CENTRAL RESERVE BANK OF PERU

SUMMARY OF MONETARY AND EXCHANGE OPERATIONS

(Millions of S/)

	26 Jul 21		27 Jul 21		30 Jul 21	
1. Commercial bank current account before Central Bank operations	**21,685.8**		**24,168.8**		**26,050.8**	
2. Monetary and exchange Central Bank operations before close of the day						
a. Central Bank monetary operations						
i. Auction sale of CD BCRP	100.0	69.0	54.0		52.0	
Proposals received	145.0	99.0	69.0		63.0	
Maturity	178 d	81 d	80 d		95 d	
Interest rate : Minimum	0.30	0.28	0.24		0.28	
Maximum	0.31	0.28	0.28		0.28	
Average	0.31	0.28	0.28		0.28	
Stock	41,209.5		39,430.4		39,532.4	
Next maturity CD BCRP (Aug. 3, 2021)	1,883.1		1,940.0		1,940.0	
CD BCRP matured from Aug 02 to 06 , 2021	1,883.1				3,505.0	
ii. Outcome of the buying auction sale securities (REPO):						
Proposals received						
Maturity						
Interest rate : Minimum						
Maximum						
Average						
Stock	9,995.7		9,635.7		9,635.7	
Next maturity Repo (Aug. 2, 2021)	320.0		1.9		1.9	
Repo BCRP matured from Aug 02 to 06 , 2021	320.0				1.9	
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 Aug 02 to 06 , 2021						
iv. Auction of credit portfolio repurchase agreements (Alternative):						
Proposals received						
Maturity						
Interest rate : Minimum						
Maximum						
Average						
Stock	2,636.1		2,638.6		2,638.6	
Next maturity Alternative Credit Portfolio Repo (Sep. 13, 2021)	2.5		2.5		2.5	
Alternative Credit Portfolio Repo matured from Aug 02 to 06 , 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	
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	
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 Aug 02 to 06 , 2021						
viii. Auction sale of CDV BCRP:						
Proposals received						
Maturity						
Interest rate : Minimum						
Maximum						
Average						
Stock						
Next maturity CDV BCRP						
CDV BCRP matured from Aug 02 to 06 , 2021						
ix. Auction sale of CDLD BCRP:						
Proposals received						
Maturity						
Interest rate : Minimum						
Maximum						
Average						
Stock						
Next maturity CDLD BCRP						
CDLD BCRP matured from Aug 02 to 06 , 2021						
x. Auction sale of time deposits in domestic currency	1 304.1	17 219.0	1 000.1	17 925.7	1 820.0	17 119.4
Proposals received	1 304.1	17 219.0	1 383.7	17 925.7	1 820.0	17 119.4
Maturity	7 d	1 d	7 d	3 d	7 d	3 d
Interest rate : Minimum	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
Average	0.25	0.25	0.25	0.25	0.25	0.25
Stock	24,545.8		24,388.1		23,243.6	
Next maturity of time deposits (Aug. 2, 2021)	19,083.5		22,083.9		18,423.6	
Time Deposits matured from Aug 02 to 06 , 2021	23,241.7		22,083.9		21,243.6	
xi. Auction sale of time deposits TP in domestic currency:						
Proposals received						
Maturity						
Interest rate : Minimum						
Maximum						
Average						
Stock	4,938.5		4,939.5		4,939.5	
Next maturity of time deposits TP (Aug. 17, 2021)	275.0		275.0		275.0	
Time Deposits TP matured from Aug 02 to 06 , 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 Aug 02 to 06 , 2021						
xiii. Auction sale of CDR BCRP:			200.0	370.0	110.0	60.0	200.0
Proposals received			240.0	370.0	110.0	60.0	200.0
Maturity			62 d	62 d	62 d	62 d	62 d
Interest rate : Minimum			0.24	0.24	0.25	0.25	0.25
Maximum			0.25	0.25	0.25	0.25	0.25
Average			0.24	0.25	0.25	0.25	0.25
Stock	6,850.0		7,420.0		7,300.0		
Next maturity CDR BCRP (Aug. 2, 2021)	500.0		500.0		720.0		
CDR BCRP matured from Aug 02 to 06 , 2021	500.0		500.0		1,340.0		
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 Aug 02 to 06 , 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	
Next maturity Swap (Aug. 10, 2021)	50.0		50.0		50.0	
Swap matured from Aug 02 to 06 , 2021						
xvi. Cross Currency Repo:						
Proposals received						
Maturity						
Interest rate : Minimum						
Maximum						
Average						
Stock						
Next maturity Swap						
Cross Currency Repo matured from Aug 02 to 06 , 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 Aug 02 to 06 , 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 Aug 02 to 06 , 2021						
xix. Auction FX Swap Sell BCRP:			200.0	101.0	285.0	70.0	140.0	40.0
Proposals received			311.0	141.0	285.0	70.0	140.0	40.0
Maturity			92 d	92 d	91 d	91 d	91 d	91 d
Interest rate : Minimum			0.50	0.49	0.40	0.58	0.60	0.60
