CENTRAL RESERVE BANK OF PERU

SUMMARY OF MONETARY AND EXCHANGE OPERATIONS

(Millions of soles)

	20-Sep-21		21-Sep-21		22-Sep-21		23-Sep-21		24-Sep-21	
1. Commercial bank current account before Central Bank operations	**19.315.1**		**19.745.3**		**17.581.1**		**17.178.1**		**19.965.3**	
2. Monetary exchange Central Bank operations before close of the day										
a. Central Bank monetary operations										
i. Auction sale of CD BCRP									73.0	
Proposals received									203.0	
Maturity									31 d	
Interest rate : Minimum									01.0	
Maximum									01.0	
Average									01.0	
Stock	23.870.1		23.870.1		23.870.1		23.870.1		22.161.5	
Net maturity CD BCRP (Sep. 27, 2021)	1.881.6		1.881.6		1.881.6		1.881.6		2.625.0	
CD BCRP matured from Sep.27th to October, 2021	1.881.6		1.881.6		1.881.6		1.881.6		2.354.5	
ii. Outcome of the buyins auction sale securities (REPO)										
Proposals received										
Maturity										
Interest rate : Minimum										
Maximum										
Average										
Stock	6.101.3		6.101.3		6.066.3		6.067.5		5.667.5	
Net maturity Reso (Sep. 27, 2021)	35.0		35.0		400.0		400.0		77.0	
Repo BCRP matured from Sep.27th to October, 2021	435.0		435.0		400.0		400.0		177.0	
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 Sep.27th to October, 2021										
iv. Auction of credit portfolio repurchase agreements (Alternative)										
Proposals received										
Maturity										
Interest rate : Minimum										
Maximum										
Average										
Stock	3.362.1		3.361.2		3.485.2		3.535.2		3.546.8	
Net maturity Alternative Credit Portfolio Repo (Oct. 15, 2021)	0.3		0.3		0.3		0.3		0.3	
Alternative Credit Portfolio Repo matured from Sep.27th to October, 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 buyins auction sale securities (Special REPO)										
Proposals received										
Maturity										
Interest rate : Minimum										
Maximum										
Average										
Stock										
Net maturity Special Repo										
Special Repo matured from Sep.27th to October, 2021										
viii. Auction sale of CDV BCRP	100.0	200.0	130.0		100.0		300.0		300.0	
Proposals received	100.0	400.0	260.0		220.0		340.0		330.0	
Maturity	35 d	91 d	90 d		89 d		88 d		95 d	
Interest rate : Minimum	n.m	n.m	n.m		n.m				n.m	
Maximum	0.00	0.00	0.04		0.00		0.04		0.00	
Average	0.00	0.00	0.01		0.00		0.05		0.00	
Stock	7.044.9		7.174.9		7.274.9		7.574.9		7.874.9	
Net maturity CDV BCRP	100.0		100.0		100.0		100.0		100.0	
CDV BCRP matured from Sep.27th to October, 2021										
ix. Auction sale of CDLD BCRP										
Proposals received										
Maturity										
Interest rate : Minimum										
Maximum										
Average										
Stock										
Net maturity CDLD BCRP										
CDLD BCRP matured from Sep.27th to October, 2021										
x. Auction sale of time deposits in domestic currency										
Proposals received	1.904.0	12.690.1	1.845.2	13.061.6	1.690.4	10.904.1	1.261.9	11.980.7	1.658.0	13.416.8
Maturity	1 d	1 d	7 d	1 d	7 d	1 d	7 d	1 d	7 d	3 d
Interest rate : Minimum	0.98	0.98	0.98	0.98	0.98	0.98	0.98	0.98	0.98	0.98
Maximum	1.00	1.00	1.00	1.00	1.00	1.00	1.00	1.00	1.00	1.00
Average	1.00	1.00	1.00	1.00	1.00	1.00	1.00	1.00	1.00	1.00
Stock	22.128.8		22.087.2		20.998.9		20.559.2		21.618.5	
Net maturity of time deposits (Sep. 27, 2021)	14.786.6		14.582.8		12.762.3		13.857.7		15.320.8	
Time Deposits matured from Sep.27th to October, 2021	20.224.8		18.338.0		14.659.3		13.857.7		21.618.5	
xi. Auction sale of time deposits TP in domestic currency										
Proposals received										
Maturity										
Interest rate : Minimum										
Maximum										
Average										
Stock	4.517.5		4.517.5		4.517.5		4.517.5		4.517.5	
Net maturity of time deposits TP (Nov. 8, 2021)	1.000.0		1.000.0		1.000.0		1.000.0		1.000.0	
