CENTRAL RESERVE BANK OF PERU

SUMMARY OF MONETARY AND EXCHANGE OPERATIONS

(Millions of Soles)

	28 Jun 21		30 Jun 21		1 Jul 21		2 Jul 21	
1. Commercial bank current account before Central Bank operations	**25,676.1**		**25,934.4**		**24,245.3**		**21,953.5**	
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		-36.5	200.0	-200.0	200.1	-13.0	
Proposals received	507.0		41.5	427.0	270.0	420.0	353.0	
Maturity	88 d		191 d	27 d	85 d	26 d	84 d	
Interest rate : Minimum	0.25		0.31	0.24	0.27	0.25	0.28	
Maximum	0.28		0.31	0.25	0.27	0.25	0.28	
Average	0.27		0.31	0.25	0.27	0.25	0.28	
Stock	42,261.4		42,477.0		42,878.0		42,891.0	
Next maturity CD BCRP (Jul. 6, 2021)	2,132.0		2,132.0		2,132.0		2,132.0	
CD BCRP matured from jul 5 to 9, 2021							6,174.3	
ii. Outcome of the buying auction sale securities (REPO)								
Proposals received								
Maturity								
Interest rate : Minimum								
Maximum								
Average								
Stock	6,475.5		6,475.5		6,575.5		6,575.5	
Next maturity Repo (Aug. 2, 2021)	1.9		1.9		1.9		1.9	
Repo BCRP matured from jul 5 to 9, 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 jul 5 to 9, 2021								
iv. Auction of credit portfolio repurchase agreements (Alternative)								
Proposals received								
Maturity								
Interest rate : Minimum								
Maximum								
Average								
Stock	2,330.3		2,330.3		2,530.1		2,530.1	
Next maturity Alternative Credit Portfolio Repo (Jul. 6, 2021)	0.5		0.5		0.5		0.5	
Alternative Credit Portfolio Repo matured from jul 5 to 9, 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	1,882.2		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 jul 5 to 9, 2021								
viii. Auction sale of CDV BCRP								
Proposals received								
Maturity								
Interest rate : Minimum								
Maximum								
Average								
Stock								
Next maturity CDV BCRP								
CDV BCRP matured from jul 5 to 9, 2021								
ix. Auction sale of CDLD BCRP								
Proposals received								
Maturity								
Interest rate : Minimum								
Maximum								
Average								
Stock								
Next maturity CDLD BCRP								
CDLD BCRP matured from jul 5 to 9, 2021								
x. Auction sale of time deposits in domestic currency	-1,000.0	15,066.9	-1,500.0	15,631.3	-999.9	12,414.8	-1,499.9	12,909.0
Proposals received	1,132.0	15,066.9	1,815.0	15,631.3	2,481.0	12,414.8	2,997.0	12,909.0
Maturity	7 d	2 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	0.24	0.24	0.24
Maximum	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
Stock	22,149.1		20,689.3		17,141.7		17,908.8	
Next maturity of time deposits (Jul. 5, 2021)	18,591.1		16,962.3		13,641.8		13,909.0	
Time Deposits matured from jul 5 to 9, 2021	21,149.1		18,189.3		13,641.8		17,908.8	
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	
Next maturity of time deposits TP (Aug. 17, 2021)	275.0		275.0		275.0		275.0	
Time Deposits TP matured from jul 5 to 9, 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 jul 5 to 9, 2021								
xiii. Auction sale of CDR BCRP			200.0 200.0 200.0 200.0				200.0 200.0 300.0	
Proposals received			220.0 210.0 210.0 210.0				220.0 280.0 395.0	
Maturity			183 d 62 d 62 d 62 d				185 d 63 d 63 d	
Interest rate : Minimum			0.35 0.24 0.24 0.24				0.44 0.23 0.23	
Maximum			0.50 0.25 0.25 0.25				0.44 0.24 0.24	
Average			0.44 0.24 0.25 0.25				0.44 0.23 0.24	
Stock	6,934.0		7,734.0		7,734.0		8,434.0	
Next maturity CDR BCRP (Jul. 7, 2021)	35.0		35.0		35.0		35.0	
CDR BCRP matured from jul 5 to 9, 2021							235.0	
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 jul 5 to 9, 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	
Next maturity Swap (Aug. 10, 2021)	50.0		50.0		50.0		50.0	
Swap matured from jul 5 to 9, 2021								
xvi. Cross Currency Repo								
Proposals received								
Maturity								
Interest rate : Minimum								
Maximum								
Average								
Stock								
Next maturity Swap								
Cross Currency Repo matured from jul 5 to 9, 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 jul 5 to 9, 2021								
xviii. Auction sale of Swap operation in foreign currency (Facilitation)								
Proposals received								
Maturity								
Interest rate : Minimum								
