# CENTRAL RESERVE BANK OF PERÚ

SUMMARY OF MONETARY AND EXCHANGE OPERATIONS

(Millions of Dollars)

| | 02 Ago 21 | | 03 Ago 21 | | 04 Ago 21 | | 05 Ago 21 | | 06 Ago 21 | |
|---|---|---|---|---|---|---|---|---|---|---|
| **1. Commercial bank current account before Central Bank operations** | **23,233.9** | | **23,262.5** | | **22,741.9** | | **22,936.2** | | **23,126.5** | |
| **2. Monetary and exchange Central Bank operations before close of the day** | | | | | | | | | | |
| a. Central Bank monetary operations | | | | | | | | | | |
| i. Auction sale of CD BCRP | 55.6 | 500.0 | 99.9 | | 100.0 | 186.0 | 300.0 | | 272.0 | |
| Proposals received | 102.6 | 543.0 | 116.0 | | 168.0 | 196.0 | 333.0 | | 272.0 | |
| Maturity | 92 d | 31 d | 30 d | | 90 d | 29 d | 28 d | | 27 d | |
| Interest rate : Minimum | 0.28 | 0.24 | 0.24 | | 0.28 | 0.24 | 0.24 | | 0.24 | |
| Maximum | 0.28 | 0.25 | 0.25 | | 0.28 | 0.25 | 0.25 | | 0.25 | |
| Average | 0.28 | 0.25 | 0.25 | | 0.28 | 0.25 | 0.25 | | 0.25 | |
| Stock | 40,248.0 | | 38,457.9 | | 38,893.9 | | 37,778.9 | | 38,690.9 | |
| Net maturity CD BCRP (Aug. 12, 2021) | 1,940.0 | | 1,565.0 | | 1,565.0 | | 1,700.2 | | 1,700.2 | |
| CD BCRP matured from Aug 09 to 13 , 2021 | 3,505.0 | | 1,565.0 | | 1,565.0 | | | | 1,700.2 | |
| ii. Outcome of the buying auction sale securities (REPO) | | | | | | | | | | |
| Proposals received | | | | | | | | | | |
| Maturity | | | | | | | | | | |
| Interest rate : Minimum | | | | | | | | | | |
| Maximum | | | | | | | | | | |
| Average | | | | | | | | | | |
| Stock | 6,631.8 | | 6,631.8 | | 6,431.8 | | 6,431.8 | | 6,431.8 | |
| Net maturity Repo (Sep. 3, 2021) | 60.0 | | 200.0 | | 60.0 | | 60.0 | | 60.0 | |
| Repo BCRP matured from Aug 09 to 13 , 2021 | | | 200.0 | | | | | | | |
| 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 Aug 09 to 13 , 2021 | | | | | | | | | | |
| iv. Auction of credit portfolio repurchase agreements (Alternative) | | | | | | | | | | |
| Proposals received | | | | | | | | | | |
| Maturity | | | | | | | | | | |
| Interest rate : Minimum | | | | | | | | | | |
| Maximum | | | | | | | | | | |
| Average | | | | | | | | | | |
| Stock | 2,838.1 | | 2,838.1 | | 2,838.1 | | 2,838.1 | | 2,838.1 | |
| Net maturity Alternative Credit Portfolio Repo (Sep. 13, 2021) | 2.5 | | 2.5 | | 2.5 | | 2.5 | | 2.5 | |
| Alternative Credit Portfolio Repo matured from Aug 09 to 13 , 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 Aug 09 to 13 , 2021 | | | | | | | | | | |
| viii. Auction sale of CDV BCRP | | | | | | | | | | |
| Proposals received | | | | | | | | | | |
| Maturity | | | | | | | | | | |
| Interest rate : Minimum | | | | | | | | | | |
| Maximum | | | | | | | | | | |
| Average | | | | | | | | | | |
| Stock | | | | | | | | | | |
| Net maturity CDV BCRP | | | | | | | | | | |
| CDV BCRP matured from Aug 09 to 13 , 2021 | | | | | | | | | | |
| ix. Auction sale of CDLD BCRP | | | | | | | | | | |
| Proposals received | | | | | | | | | | |
| Maturity | | | | | | | | | | |
| Interest rate : Minimum | | | | | | | | | | |
| Maximum | | | | | | | | | | |
| Average | | | | | | | | | | |
| Stock | | | | | | | | | | |
| Net maturity CDLD BCRP | | | | | | | | | | |
| CDLD BCRP matured from Aug 09 to 13 , 2021 | | | | | | | | | | |
| x. Auction sale of time deposits in domestic currency | 2,000.1 | 12,259.9 | 1,397.5 | 14,465.9 | 1,000.1 | 14,211.4 | 1,500.0 | 14,395.7 | 2,500.0 | 13,800.3 |
| Proposals received | 2,080.0 | 12,259.9 | 1,397.5 | 14,465.9 | 1,555.0 | 14,211.4 | 1,506.0 | 14,395.7 | 2,855.0 | 14,673.9 |
| 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 | 0.24 | 0.25 | 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 | 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 | 17,080.1 | | 13,460.5 | | 20,429.4 | | 22,111.8 | | 22,198.0 | |