Time Deposits TP matured from Sep.27th to October, 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 Sep.27th to October, 2021										
xiii. Auction sale of CDR BCRP										
Proposals received										
Maturity										
Interest rate : Minimum										
Maximum										
Average										
Stock	5.106.0		4.956.0		4.956.0		4.836.0		4.836.0	
Net maturity CDR BCRP (Sep. 27, 2021)	150.0		120.0		120.0		570.0		570.0	
CDR BCRP matured from Sep.27th to October, 2021	270.0		120.0		120.0				1.340.0	
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 Sep.27th to October, 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		1.872.0	
Net maturity Swap (Sep. 27, 2021)	30.0		30.0		30.0		30.0		30.0	
Swap matured from Sep.27th to October, 2021									30.0	
xvi. Cross Currency Repo										
Proposals received										
Maturity										
Interest rate : Minimum										
Maximum										
Average										
Stock										
Net maturity Swap										
Cross Currency Repo matured from Sep.27th to October, 2021										
xvii. Auction sale of Swap operation in foreign currency (Extension)										
Proposals received										
Maturity										
Interest rate : Minimum										
Maximum										
Average										
Stock										
Net maturity Swap foreign currency										
Swap foreign currency matured from Sep.27th to October, 2021										
xviii. Auction sale of Swap operation in foreign currency (Cancellation)										
Proposals received										
Maturity										
Interest rate : Minimum										
Maximum										
Average										
Stock										
Net maturity Swap foreign currency										
Swap foreign currency matured from Sep.27th to October, 2021										
xix. Auction of FX Swap Sell BCRP	10.0		200.0	140.0	200.0		100.0	200.0	185.0	200.0	200.0	200.0
Proposals received	110.0		200.0	140.0	200.0		100.0	200.0	185.0	200.0	200.0	200.0
Maturity	60 d		181 d	181 d	91 d		181 d	273 d	273 d	90 d	273 d	273 d
Interest rate : Minimum	0.60		0.60	0.60	0.58		0.60	0.55	0.58	0.60	0.55	0.55
Maximum	0.60		0.60	0.60	0.59		0.60	0.57	0.60	0.60	0.57	0.55
Average	0.60		0.60	0.60	0.59		0.60	0.56	0.59	0.60	0.56	0.55
Stock	34.148.1		34.148.1		34.399.1		34.399.1		34.198.1		34.198.1	
Net maturity FX Swap Sell (Oct. 1, 2021)	340.0		78.0		78.0		200.0		40.0		40.0	
FX Swap Sell currency matured from Sep.27th to October, 2021	618.0		278.0		278.0		200.0					
xx. Auction Security Repos to provide US$ dollars (REDI)							200.0					
Proposals received							200.0					
Maturity							14 d					
Interest rate : Minimum							0.30					
Maximum							0.30					
Average							0.30					
Stock	595.0		595.0		595.0		795.0		595.0		595.0	
Net maturity REDI (Sep. 30, 2021)	395.0		395.0		395.0		395.0		395.0		395.0	
FX Swap Purchase currency matured from Sep.27th to October, 2021	200.0		200.0		200.0		200.0		395.0		395.0	
xxi. Auction Interest Rate Swap	400.0	200.0	400.0	200.0	200.0	400.0	200.0	400.0	200.0	200.0	400.0	200.0
Proposals received	1.400.0	600.0	800.0	540.0	800.0	1200.0	400.0	1000.0	600.0	700.0	1000.0	600.0
Maturity	181 d	273 d	181 d	273 d	91 d	181 d	91 d	181 d	273 d	91 d	181 d	273 d
Interest rate : Minimum	1.65	1.75	1.68	1.82	1.28	1.62	1.25	1.68	1.80	1.25	1.63	1.85
Maximum	1.65	1.80	1.72	1.82	1.28	1.62	1.25	1.68	1.83	1.25	1.63	1.86
Average	1.66	1.79	1.69	1.82	1.28	1.62	1.25	1.61	1.82	1.25	1.63	1.86
Stock	11.249.9		11.849.9		12.499.9		13.249.9		14.049.9		14.049.9	
Net maturity Interest Rate Swap (Nov. 23, 2021)	100.0		100.0		100.0		100.0		300.0		300.0	
FX Swap Purchase currency matured from Sep.27th to October, 2021												
b. Settlement of Credit Portfolio Repo (from Circular 0004-2020-BCRP, Circular 0017-2020-BCRP and Circular 0021-2020-BCRP)	947.3		205.8		12.3		226.2		386.3			
c. Central Bank foreign currency operations at over-the-counter												
i. Purchase (millions of US$)												
