CENTRAL RESERVE BANK OF PERU

SUMMARY OF MONETARY AND EXCHANGE OPERATIONS

(Millions of soles)

	11 Oct 21	12 Oct 21	13 Oct 21	14 Oct 21	15 Oct 21
1. Commercial bank current account before Central Bank operations	**25,377.2**	**22,268.2**	**23,171.7**	**17,792.1**	**18,051.1**
2. Monetary and exchange Central Bank operations before close of the day					
a. Central Bank monetary operations					
i. Auction sale of CD BCRP			200.0 121.6	300.0	300.0
Proposals received			524.0 121.6	373.0	521.4
Maturity			31 d 32 d	32 d	31 d
Interest rate : Minimum			1.50 1.50	1.49	1.49
Maximum			1.50 1.50	1.50	1.50
Average			1.50 1.50	1.50	1.50
Stock	18,433.1	18,433.1	18,633.1	18,733.1	17,546.8
Next maturity CD BCRP (Oct. 18, 2021)	2,026.1	2,026.1	2,026.1	2,026.1	1,782.8
CD BCRP matured from oct 18 to 22, 2021	2,026.1	2,026.1	2,026.1	2,026.1	1,782.8
ii. Outcome of the bono auction sale securities (REPO)					
Proposals received					
Maturity					
Interest rate : Minimum					
Maximum					
Average					
Stock	4,503.1	4,602.3	3,873.3	4,073.3	4,073.3
Next maturity Bono (Oct. 20, 2021)	729.0	729.0	160.0	160.0	160.0
Reso BCRP matured from oct 18 to 22, 2021	729.0	729.0			
iii. Auction of credit portfolio repurchase agreements (General)					
Proposals received					
Maturity					
Interest rate : Minimum					
Maximum					
Average					
Stock					
Next maturity General Credit Portfolio Reso					
General Credit Portfolio Reso matured from oct 18 to 22, 2021					
iv. Auction of credit portfolio repurchase agreements (Alternative)					
Proposals received					
Maturity					
Interest rate : Minimum					
Maximum					
Average					
Stock	4,579.2	4,816.2	5,015.1	5,015.1	5,013.5
Next maturity Alternative Credit Portfolio Reso (Dec. 13, 2022)	0.3	0.3	0.3	0.3	1.6
Alternative Credit Portfolio Reso matured from oct 18 to 22, 2021					
v. Auction of government guaranteed credit portfolio repurchase agreements (Regular)					
Guarantee securitizae					
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 securitizae					
Proposals received					
Maturity					
Interest rate : Minimum					
Maximum					
Average					
Stock	1,883.2	1,883.2	1,883.2	1,883.2	1,883.2
vii. Outcome of the bono auction sale securities (Special REPO)					
Proposals received					
Maturity					
Interest rate : Minimum					
Maximum					
Average					
Stock					
Next maturity Special Reso.					
Special Reso matured from oct 18 to 22, 2021					
viii. Auction sale of CDV BCRP		300.0	40.0	100.0	100.0
Proposals received		315.0	270.0	220.0	200.0
Maturity		65 d	30 d	95 d	94 d
Spread : Minimum			0.00	0.00	0.02
Minimum		0.02	0.00	0.03	0.02
Average		0.02	0.00	0.03	0.02
Stock	8,934.9	9,234.9	9,274.9	9,374.9	9,474.9
Next maturity CDV BCRP	100.0	100.0	100.0	100.0	100.0
CDV BCRP matured from oct 18 to 22, 2021					
ix. Auction sale of CDLD BCRP					
Proposals received					
Maturity					
Interest rate : Minimum					
Maximum					
Average					
Stock					
Next maturity CDLD BCRP					
CDLD BCRP matured from oct 18 to 22, 2021					
x. Auction sale of time deposits in domestic currency	2,999.9 14,000.0	2,999.8 14,400.1	2,499.8 12,800.0	1,417.0 12,100.0	1,499.2 12,177.9
Proposals received	3,799.0 18,096.8	3,323.0 16,600.6	2,782.8 14,031.3	1,417.0 12,700.9	1,638.5 12,177.9
Maturity	7 d 14 d	7 d 14 d	7 d 14 d	7 d 14 d	7 d 14 d
Interest rate : Minimum	1.45 0.99	1.48 1.47	1.48 1.47	1.48 1.48	1.48 1.48
Maximum	1.50 1.50	1.50 1.50	1.50 1.50	1.50 1.50	1.50 1.50
