# CENTRAL RESERVE BANK OF PERU

## SUMMARY OF MONETARY AND EXCHANGE OPERATIONS

(Millions of Soles)

| | 21 Jun 21 | 22 Jun 21 | 23 Jun 21 | 24 Jun 21 | 25 Jun 21 |
|---|---|---|---|---|---|
| **1. Commercial bank current account before Central Bank operations** | **24,138.3** | **22,782.6** | **21,975.8** | **21,706.8** | **21,583.3** |
| **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 | 131,5 | 200,0 135,0 | 190,0 | 147,1 |
| Proposals received | 591,5 | 131,5 | 320,0 145,0 | 300,0 | 157,1 |
| Maturity | 95 d | 94 d | 93 d 34 d | 92 d | 91 d |
| Interest rate : Minimum | 0,24 | 0,28 | 0,27 0,24 | 0,27 | 0,26 |
| Maximum | 0,28 | 0,28 | 0,27 0,25 | 0,28 | 0,28 |
| Average | 0,28 | 0,28 | 0,27 0,25 | 0,28 | 0,26 |
| Stock | 43,241.7 | 43,373.2 | 43,116.3 | 43,306.3 | 43,306.3 |
| Next maturity CD BCRP (Jun. 28, 2021) | 591.9 | 591.9 | 1,712.0 | 1,712.0 | 1,712.0 |
| CD BCRP matured from june 28 to julai 2, 2021 | 591.9 | 591.9 | | | 1,712.0 |
| ii. Outcome of the buying auction sale securities (REPO) | | 200,0 | | 200,0 | |
| Proposals received | | 310,0 | | 210,0 | |
| Maturity | | 94 d | | 92 d | |
| Interest rate : Minimum | | 0,33 | | 0,33 | |
| Maximum | | 0,34 | | 0,34 | |
| Average | | 0,33 | | 0,33 | |
| Stock | 5,888.5 | 6,163.5 | 6,163.5 | 6,398.5 | 6,398.5 |
| Next maturity Repo (Aug. 2, 2021) | 1.9 | 1.9 | 1.9 | 1.9 | 1.9 |
| Repo BCRP matured from june 28 to julai 2, 2021 | | | | | |
| 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 june 28 to julai 2, 2021 | | | | | |
| iv. Auction of credit portfolio repurchase agreements (Alternative) | | | | | |
| Proposals received | | | | | |
| Maturity | | | | | |
| Interest rate : Minimum | | | | | |
| Maximum | | | | | |
| Average | | | | | |
| Stock | 2,330.3 | 2,330.3 | 2,330.3 | 2,330.3 | 2,330.3 |
| Next maturity Alternative Credit Portfolio Repo (Jul. 6, 2021) | 0.5 | 0.5 | 0.5 | 0.5 | 0.5 |
| Alternative Credit Portfolio Repo matured from june 28 to julai 2, 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 | | | | | |
| Next maturity Special Repo. | | | | | |
| Special Repo matured from june 28 to julai 2, 2021 | | | | | |
| viii. Auction sale of CDV BCRP | | | | | |
| Proposals received | | | | | |
| Maturity | | | | | |
| Interest rate : Minimum | | | | | |
| Maximum | | | | | |
| Average | | | | | |
| Stock | | | | | |
| Next maturity CDV BCRP | | | | | |
| CDV BCRP matured from june 28 to julai 2, 2021 | | | | | |
| ix. Auction sale of CDLD BCRP | | | | | |
| Proposals received | | | | | |
| Maturity | | | | | |
| Interest rate : Minimum | | | | | |
| Maximum | | | | | |
| Average | | | | | |
| Stock | | | | | |
| Next maturity CDLD BCRP | | | | | |
| CDLD BCRP matured from june 28 to julai 2, 2021 | | | | | |
| x. Auction sale of time deposits in domestic currency | 2 000,2 16 014,0 | 2 000,0 15 325,8 | 1 524,2 14 775,7 | 1 331,0 15 090,5 | 1 227,0 14 745,1 |
| Proposals received | 2 515,3 16 129,0 | 2 664,5 15 325,8 | 1 524,2 14 775,7 | 1 331,0 15 090,5 | 1 227,0 14 745,1 |
| Maturity | 7 d 1 d | 8 d 1 d | 7 d 1 d | 7 d 1 d | 7 d 3 d |
| Interest rate : Minimum | 0,24 0,24 | 0,24 0,24 | 0,24 0,23 | 0,25 0,24 | 0,24 0,24 |
| 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 0,25 | 0,25 0,25 | 0,25 0,25 | 0,25 0,25 |
| Stock | 23,991.7 | 23,803.4 | 23,504.0 | 23,745.8 | 6,855.4 |
| Next maturity of time deposits (Jun. 28, 2021) | 17,514.1 | 16,599.3 | 16,179.7 | 16,890.4 | 2,000.2 |
| Time Deposits matured from june 28 to julai 2, 2021 | 21,991.5 | 19,803.2 | 17,979.6 | 16,890.4 | 6,855.4 |