Average exchange rate (S/ US$)												
ii. Sales (millions of US$)	795.0		50.0		5.0		55.0		54.0			
Average exchange rate (S/ US$)	4.119		4.116		4.113		4.113		4.110			
d. Operations outside of FX Desk (millions of US$)	-31.0		700.1		350.0				350.4			
i. Purchases (millions of US$)			700.1		350.0				350.4			
ii. Sales (millions of US$)	31.0											
e. Operations with Financial Institutions 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	**3.825.9**		**3.064.9**		**4.524.3**		**3.629.3**		**2.031.4**	
4. Central Bank monetary operations										
a. Repo operations of liquidity (Repo)										
Fee (daily effective rate)	0.0037%		0.0037%		0.0037%		0.0037%		0.0045%	
b. Outcome of the direct terminal buyins securities (Reos)										
Interest rate	1.50%		1.50%		1.50%		1.50%		1.50%	
c. Monetary regulation credit										
Interest rate										
d. Overnight deposits in domestic currency	2.298.5		1.663.8		2.805.5		2.326.2		2.177.8	
Interest rate	0.85%		0.85%		0.85%		0.85%		0.85%	
5. Commercial bank current account in the BCR at close of the day	**1.527.4**		**1.341.1**		**1.718.8**		**1.303.1**		**755.8**	
i. Cumulative average reserve balances in domestic currency (millions of S/) (*)	8.448.1		8.383.9		8.281.7		8.218.6		8.153.3	
ii. Cumulative average reserve balances in domestic currency (% of liabilities subject to reserve requirements) (*)	4.6		4.6		4.6		4.5		4.5	
iii. Cumulative average current account in domestic currency (millions of S/)	3.027.6		2.958.0		2.876.1		2.843.0		2.761.1	
iv. Cumulative average current account in domestic currency (% of liabilities subject to reserve requirements) (*)	1.5		1.5		1.4		1.4		1.4	
6. Interbank market and Secondary market of CDBCRP										
a. Interbank operations (domestic currency)					415.0		120.0		130.0	
Interest rate : Minimum / Maximum / TIBO	1.00 / 1.00 / 1.00		1.00 / 1.00 / 1.00		1.00 / 1.00 / 1.00		1.00 / 1.00 / 1.00		1.00 / 1.00 / 1.00	
b. Interbank operations (foreign currency)	155.0		142.0							
Interest rate : Minimum / Maximum / Average	0.25 / 0.25 / 0.25		0.25 / 0.25 / 0.25							
c. Secondary market of CDBCRP and CDBCRP-NR	13.9									
12 month term transport (average interest rate)										
24 month term transport (average interest rate)										
36 month term transport (average interest rate)										
	Sat.17.2021		**Sat.20.2021**		**Sat.21.2021**		**Sat.22.2021**		**Sat.23.2021**	
7. Operations in the foreign exchange market (millions of US$)										
Flow of foreign exchange position adjusted by forwards (= a + b1 - c1 + e + f	-53.7		2.9		-29.6		-9.8		94.6	
Flow of foreign exchange position (= a + b1 - c1 + e + f	14.7		292.7		-46.8		-205.0		-46.1	
a. Spot purchases with non-banking customers	-29.1		60.7		-41.0		-212.8		76.7	
i. Purchases	349.2		333.8		319.4		322.9		387.3	
ii. Sales	378.3		273.1		360.4		535.7		310.6	
b. Forward and swap purchases with non-banking customers	64.9		108.6		168.6		53.4		61.3	
i. Placed	156.8		191.4		427.1		218.2		565.3	
ii. Redemption	92.0		82.8		258.5		164.8		504.0	
C. Forward and swap sells with non-banking customers	133.3		267.2		151.4		-93.2		18.0	
i. Placed	177.8		308.5		307.4		198.7		405.1	
ii. Redemption	44.6		61.3		151.1		292.4		385.1	
d. Interbank operations										
i. Spot	418.1		350.3		321.3		396.6		451.8	
ii. Forward			40.0		5.0		40.0		130.0	
e. Spot sales due to NDF redemption and swaps	-48.1		-1.0		-101.2		140.6		-108.1	
f. Net operations	68.4		290.6		122.8		196.8		448.7	
i. Sales	85.0		57.6		248.6		143.4		461.3	
f. Change due to FX options	0.0		22.1		0.0		0.0		-1.0	
g. Net operations with other financial institutions	44.6		38.3		7.8		43.5		118.2	
h. Monetary regulation credit										
Interest rate										
Note: Interbank exchange rate (Source: Datatec)	4.1097		4.1190		4.1128		4.1102		4.1138	

(*) Preliminary information