CENTRAL RESERVE BANK OF PERU

SUMMARY OF MONETARY AND EXCHANGE OPERATIONS

(Millions of Soles)

	31 Aug 21			1 Set 21			2 Set 21			3 Set 21		
1. Commercial bank current account before Central Bank operations	**21 476.4**			**21 033.9**			**22 886.3**			**23 392.1**		
2. Monetary and exchange Central Bank operations before close of the day												
a. Central Bank monetary operations												
i. Auction sale of CD BCRP				19.0			2.0	27.0		37.5		
Proposals received				29.0			2.0	67.0		37.5		
Maturity				90 d			29 d	89 d		28 d		
Interest rate : Minimum				0.58			0.50	0.52		0.50		
Maximum				0.65			0.50	0.70		0.50		
Average				0.63			0.50	0.66		0.50		
Stock	33 013.7			33 102.7			31 470.8			30 585.3		
Next maturity CD BCRP (Sep. 6, 2021)	1 807.9			1 807.9			1 013.0			1 845.0		
CD BCRP matured from Sep 06th to 10th. 2021	2 820.9			2 820.9			1 013.0			3 345.0		
ii. Outcome of the buying auction sale securities (RSPO)												
Proposals received												
Maturity												
Interest rate : Minimum												
Maximum												
Average												
Stock	7 725.4			7 725.4			7 825.4			7 765.4		
Next maturity Repo (Sep. 13, 2021)	60.0			60.0			60.0			1 500.0		
Repo BCRP matured from Sep 06th to 10th. 2021	60.0			60.0			60.0					
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 Sep 06th to 10th. 2021												
iv. Auction of credit portfolio repurchase agreements (Alternative)												
Proposals received												
Maturity												
Interest rate : Minimum												
Maximum												
Average												
Stock	2 885.7			2 885.7			2 885.7			2 885.7		
Next maturity Alternative Credit Portfolio Repo (Sep. 13, 2021)	2.5			2.5			2.5			2.5		
Alternative Credit Portfolio Repo matured from Sep 06th to 10th. 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 RSPO)												
Proposals received												
Maturity												
Interest rate : Minimum												
Maximum												
Average												
Stock												
Next maturity Special Repo												
Special Repo matured from Sep 06th to 10th. 2021												
viii. Auction sale of CDV BCRP	300.0			200.0			300.0			300.0		
Proposals received	330.0			305.0			480.0			530.0		
Maturity	91 d			90 d			89 d			88 d		
Interest rate : Minimum				0.00			0.00			0.00		
Maximum				0.00			0.00			0.00		
Average				0.00			0.00			0.00		
Stock	1 450.0			1 650.0			1 950.0			2 250.0		
Next maturity CDV BCRP	850.0			850.0			850.0			850.0		
CDV BCRP matured from Sep 06th to 10th. 2021												
ix. Auction sale of CDLD BCRP												
Proposals received												
Maturity												
Interest rate : Minimum												
Maximum												
Average												
Stock												
Next maturity CDLD BCRP												
CDLD BCRP matured from Sep 06th to 10th. 2021												
x. Auction sale of time deposits in domestic currency												
Proposals received	1 896.0	14 172.4		2 181.1	12 065.0		2 579.8	13 215.8		3 098.6	13 802.0	
Maturity	7 d	1 d		7 d	1 d		7 d	1 d		7 d	3 d	
Interest rate : Minimum	0.49	0.42		0.49	0.42		0.49	0.48		0.49	0.48	
Maximum	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	0.50	
Stock	21 172.8			20 000.6			21 216.3			22 302.4		
Next maturity of time deposits (Sep. 6, 2021)	16 172.3			14 500.2			15 215.9			13 802.0		
Time Deposits matured from Sep 06th to 10th. 2021	20 672.6			16 500.3			15 215.9			22 302.4		
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		
Next maturity of time deposits TP (Sep. 17, 2021)	152.2			152.2			152.2			152.2		
Time Deposits TP matured from Sep 06th to 10th. 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 Sep 06th to 10th. 2021												