| xi. Auction sale of time deposits TP in domestic currency | | | | | |
| Proposals received | | | | | |
| Maturity | | | | | |
| Interest rate : Minimum | | | | | |
| Maximum | | | | | |
| Average | | | | | |
| Stock | 4,939.5 | 4,939.5 | 4,939.5 | 4,939.5 | 4,939.5 |
| Next maturity of time deposits TP (Aug. 17, 2021) | 275.0 | 275.0 | 275.0 | 275.0 | 275.0 |
| Time Deposits TP matured from june 28 to julai 2, 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 june 28 to julai 2, 2021 | | | | | |
| xiii. Auction sale of CDR BCRP | Desierta | Desierta | 20,0 | | |
| Proposals received | -.- | -.- | 20,0 | | |
| Maturity | 60 d | 62 d | 61 d | | |
| Interest rate : Minimum | -.- | -.- | 0,44 | | |
| Maximum | -.- | -.- | 0,44 | | |
| Average | -.- | -.- | 0,44 | | |
| Stock | 7,034.0 | 7,034.0 | 7,054.0 | 7,054.0 | 7,054.0 |
| Next maturity CDR BCRP (Jun. 28, 2021) | 120.0 | 120.0 | 120.0 | 120.0 | 120.0 |
| CDR BCRP matured from june 28 to julai 2, 2021 | | | | | 120.0 |
| 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 june 28 to julai 2, 2021 | | | | | |
| xv. Auction sale of Swap operation in foreign currency | | | | | |
| Proposals received | | | | | |
| Maturity | | | | | |
| Interest rate : Minimum | | | | | |
| Maximum | | | | | |
| Average | | | | | |
| Stock | 1,922.0 | 1,922.0 | 1,922.0 | 1,922.0 | 1,922.0 |
| Next maturity Swap (Aug. 10, 2021) | 50.0 | 50.0 | 50.0 | 50.0 | 50.0 |
| Swap matured from june 28 to julai 2, 2021 | | | | | |
| xvi. Cross Currency Repo | | | | | |
| Proposals received | | | | | |
| Maturity | | | | | |
| Interest rate : Minimum | | | | | |
| Maximum | | | | | |
| Average | | | | | |
| Stock | | | | | |
| Next maturity Swap | | | | | |
| Cross Currency Repo matured from june 28 to julai 2, 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 june 28 to julai 2, 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 june 28 to julai 2, 2021 | | | | | |
| xix. Auction FX Swap Sell BCRP | | | 20,0 | Desierta Desierta | Desierta |
| Proposals received | | | 20,0 | -.- -.- | 20,0 |
| Maturity | | | 183 d | 182 d 182 d | 185 d |
| Interest rate : Minimum | | | 0,45 | -.- -.- | -.- |
| Maximum | | | 0,45 | -.- -.- | -.- |
| Average | | | 0,45 | -.- -.- | -.- |
| Stock | 29,798.0 | 28,998.0 | 28,618.0 | 28,500.0 | 28,000.0 |
| Next maturity FX Swap Sell (Jun. 28, 2021) | 800.0 | 400.0 | 118.0 | 500.0 | 483.0 |
| FX Swap Sell currency matured from june 28 to julai 2, 2021 | 1,818.0 | 1,018.0 | 618.0 | 500.0 | 1,142.0 |
| xx. Auction Security Repos to provide US$ dollars (RED) | | 137,0 | | | 200,0 |
| Proposals received | | 137,0 | | | 200,0 |
| Maturity | | 14 d | | | 14 d |
| Interest rate : Minimum | | 0,40 | | | 0,40 |
| Maximum | | 0,40 | | | 0,40 |
| Average | | 0,40 | | | 0,40 |
| Stock | 2,525.0 | 2,662.0 | 1,917.0 | 1,757.0 | 1,182.0 |
| Next maturity RED (Jun. 28, 2021) | | 745.0 | 160.0 | 575.0 | 90.0 |
| FX Swap Purchase currency matured from june 28 to julai 2, 2021 | 1,480.0 | 1,480.0 | 735.0 | 1,620.0 | 1,045.0 |
| 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 | 95.0 | 596.6 | 406.0 | 597.6 | 398.7 |
| i. Purchase (millions of US$) | | | | | |
| Average exchange rate (S/. US$) | | | | | |
| ii. Selling (millions of US$) | 24.0 | 150.0 | 102.0 | 150.0 | 100.0 |
| Average exchange rate (S/. US$) | 3.957 | 3.977 | 3.980 | 3.984 | 3.987 |
| d. Operations outside of FX Desk (millions of US$) | 400.1 | 36.5 | -50.0 | 0.3 | |
| i. Purchase (millions of US$) | 400.1 | 36.5 | | 0.3 | |
