CENTRAL RESERVE BANK OF PERU

SUMMARY OF MONETARY AND EXCHANGE OPERATIONS

(Millions of Soles)

	23 Ago 21		24 Ago 21		25 Ago 21		26 Ago 21		27 Ago 21	
1. Commercial bank current account before Central Bank operations	**19,843.5**		**21,987.4**		**22,796.9**		**22,112.8**		**20,176.4**	
2. Monetary and exchange Central Bank operations before close of the day										
a. Central Bank monetary operations										
i. Auction sale of CD BCRP			76.0		21.0		61.0	100.0		
Proposals received			122.0		61.0		61.0	117.0		
Maturity			88 d		85 d		84 d	34 d		
Interest rate : Minimum			0.53		0.51		0.56	0.50		
Maximum			0.56		0.56		0.60	0.50		
Average			0.54		0.54		0.57	0.50		
Stock	24,875.7		32,681.7		32,752.7		23,013.7		23,013.7	
Next maturity CD BCRP (Sep. 2, 2021)	2,335.0		1,617.9		1,617.9		1,617.9		1,807.9	
CD BCRP matured from Aug 31 to Sep 04, 2021	2,320.0								2,820.9	
ii. Outcome of the buying auction sale securities (REPO)										
Proposals received										
Maturity										
Interest rate : Minimum										
Maximum										
Average										
Stock	8,725.4		8,725.4		8,725.4		7,725.4		7,825.4	
Next maturity Repo (Aug. 31, 2021)	60.0		60.0		1,060.0		60.0		100.0	
Repo BCRP matured from Aug 31 to Sep 04, 2021					1,000.0				160.0	
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 31 to Sep 04, 2021										
iv. Auction of credit portfolio repurchase agreements (Alternative)										
Proposals received										
Maturity										
Interest rate : Minimum										
Maximum										
Average										
Stock	2,837.1		2,836.4		2,836.4		2,886.4		2,885.7	
Next 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 31 to Sep 04, 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 Aug 31 to Sep 04, 2021										
viii. Auction sale of CDV BCRP	100.0				300.0		200.0		300.0	
Proposals received	150.0				470.0		430.0		380.0	
Maturity	87 d				85 d		84 d		95 d	
Spread : Minimum										
Minimum										
Average										
Stock	250.0		250.0		550.0		850.0		1,150.0	
Next maturity CDV BCRP	250.0		250.0		550.0		850.0		850.0	
CDV BCRP matured from Aug 31 to Sep 04, 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 31 to Sep 04, 2021										
x. Auction sale of time deposits in domestic currency	1,746.5	14,999.9	1,384.0	16,999.8	1,999.9	17,400.0	2,500.2	15,649.8	2,000.1	15,118.0
Proposals received	1,746.5	14,972.2	1,384.0	16,999.8	2,814.5	17,426.1	2,955.5	15,649.8	2,798.5	15,118.0
Maturity	8 d	1 d	7 d	1 d	7 d	1 d	7 d	1 d	7 d	4 d
Interest rate : Minimum	0.49	0.42	0.49	0.48	0.49	0.48	0.49	0.25	0.49	0.49
Maximum	0.50	0.50	0.50	0.50	0.50	0.50	0.50	0.50	0.50	0.50
Average	0.50	0.50	0.50	0.50	0.50	0.50	0.50	0.49	0.50	0.50
Stock	24,146.5		25,630.6		26,030.8		24,780.6		24,746.7	
Next maturity of time deposits (Aug. 31, 2021)	16,899.7		18,999.7		19,400.2		17,150.0		18,248.5	
Time Deposits matured from Aug 31 to Sep 04, 2021	22,400.0		22,500.1		20,900.4		17,150.0		24,746.7	
xi. Auction sale of time deposits TP in domestic currency										
Proposals received										
Maturity										
Interest rate : Minimum										
Maximum										
Average										
Stock	4,664.5		4,664.5		4,664.5		4,664.5		4,664.5	
Next maturity of time deposits TP (Sep. 17, 2021)	152.2		152.2		152.2		152.2		152.2	