Average	1.50 1.49	1.50 1.49	1.50 1.49	1.50 1.49	1.50 1.49
Stock	16,399.6	20,399.8	21,299.5	22,016.5	23,494.6
Next maturity of time deposits (Oct. 18, 2021)	14,000.0	14,400.1	12,800.0	12,100.0	15,177.9
Time Deposits matured from oct 18 to 22, 2021	14,000.0	14,400.1	12,800.0	12,100.0	23,494.6
xi. Auction sale of time deposits TP in domestic currency					
Proposals received					
Maturity					
Interest rate : Minimum					
Maximum					
Average					
Stock	4,512.3	4,512.3	4,512.3	4,512.3	4,512.3
Next 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 oct 18 to 22, 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 oct 18 to 22, 2021					
xiii. Auction sale of CTID BCRP			300.0		300.0 150.0
Proposals received			200.0		200.0 150.0
Maturity			61 d		91 d 91 d
Interest rate : Minimum			0.60		0.60 0.60
Maximum			0.60		0.60 0.60
Average			0.60		0.60 0.60
Stock	3,226.0	2,426.0	2,116.0	2,116.0	2,346.0
Next maturity CDR BCRP (Oct. 18, 2021)	790.0	520.0	120.0	120.0	150.0
CDR BCRP matured from oct 18 to 22, 2021	1,430.0	640.0	120.0	120.0	300.0
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 oct 18 to 22, 2021					
xv. Auction sale of Swap operation in foreign currency					
Proposals received					
Maturity					
Interest rate : Minimum					
Maximum					
Average					
Stock	1,842.0	1,842.0	1,842.0	1,942.0	1,942.0
Next maturity Swap (Oct. 19, 2021)	40.0	40.0	40.0	40.0	40.0
Swap matured from oct 18 to 22, 2021					40.0
xvi. Cross Currency Reso					
Proposals received					
Maturity					
Interest rate : Minimum					
Maximum					
Average					
Stock					
Next maturity Swap					
Cross Currency Reso matured from oct 18 to 22, 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 oct 18 to 22, 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 oct 18 to 22, 2021					
xix. Auction FX Swap Sell BCRP	100.0	100.0			50.0 200.0 200.0 200.0
Proposals received	100.0	191.4			50.0 200.0 200.0 200.0
Maturity	273 d	273 d			91 d 91 d 91 d 273 d
Interest rate : Minimum	0.5	0.57			0.60 0.59 0.60 0.59
Maximum	0.6	0.60			0.60 0.60 0.60 0.60
Average	0.5	0.59			0.60 0.60 0.60 0.59
Stock	31,907.2	31,907.2	31,752.2	31,752.2	32,402.2
Next maturity FX Swap Sell (Oct. 18, 2021)	100.0	155.0	40.0	40.0	40.0
FX Swap Sell currency matured from oct 18 to 22, 2021	255.0	155.0			757.9
xx. Auction Security Repos to provide US$ dollars (REDI)		200.0		200.0	
Proposals received		200.0		200.0	
Maturity		14 d		14 d	
Interest rate : Minimum		0.30		0.30	
Maximum		0.30		0.30	
Average		0.30		0.30	
Stock	400.0	400.0	400.0	600.0	600.0
Next maturity REDI (Oct. 18, 2021)	200.0	200.0	200.0	200.0	200.0
FX Swap Purchase currency matured from oct 18 to 22, 2021	200.0				200.0
xxi. Auction Interest Rate Swap	200.0	120.0			100.0 100.0
Proposals received	500.0	400.0			150.0 100.0
Maturity	273 d	273 d			182 d 273 d
Interest rate : Minimum	2.26	2.20			2.01 2.21
Maximum	2.30	2.20			2.01 2.25
Average	2.27	2.20			2.01 2.23
Stock	19,949.9	19,969.9	19,969.9	19,969.9	20,169.9
Next maturity Interest Rate Swap (Nov. 23, 2021)	100.0	100.0	100.0	100.0	100.0
FX Swap Purchase currency matured from oct 18 to 22, 2021					
b. Settlement of Credit Portfolio Reso (from Circular 0014-2020-BCRP, Circular 0017-2020-BCRP and Circular 0021-2020-BCRP					
c. Central Bank foreign currency operations at over-the-counter		40.4			
i. Purchase (millions of US$)					
Average exchange rate (S/. US$)					