| ii. Selling (millions of US$) | | | 50.0 | | |
| e. Operations at the Secundary 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** | **5,529.1** | **5,003.8** | **4,955.2** | **4,732.7** | **5,065.4** |
| **4. Central Bank monetary operations** | | | | | |
| a. Swap operations of foreign currency. | | | | | |
| Fee (daily efective rate) | 0.0013% | 0.0013% | 0.0013% | 0.0013% | 0.0013% |
| 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 | 4,783.0 | 4,256.0 | 4,332.0 | 4,208.0 | 4,395.3 |
| 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** | **746.1** | **747.8** | **623.2** | **524.7** | **670.1** |
| a Cumulative average reserve balances in domestic currency (millions of S/) (*) | 9,002.8 | 8,874.2 | 8,779.8 | 8,683.7 | 8,596.5 |
| b Cumulative average reserve balances in domestic currency (% of liabilities subject to reserve requirements) (*) | 4.5 | 4.5 | 4.4 | 4.4 | 4.3 |
| c Cumulative average current account in domestic currency (millions of S/) | 3,033.2 | 2,899.6 | 2,806.1 | 2,710.0 | 2,618.6 |
| d Cumulative average current account in domestic currency (% of liabilities subject to reserve requirements) (*) | 1.5 | 1.5 | 1.4 | 1.4 | 1.3 |
| **6. Interbank market and Secondary market of CDBCRP** | | | | | |
| a. Interbank operations (domestic currency) | | | | 25.0 | 150.0 |
| Interest rate : Minimum / Maximum / TIBO | 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) | 129.5 | 111.5 | 155.0 | | 217.0 |
| Interest rate : Minimum / Maximum / Average | 0,50 / 0,60 / 0,52 | 0,50 / 0,60 / 0,53 | 0,50 / 0,60 / 0,52 | | 0.40 / 0.45 / 0,45 |
| c. Secondary market of CDBCRP and CDBCRP-NR | 6.0 | 65.5 | 58.2 | 40.0 | 40.0 |
| 6 month term (amount / average interest rate) | | | | | |
| 12 month term (amount / average interes rate) | | | | | |
| 24 month term (amount / average interest rate) | | | | | |
| **7. Operations in the foreign exchange market (millions of US$)** | **Jun.18.2021** | **Jun.18.2021** | **Jun.22.2021** | **Jun.23.2021** | **Jun.24.2021** |
| Flow of foreign exchange position adjusted by forwards = a + b.i - c.i + e + f | -2.8 | -13.0 | -65.9 | -3.3 | 26.6 |
| Flow of foreign exchange position = a + b.ii - c.ii + e + f | 150.4 | 35.0 | 130.5 | 14.6 | 92.5 |
| a. Spot purchases with non-banking costumers | 206.1 | 46.9 | 1.8 | -28.9 | -15.0 |
| i. Purchases | 513.0 | 293.2 | 352.3 | 294.5 | 520.8 |
| ii. Sales | 306.8 | 246.3 | 350.6 | 323.3 | 535.8 |
| b. Forward and swap purchases with non-banking costumers | 44.5 | -124.9 | -233.3 | -20.8 | -100.5 |
| i. Pacted | 248.3 | 87.8 | 116.5 | 455.0 | 580.6 |
| ii. Redemption | 203.8 | 212.6 | 349.9 | 475.8 | 681.1 |
| C. Forward and swap sells with non-banking costumers | 198.2 | -77.1 | -256.7 | -109.0 | -87.9 |
| i. Pacted | 344.1 | 187.1 | 89.4 | 253.2 | 230.1 |
| ii. Redemption | 145.9 | 264.2 | 346.2 | 362.2 | 318.0 |
| d. Interbank operations | | | | | |
| i. Spot | 187.1 | 86.9 | 233.3 | 229.6 | 361.3 |
| ii. Forward | 31.0 | 16.0 | 83.0 | 27.0 | 67.0 |
| e. Spot sales due to NDF redemption and swaps | -97.0 | 22.3 | -23.6 | -169.6 | -410.8 |
| i. Purchases | 88.0 | 216.7 | 308.0 | 300.3 | 261.6 |
| ii. Sales | 185.1 | 194.3 | 331.6 | 469.9 | 672.4 |
| f. Change due to FX options | 0.5 | -0.2 | -0.2 | -1.9 | -21.2 |
| g. Net operations with other financial institutions | -16.6 | 17.4 | -71.1 | -4.6 | 123.1 |
| h. Monetary regulation credit | | | | | |
| Interest rate | | | | | |
| Note: Interbank exchange rate (Source: Datatec) | 3.9433 | 3.9601 | 3.9747 | 3.9787 | 3.9849 |

(*) Preliminar information