| Net maturity of time deposits (Aug. 9, 2021) | 13,260.0 | | 14,465.9 | | 14,211.4 | | 14,215.7 | | 15,800.4 | |
| Time Deposits matured from Aug 09 to 13 , 2021 | 15,080.0 | | 16,285.9 | | 16,031.4 | | 16,215.7 | | 22,198.0 | |
| 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 | |
| Net maturity of time deposits TP (Aug. 17, 2021) | 275.0 | | 275.0 | | 275.0 | | 275.0 | | 275.0 | |
| Time Deposits TP matured from Aug 09 to 13 , 2021 | | | | | | | | | | |
| 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 Aug 09 to 13 , 2021 | | | | | | | | | | |
| xiii. Auction sale of CDR BCRP | 190.0 | 200.0 | | | 120.0 | 150.0 | | | | |
| Proposals received | 190.0 | 250.0 | | | 120.0 | 150.0 | | | | |
| Maturity | 60 d | 60 d | | | 61 d | 61 d | | | | |
| Interest rate : Minimum | 0.24 | 0.24 | | | 0.25 | 0.60 | | | | |
| Maximum | 0.24 | 0.25 | | | 0.60 | 0.60 | | | | |
| Average | 0.24 | 0.24 | | | 0.54 | 0.60 | | | | |
| Stock | 6,970.0 | | 6,930.0 | | 6,850.0 | | 6,690.0 | | 6,620.0 | |
| Net maturity CDR BCRP (Aug. 10, 2021) | 40.0 | | 310.0 | | 270.0 | | 270.0 | | 200.0 | |
| CDR BCRP matured from Aug 09 to 13 , 2021 | 620.0 | | 580.0 | | 270.0 | | 270.0 | | 794.0 | |
| 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 Aug 09 to 13 , 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 | |
| Net maturity Swap (Aug. 10, 2021) | 50.0 | | 50.0 | | 50.0 | | 50.0 | | 50.0 | |
| Swap matured from Aug 09 to 13 , 2021 | | | | | | | | | 50.0 | |
| xvi. Cross Currency Repo | | | | | | | | | | |
| Proposals received | | | | | | | | | | |
| Maturity | | | | | | | | | | |
| Interest rate : Minimum | | | | | | | | | | |
| Maximum | | | | | | | | | | |
| Average | | | | | | | | | | |
| Stock | | | | | | | | | | |
| Net maturity Swap | | | | | | | | | | |
| Cross Currency Repo matured from Aug 09 to 13 , 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 Aug 09 to 13 , 2021 | | | | | | | | | | |
| xviii. Auction sale of Swap operation in foreign currency (Contraction) | | | | | | | | | | |
| Proposals received | | | | | | | | | | |
| Maturity | | | | | | | | | | |
| Interest rate : Minimum | | | | | | | | | | |
| Maximum | | | | | | | | | | |
| Average | | | | | | | | | | |
| Stock | | | | | | | | | | |
| Net maturity Swap foreign currency | | | | | | | | | | |
| Swap foreign currency matured from Aug 09 to 13 , 2021 | | | | | | | | | | |
| xix. Auction FX Swap Sell BCRP | 60.0 | | | | | | | | | |
| Proposals received | 75.0 | | | | | | | | | |
| Maturity | 60 d | | | | | | | | | |
| Interest rate : Minimum | 0.59 | | | | | | | | | |
| Maximum | 0.60 | | | | | | | | | |
| Average | 0.59 | | | | | | | | | |
| Stock | 24,365.9 | | 24,365.9 | | 24,365.9 | | 24,365.9 | | 24,325.9 | |
| Net maturity FX Swap Sell (Aug. 18, 2021) | 40.0 | | 40.0 | | 40.0 | | 40.0 | | 580.1 | |
| FX Swap Sell currency matured from Aug 09 to 13 , 2021 | 40.0 | | 40.0 | | 40.0 | | 40.0 | | | |
| xx. Auction Security Repos to provide US$ dollars (REO) | 200.0 | 195.0 | 200.0 | 200.0 | 200.0 | | 105.0 | | | |
| Proposals received | 427.0 | 195.0 | 345.0 | 285.0 | 728.0 | | 105.0 | | | |
| Maturity | 14 d | 14 d | 14 d | 14 d | 14 d | | 14 d | | | |
| Interest rate : Minimum | 0.38 | 0.34 | 0.36 | 0.35 | 0.34 | | 0.31 | | | |
| Maximum | 0.41 | 0.39 | 0.42 | 0.39 | 0.38 | | 0.35 | | | |
| Average | 0.40 | 0.38 | 0.42 | 0.37 | 0.36 | | 0.33 | | | |
| Stock | 1,770.1 | | 1,970.1 | | 2,170.1 | | 2,275.1 | | 2,275.1 | |
| Net maturity REO (Aug. 9, 2021) | 200.0 | | 145.0 | | -145.0 | | 145.0 | | 145.0 | |
| FX Swap Purchase currency matured from Aug 09 to 13 , 2021 | 200.0 | | | | | | | | 905.1 | |
| 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 | | | 122.6 | | 122.4 | | | | 867.8 | |
| i. Purchase (millions of US$) | | | | | | | | | | |
