.36		0.37	
Maximum	0.46			0.36			0.42		0.37	
Average	0.39			0.34			0.38		0.37	
Stock	1,351.9			1,101.9		693.0	792.0		962.0	
Next maturity REDI (Jun. 1, 2021)	390.0			508.9		111.0	20.0		40.0	
FX Swap Purchase currency matured from may 31 to june 04, 2019	1,029.9			639.9		131.0	142.0		122.0	
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	570.6			614.7		631.6	890.6			
i. Purchase (millions of US$)										
Average exchange rate (S/. US$)										
ii. Selling (millions of US$)	150.0			160.0		164.0	230.0			
Average exchange rate (S/. US$)	3.894			3.882		3.892	3.872			
d. Operations outside of FX Desk (millions of US$)				0.7						
i. Purchase (millions of US$)				0.7						
ii. Selling (millions of US$)										
e. Operations at the Secundary Market of CD BCRP, CD BCRP-NR and BTP									110.0	
i. Repurchase of CD BCRP and CD BCRP-NR										
ii. Purchase of BTP									110.0	
3. Commercial bank current account before close of the day	**5,564.4**		**4,426.4**		**4,500.6**		**4,783.4**		**6,146.8**	
4. Central Bank monetary operations										
a. Swap operations of foreign currency										
Fee (daily effective rate)	0.0014%		0.0014%		0.0014%		0.0014%		0.0014%	
b. Outcome of the direct temporary buying securities (Repo)										
Interest rate	0.50%		0.50%		0.50%		0.50%		0.50%	
c. Monetary regulation credit										
Interest rate										
d. Overnight deposits in domestic currency	4,597.1		2,648.5		2,640.0		2,643.2		5,144.5	
Interest rate	0.15%		0.15%		0.15%		0.15%		0.15%	
5. Commercial bank current account in the BCR at close of the day	**967.3**		**771.9**		**860.6**		**1,150.2**		**1,002.3**	
a. Cumulative average reserve balances in domestic currency (millions of S/) (*)	8,931.0		8,931.0		8,722.0		8,658.3		8,615.5	
b. Cumulative average reserve balances in domestic currency (% of liabilities subject to reserve requirements) (*)	4.5		4.5		4.4		4.4		4.4	
c. Cumulative average current account in domestic currency (millions of S/)	2,854.8		2,854.8		2,652.9		2,589.8		2,548.7	
d. Cumulative average current account in domestic currency (% of liabilities subject to reserve requirements) (*)	1.4		1.4		1.3		1.3		1.3	
6. Interbank market and Secondary market of COBCRP										
a. Interbank operations (domestic currency)			200.0				70.0			
Interest rate : Minimum / Maximum / T&D	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	
b. Interbank operations (foreign currency)	100.0		141.0		168.5		163.5		90.0	
Interest rate : Minimum / Maximum / Average	0.30 / 0.30 / 0.30		0.30 / 0.30 / 0.30		0.30 / 0.30 / 0.30		0.30 / 0.30 / 0.30		0.30 / 0.30 / 0.30	
c. Secondary market of COBCRP and COBCRP-NR	40.5		6.0		3.5		70.0			
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$)	**May.21.2021**		**May.24.2021**		**May.25.2021**		**May.26.2021**		**May.27.2021**	
Flow of foreign exchange position adjusted by forwards = a + b1 - c1 + e + f	-28.7		-3.9		27.6		-72.9		-142.4	
Flow of foreign exchange position = a + b1 - c1 + e + f	-97.8		138.1		71.4		-15.9		-94.5	
a. Spot purchases with non-banking costumers	103.8		234.4		360.4		188.1		284.1	
i. Purchases	342.5		392.6		417.6		372.7		524.8	
ii. Sales	446.3		626.0		448.0		570.8		808.9	
b. Forward and swap purchases with non-banking costumers	181.1		193.8		9.4		111.8		26.9	
i. Packet	368.2		222.2		315.8		595.3		395.3	
ii. Redemption	186.9		428.0		315.4		707.2		368.5	
C. Forward and swap sells with non-banking costumers	121.5		-49.7		72.1		-42.1		38.4	
i. Packet	453.3		177.2		287.2		248.4		243.0	
ii. Redemption	331.8		226.8		215.2		291.5		156.6	
d. Interbank operations										
i. Spot	449.4		490.7		365.5		558.1		696.1	
ii. Forward	23.0		134.0		20.0		40.0		23.0	
e. Spot sales due to NDF redemption and swaps	83.3		-220.3		-110.4		-430.5		-211.4	
i. Purchases	254.5		188.1		188.2		286.9		104.2	
ii. Sales	151.2		408.3		298.6		697.4		315.6	
f. Change due to FX options	9.3		-9.5		27.9		37.8		-0.3	
g. Net operations with other financial institutions	27.8		205.2		111.8		187.2		293.1	
h. Monetary regulation credit										
Interest rate										
Note: Interbank exchange rate (Source: Datatec)	3.7454		3.7999		3.8373		3.8444		3.8644	

(*) Preliminar information