Maximum								
Average								
Stock								
Next maturity Swap foreign currency								
Swap foreign currency matured from jul 5 to 9, 2021								
xix. Auction FX Swap Sell BCRP								
Proposals received								
Maturity								
Interest rate : Minimum								
Maximum								
Average								
Stock	27,517.0		26,858.0		26,858.0		26,858.0	
Next maturity FX Swap Sell (Jul. 6, 2021)	659.0		606.1		606.1		606.1	
FX Swap Sell currency matured from jul 5 to 9, 2021	659.0				606.1		606.1	
xx. Auction Security Repos to provide US$ dollars (REDI)					400.1	400.0	200.0	200.0
Proposals received					1236.0	772.0	590.0	400.0
Maturity					14 d	14 d	14 d	14 d
Interest rate : Minimum					0.40	0.37	0.50	0.46
Maximum					0.47	0.50	0.52	0.52
Average					0.45	0.44	0.51	0.47
Stock	1,292.0		537.0		1,337.1		1,537.1	
Next maturity REDI (Jul. 5, 2021)	725.0				200.0			
FX Swap Purchase currency matured from jul 5 to 9, 2021	955.0		200.0		537.0		337.0	
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							316.2	
i. Purchase (millions of US$)								
Average exchange rate ($/. US$)								
ii. Selling (millions of US$)							81.0	
Average exchange rate ($/. US$)							2.864	
d. Operations outside of FX Desk (millions of US$)	0.1							
i. Purchase (millions of US$)	0.1							
ii. Selling (millions of US$)								
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	**7,180.2**		**7,768.8**		**10,530.5**		**8,515.4**	
4. Central Bank monetary operations								
a. Swap operations of foreign currency								
Fee (daily effective rate)	0.0020%		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%	
c. Monetary regulation credit								
Interest rate								
d. Overnight deposits in domestic currency	5,542.0		6,700.1		4,003.7		2,721.2	
Interest rate	0.15%		0.15%		0.15%		0.15%	
5. Commercial bank current account in the BCR at close of the day	**1,638.2**		**1,068.7**		**6,526.8**		**5,794.3**	
a. Cumulative average reserve balances in domestic currency (millions of S/) (*)	8,405.1		8,419.3		8,336.0		8,526.8	
b. Cumulative average reserve balances in domestic currency (% of liabilities subject to reserve requirements) (*)	4.2		4.2		4.2		3.2	
c. Cumulative average current account in domestic currency (millions of S/)	2,415.0		2,421.6		2,334.4		6,526.8	
d. Cumulative average current account in domestic currency (% of liabilities subject to reserve requirements) (*)	1.2		1.2		1.2		3.2	
6. Interbank market and Secondary market of CDBCRP								
a. Interbank operations (domestic currency)							30.0	
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	
b. Interbank operations (foreign currency)	15.0		34.0		50.0		105.0	
Interest rate : Minimum / Maximum / Average	0.40 / 0.40 / 0.40				0.35 / 0.39 / 0.45		0.35 / 0.40 / 0.38	
c. Secondary market of CDBCRP and CDBCRP-NR	100.0						40.0	
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$)	**Jun. 25, 2021**		**Jun. 28, 2021**		**Jun. 30, 2021**		**Jul. 01, 2021**	
Flow of foreign exchange position adjusted by forwards = a + b1 - c1 + e + f	-42.7		30.9		66.5		-7.8	
Flow of foreign exchange position = a + b1 - c1 + e + f	88.6		-87.4		80.6		44.7	
a. Spot purchases with non-banking costumers	23.1		21.9		2.8		200.1	
i. Purchases	519.0		908.9		678.9		525.5	
ii. = Sales	572.1		887.0		679.7		425.3	
b. Forward and swap purchases with non-banking costumers	-168.9		91.9		135.8		-29.8	
i. = Pactad	458.3		359.9		443.2		337.4	
ii. = Redemption	618.2		267.9		307.4		367.2	
C. Forward and swap sells with non-banking costumers	-161.0		-97.4		-10.1		22.4	
i. Pactad	234.5		350.0		243.4		335.4	
ii. = Redemption	395.5		447.4		253.4		313.1	
d. Interbank operations								
i. Spot	325.0		340.6		355.4		396.6	
ii. Forward	36.0		60.0		126.0		53.0	
e. Spot sales due to NDF redemption and swaps	-178.2		105.9		-189.1		-111.8	
i. Purchases	322.9		357.0		198.2		253.4	
ii. = Sales	501.0		250.1		295.3		365.2	
f. Change due to FX options	9.6		-1.3		15.2		-0.4	
g. Net operations with other financial institutions	-26.6		-169.3		41.7		2.2	
h. Monetary regulation credit								
Interest rate								
Note: Interbank exchange rate (Source: Datatec)	3.9822		3.9031		3.8468		3.8613	

(*) Preliminar information