xiii. Auction sale of CDR BCRP	41.0	195.0		200.0	150.0							
Proposals received	41.0	195.0		230.0	150.0							
Maturity	63 d	63 d		62 d	63 d							
Interest rate : Minimum	0.59	0.60		0.60	0.60							
Maximum	0.59	0.60		0.60	0.60							
Average	0.59	0.60		0.60	0.60							
Stock	6 372.0			6 722.0			6 722.0			6 222.0		
Next maturity CDR BCRP (Sep. 7, 2021)	500.0			500.0			500.0			660.0		
CDR BCRP matured from Sep 06th to 10th. 2021	500.0			500.0			500.0			711.0		
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 Sep 06th to 10th. 2021												
xv. Auction sale of Swap operation in foreign currency												
Proposals received												
Maturity												
Interest rate : Minimum												
Maximum												
Average												
Stock	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		
Swap matured from Sep 06th to 10th. 2021												
xvi. Cross Currency Repo												
Proposals received												
Maturity												
Interest rate : Minimum												
Maximum												
Average												
Stock												
Next maturity Swap												
Cross Currency Repo matured from Sep 06th to 10th. 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 Sep 06th to 10th. 2021												
xviii. Auction sale of Swap operation in foreign currency (Contraction)												
Proposals received												
Maturity												
Interest rate : Minimum												
Maximum												
Average												
Stock												
Next maturity Swap foreign currency												
Swap foreign currency matured from Sep 06th to 10th. 2021												
xix. Auction FX Swap Sell BCRP				110.0	90.0		200.0	200.0	10.0	200.0	200.0	200.0	200.0
Proposals received				210.0	90.0		200.0	200.0	10.0	200.0	200.0	200.0	200.0
Maturity				62 d	63 d		62 d	62 d	62 d	62 d	62 d	62 d	63 d
Interest rate : Minimum				0.60	0.58		0.60	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	0.60	0.60	0.60
Average				0.60	0.59		0.60	0.60	0.60	0.60	0.60	0.60	0.60
Stock	36 479.9			36 350.4			36 150.3			36 150.3			
Next maturity FX Swap Sell (Sep. 8, 2021)	379.5			750.2			180.5			180.5			
FX Swap Sell currency matured from Sep 06th to 10th. 2021	1 129.7			750.2						512.0			
xx. Auction Security Repos to provide US$ dollars (REDI)	183.0			183.0			300.0						
Proposals received	183.0			183.0			326.0						
Maturity	14 d			14 d			14 d						
Interest rate : Minimum	0.30			0.30			0.40						
Maximum	0.30			0.30			0.40						
Average	0.30			0.30			0.35						
Stock	600.0			600.0			900.0			900.0			
Next maturity REDI (Nov. 2, 2021)	195.0			195.0			195.0			195.0			
FX Swap Purchase currency matured from Sep 06th to 10th. 2021										417.0			
xxi. Auction Interest Rate Swap	200.0	500.0	200.0	200.0	300.0	200.0	200.0	300.0	200.0	200.0	300.0	200.0	
Proposals received	500.0	1 600.0	700.0	600.0	1 150.0	850.0	700.0	1 150.0	600.0	830.0	1 200.0	800.0	
Maturity	91 d	181 d	273 d	91 d	181 d	273 d	91 d	181 d	273 d	91 d	181 d	273 d	
Interest rate : Minimum	0.95	0.95	1.07	0.78	0.98	1.13	0.78	1.08	1.15	0.85	1.25	1.27	
Maximum	0.75	0.90	1.03	0.78	0.98	1.13	0.78	1.20	1.22	0.85	1.25	1.28	
Average	0.75	0.90	1.03	0.78	0.98	1.13	0.78	1.15	1.18	0.85	1.25	1.27	
Stock	3 449.9			4 149.9			4 849.9			5 549.9			
Next maturity Interest Rate Swap (Nov. 23, 2021)	100.0			100.0			100.0			100.0			
FX Swap Purchase currency matured from Sep 06th to 10th. 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	40.9						168.1						
i. Purchase (millions of US$)													
Average exchange rate (S/. US$)													