Maximum			0.50	0.60	0.60	0.60	0.60	0.60
Average			0.50	0.58	0.59	0.60	0.60	0.60
Stock	24,630.8		24,116.2		22,325.2	
Next maturity FX Swap Sell (Aug. 6, 2021)	814.9		326.0		40.0	
FX Swap Sell currency matured from Aug 02 to 06 , 2021	1,140.9		326.0		40.0	
xx. Auction Security Repos to provide US$ dollars (REO):	145.0		200.0	160.0	200.0	200.1	
Proposals received	145.0		360.0	160.0	340.0	200.0	
Maturity	14 d		14 d	14 d	14 d	14 d	
Interest rate : Minimum	0.37		0.41	0.43	0.43	0.43	
Maximum	0.37		0.41	0.43	0.45	0.45	
Average	0.37		0.41	0.43	0.44	0.44	
Stock	1,636.3		1,668.3		1,471.1	
Next maturity REO (Aug. 2, 2021)	320.0		594.3		97.0	
FX Swap Purchase currency matured from Aug 02 to 06 , 2021	914.3		594.3		297.0	
b. Settlement of Credit Portfolio Repo (from Circular 001A-2020-BCRP, Circular 0017-2020-BCRP and Circular 0021-2020-BCRP)						
c. Central Bank foreign currency operations at over-the-counter					1,189.2	
i. Purchase (millions of US$)						
Average exchange rate (S/. US$)						
ii. Selling (millions of US$)					293.0	
Average exchange rate (S/. US$)					2.298	
d. Operations outside of FX Desk (millions of US$)	750.0					
i. Purchase (millions of US$)	750.0					
ii. Selling (millions of US$)						
e. Operations at the Secundary Market of CD BCRP, CD BCRP-NR and BTP						
i. Repurchase of CD BCRP and CD BCRP-NR						
ii. Purchase of BTP						
3. Commercial bank current account before close of the day	**3,213.7**		**4,251.0**		**5,446.2**	
4. Central Bank monetary operations						
a. Swap operations of foreign currency.						
Fee (daily efective rate)	0.0013%		0.0013%		0.0013%	
b. Outcome of the direct temporary buying securities (Repo)	320.0					
Interest rate	0.50%		0.50%		0.50%	
c. Monetary regulation credit						
Interest rate						
d. Overnight deposits in domestic currency	2,647.6		2,624.1		2,314.9	
Interest rate	0.15%		0.15%		0.15%	
5. Commercial bank current account in the BCR at close of the day	**566.1**		**626.9**		**2,325.3**	
i Cumulative average reserve balances in domestic currency (millions of S/) (*)	8,718.0		8,620.1		8,555.6	
i Cumulative average reserve balances in domestic currency (% of liabilities subject to reserve requirements) (*)	4.3		4.2		4.2	
i Cumulative average current account in domestic currency (millions of S/)	2,601.4		2,505.7		2,441.0	
i Cumulative average current account in domestic currency (% of liabilities subject to reserve requirements) (*)	1.3		1.2		1.2	
6. Interbank market and Secondary market of CDBCRP						
a. Interbank operations (domestic currency):						
Interest rate : Minimum / Maximum / TIBO	0.25 / 0.25 / 0.25		0.25 / 0.25 / 0.25		0.25 / 0.25 / 0.25	
b. Interbank operations (foreign currency):	835.0		29.0		29.0	
Interest rate : Minimum / Maximum / Average	0.35 / 0.35 / 0.35		0.35 / 0.35 / 0.35		0.25 / 0.35 / 0.34	
c. Secondary market of CDBCRP and CDBCRP-NR					80.0	
6 month term (amount / average interest rate)						
12 month term (amount / average interes rate)						
24 month term (amount / average interest rate)						
7. Operations in the foreign exchange market (millions of US$)	**Jul 23 2021**		**Jul 26 2021**		**Jul 2 2021**	
Flow of foreign exchange position adjusted by forwards = a + b.i - c.i + e + f	161.3		-96.6		14.5	
Flow of foreign exchange position = a + b.ii - c.ii + e + f	-173.2		213.6		81.3	
a. Spot purchases with non-banking costumers	176.7		218.1		-204.2	
i. Purchases	743.0		742.2		538.7	
ii. i Sales	566.8		525.1		740.9	
b. Forward and swap purchases with non-banking costumers	93.1		-291.2		142.3	
i. Pacted	183.9		585.5		800.1	
ii. i Redemption	89.9		876.7		657.8	
C. Forward and swap sells with non-banking costumers	-73.9		-259.8		-112.9	
i. Pacted	203.1		268.4		98.1	
ii. i Redemption	277.1		527.4		211.0	
d. Interbank operations						
i. Sect	451.3		552.4		344.4	
ii. Forward	11.0		105.0		14.5	
e. Spot sales due to NDF redemption and swaps	-13.2		-241.8		-469.9	
i. Purchases	69.9		389.5		174.0	
ii. i Sales	83.0		731.3		643.9	
f. Change due to FX options	-0.8		-40.3		-14.7	
g. Net operations with other financial institutions	18.1		-248.1		1.2	
h. Monetary regulation credit						
Interest rate						
Note: Interbank exchange rate (Source: Datatec)	3.9207		3.9089		3.9191	
(*) Preliminar information						