Time Deposits TP matured from Aug 31 to Sep 04, 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 31 to Sep 04, 2021										
xiii. Auction sale of CDR BCRP										
Proposals received										
Maturity										
Interest rate : Minimum										
Maximum										
Average										
Stock	2,126.0		6,366.0		6,866.0		6,796.0		6,796.0	
Next maturity CDR BCRP (Aug. 31, 2021)	130.0		100.0		100.0		660.0		660.0	
CDR BCRP matured from Aug 31 to Sep 04, 2021	330.0		200.0		100.0				1,160.0	
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 31 to Sep 04, 2021										
xv. Auction sale of Swap operations in foreign currency										
Proposals received										
Maturity										
Interest rate : Minimum										
Maximum										
Average										
Stock	1,872.0		1,872.0		1,872.0		1,872.0		1,872.0	
Next maturity Swap (Sep. 27, 2021)	30.0		30.0		30.0		30.0		30.0	
Swap matured from Aug 31 to Sep 04, 2021										
xvi. Cross Currency Repo										
Proposals received										
Maturity										
Interest rate : Minimum										
Maximum										
Average										
Stock										
Next maturity Swap										
Cross Currency Repo matured from Aug 31 to Sep 04, 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 31 to Sep 04, 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 31 to Sep 04, 2021										
xix. Auction FX Swap Sell BCRP	59.0		165.0		200.0	125.0			200.0	140.0
Proposals received	59.0		165.0		212.0	125.0			235.0	140.0
Maturity	31 d		62 d		30 d	61 d			61 d	62 d
Interest rate : Minimum	0.60		0.60		0.60	0.60			0.60	0.60
Maximum	0.60		0.60		0.60	0.60			0.60	0.60
Average	0.60		0.60		0.60	0.60			0.60	0.60
Stock	25,599.9		25,764.9		26,089.9		26,089.9		26,429.9	
Next maturity FX Swap Sell (Sep. 1, 2021)	379.5		379.5		379.5		379.5		379.5	
FX Swap Sell currency matured from Aug 31 to Sep 04, 2021									1,129.7	
xx. Auction Securitized Repos in soyabb USD dollars (REDO)	145.0						158.0		94.0	
Proposals received	180.0						158.0		94.0	
Maturity	14 d						14 d		14 d	
Interest rate : Minimum	0.30						0.35		0.35	
Maximum	0.38						0.40		0.35	
Average	0.34						0.35		0.35	
Stock	825.0		825.0		825.0		783.0		772.0	
Next maturity REDO (Aug. 31, 2021)	200.0		200.0		200.0		195.0		355.0	
FX Swap Purchase currency matured from Aug 31 to Sep 04, 2021	305.0		305.0		305.0		105.0		355.0	
xxi. Auction Interest Rate Swap	100.0		200.0	300.0	300.0	399.8	300.0	400.0	400.0	150.0
Proposals received	490.0		550.0	800.0	750.0	1650.0	800.0	1400.0	1600.0	1197.0
Maturity	92 d		92 d	184 d	92 d	184 d	92 d	184 d	184 d	273 d
Interest rate : Minimum	0.65		0.66	0.75	0.72	0.82	0.72	0.85	0.87	1.00
Maximum	0.65		0.66	0.75	0.72	0.82	0.75	0.86	0.88	1.00
Average	0.65		0.66	0.75	0.72	0.82	0.74	0.86	0.88	1.00
Stock	100.0		600.0		1,299.9		9,299.9		2,549.9	
Next maturity Interest Rate Swap (Nov. 23, 2021)	100.0		100.0		100.0		100.0		100.0	
FX Swap Purchase currency matured from Aug 31 to Sep 04, 2021										
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									20.4	
i. Purchase (millions of US$)										
Average exchange rate (S/. US$)										
ii. Selling (millions of US$)									5.0	
Average exchange rate (S/. US$)									4.082	
d. Operations outside of FX Desk (millions of US$)	0.3						0.0		0.9	
i. Purchase (millions of US$)	0.3						0.0		0.9	
ii. Selling (millions of US$)										