ii. Sales (millions of US$)	55.0						47.0						
Average exchange rate (S/. US$)	4.090						4.101						
d. Operations outside of FX Desk (millions of US$)				0.0									
i. Purchase (millions of US$)				0.0									
ii. Sales (millions of US$)													
e. Operations in 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	**9 226.9**			**6 464.8**			**6 412.8**			**6 052.6**		
4. Central Bank monetary operations												
a. Swap operations of foreign currency												
Fee (daily effective rate)	0.0037%			0.0037%			0.0037%			0.0029%		
b. Outcome of the direct temporary loans securities (Repo)												
Interest rate	1.00%			1.00%			1.00%			1.00%		
c. Monetary regulation credit												
Interest rate												
d. Overnight deposits in domestic currency	4 064.7			1 827.9			952.9			1 441.3		
Interest rate	0.35%			0.35%			0.35%			0.35%		
5. Commercial bank current account in the BCR at close of the day	**5 162.2**			**4 636.9**			**5 459.9**			**5 211.3**		
a. Cumulative average reserve balances in domestic currency millions of S/. (*)	8 450.4			8 362.2			11 214.0			11 625.7		
b. Cumulative average reserve balances in domestic currency % of liabilities subject to reserve requirements) (*)	4.1			4.1			5.5			5.7		
c. Cumulative average current account in domestic currency millions of S/.	2 289.1			2 218.6			4 636.9			5 185.5		
d. Cumulative average current account in domestic currency % of liabilities subject to reserve requirements) (*)	1.1			1.1			2.3			2.5		
6. Interbank market and Secondary market of CDBCRP												
a. Interbank operations (domestic currency)	540.0			420.0			590.0			420.0		
Interest rate : Minimum / Maximum / TIBO	0.50 / 0.50 / 0.50			0.50 / 0.50 / 0.50			0.50 / 0.50 / 0.50			0.50 / 0.50 / 0.50		
b. Interbank operations (foreign currency)	20.0			121.0			119.0			121.0		
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		
c. Secondary market of CDBCRP and CDBCRP-NR							10.2					
12 month term amount / average interest rate												
24 month term amount / average interest rate												
36 month term amount / average interest rate												
	Ago.27.2021			**Ago.31.2021**			**Set.01.2021**			**Set.02.2021**		
7. Operations in the foreign exchange market (millions of US$)												
Flow of foreign exchange position adjusted for forwards = a + b1 - c1 + e + f	-19.5			75.0			75.0			34.0		
Flow of foreign exchange position = a + b1 - c1 + e + f	-18.3			-217.2			242.0			-9.4		
a. Spot purchases with non-banking customers	-13.0			-36.4			158.8			1.7		
i. Purchases	538.8			635.7			458.8			335.1		
ii. Sales	551.8			672.1			300.0			333.4		
b. Forward and swap purchases with non-banking customers	-89.1			-71.1			-109.9			-51.0		
i. Placed	141.4			340.6			265.3			410.7		
ii. i. Redemption	240.5			411.7			375.2			461.7		
C. Forward and swap sells with non-banking customers	-16.0			-213.4			2.5			-199.2		
i. Placed	218.4			175.5			254.6			373.5		
ii. i. Redemption	234.4			386.4			252.1			572.1		
d. Interbank operations												
i. Spot	488.3			543.4			287.9			460.1		
ii. Forward	46.0			55.0			36.0			50.0		
e. Spot sales due to NDF redemption and swaps	-22.9			-83.4			-121.5			58.8		
f. Net operations	235.2			407.2			336.5			460.3		
i. i. Sales	235.2			407.2			336.5			460.3		
f. Chance due to FX options	-1.6			-0.2			0.2			-0.2		
g. Net operations with other financial institutions	95.0			-122.7			26.8			-64.2		
h. Monetary regulation credit												
Interest rate												
Note: Interbank exchange rate (Source: Datasec)	4.0736			4.0965			4.0785			4.0988		

(*) Preliminary information