| Average exchange rate ($/ US$) | | | | | | | | | | |
| ii. Selling (millions of US$) | | | 30.0 | | 30.0 | | | | 212.6 | |
| Average exchange rate ($/ US$) | | | 4.086 | | 4.083 | | | | 4.094 | |
| d. Operations outside of FX Desk (millions of US$) | | | -94.0 | | | | 0.0 | | -0.4 | |
| i. Purchase (millions of US$) | | | | | | | | | | |
| ii. Selling (millions of US$) | | | 94.0 | | 0.0 | | | | 0.4 | |
| e. Operations at 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** | **7,868.3** | | **7,126.6** | | **6,502.9** | | **6,590.5** | | **5,646.4** | |
| **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 | 2,519.3 | | 1,853.3 | | 2,981.4 | | 1,884.3 | | 1,854.5 | |
| 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** | **5,349.0** | | **5,273.3** | | **4,520.6** | | **4,706.2** | | **3,791.9** | |
| i. Cumulative average reserve balances in domestic currency (millions of S/) (*) | 9,470.6 | | 10,382.7 | | 10,608.5 | | 10,451.9 | | 10,544.1 | |
| ii. Cumulative average reserve balances in domestic currency (% of liabilities subject to reserve requirements) (*) | 4.1 | | 5.1 | | 5.2 | | 5.1 | | 5.2 | |
| iii. Cumulative average current account in domestic currency (millions of S/) | 2,347.8 | | 4,274.4 | | 4,505.2 | | 4,357.8 | | 4,446.8 | |
| iv. Cumulative average current account in domestic currency (% of liabilities subject to reserve requirements) (*) | 1.1 | | 2.1 | | 2.2 | | 2.1 | | 2.2 | |
| **6. Interbank market and Secondary market of COBCRP** | | | | | | | | | | |
| a. Interbank operations (domestic currency) | | | | | | | | | 60.0 | |
| 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) | 56.5 | | 48.0 | | 68.0 | | 68.0 | | 186.7 | |
| 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 / 0.50 / 0.27 | | 0.25 / 0.50 / 0.27 | |
| c. Secondary market of COBCRP and COBCRP-NR | | | | | 26.8 | | 40.0 | | 51.9 | |
| 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$)** | **Jul.30.2021** | | **Ago.02.2021** | | **Ago.03.2021** | | **Ago.04.2021** | | **Ago.05.2021** | |
| Flow of foreign exchange position adjusted by forwards = a + b.i - c.i + e + f | 91.1 | | -17.5 | | 18.9 | | 12.7 | | -64.3 | |
| Flow of foreign exchange position = a + b.ii - c.ii + e + f | 22.6 | | 41.8 | | 49.6 | | 87.3 | | 22.1 | |
| a. Spot purchases with non-banking costumers | -194.8 | | -49.2 | | -14.0 | | 97.8 | | 26.2 | |
| i. Purchases | 416.4 | | 454.4 | | 339.6 | | 307.6 | | 442.4 | |
| ii. Sales | 611.3 | | 292.2 | | 343.6 | | 219.7 | | 397.2 | |
| b. Forward and swap purchases with non-banking costumers | 101.7 | | 97.8 | | 73.5 | | 139.3 | | -243.8 | |
| i. Pacted | 278.0 | | 242.2 | | 138.1 | | 182.0 | | 298.3 | |
| ii. Redemption | 176.3 | | 184.3 | | 64.6 | | 302.3 | | 510.2 | |
| C. Forward and swap sells with non-banking costumers | 79.4 | | 227.4 | | -14.8 | | -28.5 | | -160.4 | |
| i. Pacted | 272.6 | | 289.0 | | 168.3 | | 208.9 | | 282.8 | |
| ii. Redemption | 193.2 | | 161.6 | | 183.1 | | 243.2 | | 448.6 | |
| d. Interbank operations | | | | | | | | | | |
| i. Cash | 317.3 | | 390.7 | | 345.6 | | 297.0 | | 370.4 | |
| ii. Forward | 46.0 | | 10.0 | | 50.0 | | 69.0 | | 139.0 | |
| e. Spot sales due to NDF redemption and swaps | -35.9 | | -52.0 | | 47.7 | | -62.8 | | -92.3 | |
| i. Purchases | 132.7 | | 122.7 | | 111.1 | | 236.7 | | 423.4 | |
| ii. Sales | 168.6 | | 174.8 | | 63.4 | | 299.5 | | 515.8 | |
| f. Change due to FX options | 0.2 | | 0.3 | | 0.1 | | 1.3 | | -10.2 | |
| g. Net operations with other financial institutions | 101.1 | | -81.7 | | 5.5 | | 13.3 | | -2.5 | |
| h. Monetary regulation credit | | | | | | | | | | |
| Interest rate | | | | | | | | | | |
| Note: Interbank exchange rate (Source: Databcr) | 4.0582 | | 4.0544 | | 4.0800 | | 4.0776 | | 4.0671 | |
| (*) Preliminary information | | | | | | | | | | |