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	**3,216.6**		**3,527.6**		**3,066.0**		**3,401.0**		**2,831.9**	
4. Central Bank monetary operations										
a. Swap operations of foreign currency										
Fee (daily effective rate)	0.0037%		0.0037%		0.0037%		0.0037%		0.0028%	
b. Outcome of the direct temporary buying securities (Repo)										
Interest rate	1.00%		1.00%		1.00%		1.00%		1.00%	
c. Monetary regulation credit										
Interest rate										
d. Overnight deposits in domestic currency	2,234.4		2,648.0		2,195.2		2,768.6		1,618.7	
Interest rate	0.35%		0.35%		0.35%		0.35%		0.35%	
5. Commercial bank current account in the BCR at close of the day	**982.2**		**879.6**		**870.8**		**632.4**		**1,013.2**	
a. Cumulative average reserve balances in domestic currency (millions of S/) (*)	8,843.3		8,793.4		8,706.2		8,643.5		8,569.3	
b. Cumulative average reserve balances in domestic currency (% of liabilities subject to reserve requirements) (*)	4.3		4.3		4.3		4.2		4.2	
c. Cumulative average current account in domestic currency (millions of S/)	2,695.6		2,634.1		2,559.8		2,494.6		2,416.7	
d. Cumulative average current account in domestic currency (% of liabilities subject to reserve requirements) (*)	1.3		1.3		1.3		1.2		1.2	
6. Interbank market and Secondary market of CD BCRP										
a. Interbank operations (domestic currency)	600.0		660.0		695.0		705.0		680.0	
Interest rate : Minimum / Maximum / TIBO	0.50 / 0.50 / 0.50		0.50 / 0.55 / 0.50		0.50 / 0.55 / 0.50		0.50 / 0.50 / 0.50		0.50 / 0.50 / 0.50	
b. Interbank operations (foreign currency)	233.0		262.0		212.0		137.0			
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 / 0.25 / 0.25		0.25 / 0.25 / 0.25	
c. Secondary market of CDBCRP and CDBCRP-NR							80.4		240.4	
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$)	**Ago.20.2021**		**Ago.23.2021**		**Ago.24.2021**		**Ago.25.2021**		**Ago.26.2021**	
Flow of foreign exchange position adjusted by forwards = a + b.i - c.i + e + f	26.6		-46.4		40.3		25.8		25.8	
Flow of foreign exchange position = a + b.ii - c.ii + e + f	398.2		-110.3		-96.2		-24.2		-56.5	
a. Spot purchases with non-banking costumers	160.9		-50.6		-130.7		88.7		28.4	
i. Purchases	491.4		275.0		316.1		541.9		820.5	
ii. | Sales	330.5		325.6		446.8		453.2		791.1	
b. Forward and swap purchases with non-banking costumers	1.5		179.8		182.3		37.6		-217.6	
i. Pactad	134.1		269.2		825.8		188.7		302.2	
ii. | Redemption	132.2		89.4		643.5		246.4		439.8	
C. Forward and swap sells with non-banking costumers	427.8		129.2		86.1		50.3		-220.0	
i. Pactad	474.1		271.3		240.4		181.9		232.2	
ii. | Redemption	46.3		142.1		154.3		232.2		452.2	
d. Interbank operations										
i. Spot	284.9		272.0		610.7		271.2		358.1	
ii. Forward			26.0		32.0		26.0		20.0	
e. Spot sales due to NDF redemption and swaps	-96.7		46.5		-624.7		92.5		-59.3	
i. Purchases	42.5		90.4		153.3		127.9		380.2	
ii. | Sales	89.2		43.9		578.1		235.5		435.5	
f. Change due to FX options	-0.4		-1.2		-0.1		-22.0		0.0	
g. Net operations with other financial institutions	252.7		-28.1		39.4		44.7		-28.1	
h. Monetary regulation credit										
Interest rate										
Note: Interbank exchange rate (Source: Datatec)	4.1128		4.1073		4.0917		4.0965		4.0948	

(*) Preliminary information