ii. Sellos (millions of US$)		10.0			
Average exchange rate (S/. US$)		4.039			
d. Operations outside of FX Desk (millions of US$)	0.0	13.2		0.0	2.4
i. Purchase (millions of US$)	0.0	13.2		0.0	2.4
ii. Sellos (millions of US$)					
e. Operations in 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	**7,377.3**	**5,227.9**	**4,514.1**	**3,865.5**	**3,763.2**
4. Central Bank monetary operations					
a. Swap operations of foreign currency					
Fee (daily effective rate)	0.0062%	0.0062%	0.0063%	0.0064%	0.0059%
b. Purchase of the short temporary foreign securities (Repo)					
Interest rate	2.00%	2.00%	2.00%	2.00%	2.00%
c. Monetary regulation credit					
Interest rate					
d. Overnight deposits in domestic currency	5,305.5	3,679.3	2,930.3	2,463.9	2,130.6
Interest rate	1.75%	1.75%	1.75%	1.75%	1.75%
5. Commercial bank current account in the BCR at close of the day	**2,071.8**	**1,548.6**	**1,583.8**	**1,401.6**	**1,632.6**
i. Cumulative average reserve balances in domestic currency (millions of S/) (*)	12,222.8	11,366.6	11,057.0	10,813.0	10,575.8
j. Cumulative average reserve balances in domestic currency (% of liabilities subject to reserve requirements) (*)	6.1	5.7	5.5	5.4	5.3
k. Cumulative average current account in domestic currency (millions of S/)	6,172.8	5,367.5	5,053.4	4,769.6	4,561.5
l. Cumulative average current account in domestic currency (% of liabilities subject to reserve requirements) (*)	3.1	2.7	2.5	2.4	2.3
6. Interbank market and Secondary market of CDBCRP					
a. Interbank operations (domestic currency)	240.0	204.0	145.0	55.0	
Interest rate : Minimum / Maximum / TIBO	1.50 / 1.50 / 1.50	1.50 / 1.50 / 1.50	1.50 / 1.50 / 1.50	1.50 / 1.50 / 1.50	1.50 / 1.50 / 1.50
b. Interbank operations (foreign currency)					
Interest rate : Minimum / Maximum / Average			0.2		6.6
c. Secondary market of CDBCRP and CDBCRP-NR					
1-month term (amount / average interest rate)					
3-month term (amount / average interest rate)					
24-month term (amount / average interest rate)					
	Oct.07.2021	**Oct.11.2021**	**Oct.12.2021**	**Oct.13.2021**	**Oct.14.2021**
7. Operations in the foreign exchange market (millions of US$)					
Flow of foreign exchange position adjusted by forwards = a + b.i - c.i + e + f	-85.0	20.0	102.4	-118.5	13.1
Flow of foreign exchange position = a + b.ii - c.ii + e + f	-126.8	-103.7	-143.8	-46.6	34.0
a. Spot purchases with non-banking costumers	1,270.0	1,121.4	1,214.5	1,329.4	1,399.4
i. Purchase	474.0	432.6	498.9	477.7	556.5
ii.) Sales	537.3	338.9	501.6	465.5	361.7
b. Forward and swap purchases with non-banking costumers	-44.1	136.8	358.6	23.1	-4.9
i. Placed	164.0	169.6	652.5	357.3	156.6
ii.) Redemption	208.1	32.9	293.9	334.1	161.5
c. Forward and swap sells with non-banking costumers	-95.9	48.1	106.8	45.6	700.0
i. Placed	157.8	70.9	213.1	363.8	292.2
ii.) Redemption	223.7	24.8	106.5	344.3	83.3
d. Interbank operations					
i. Spot	351.7	225.5	521.6	727.1	291.6
ii. Forward	14.0	51.0	85.0		
e. Spot sales due to NDF redemption and swaps	37.5	22.9	37.5	37.5	48.0
f. Other purchases	211.1	0.3	103.8	237.6	80.3
i.) Sales	197.1	0.3	291.9	300.1	146.3
f. Change due to FX options	20.0	8.4	-2.9	-7.8	1.4
g. Net operations with other financial institutions	-3.3	1.2	-103.3	-119.2	336.5
h. Monetary regulation credit					
Interest rate					
Note: Interbank exchange rate (Source: Datatec)	4.0919	4.0705	4.0648	3.9912	3.9325

(*) Preliminary information