CENTRAL RESERVE BANK OF PERU
SUMMARY OF MONETARY AND EXCHANGE OPERATIONS
(Millions of Soles)

	18 Oct 21	19 Oct 21	20 Oct 21	21 Oct 21	22 Oct 21
1. Commercial bank current account before Central Bank operations	**19.954.8**	**19.699.4**	**18.431.6**	**16.605.9**	**16.286.2**
2. Monetary and exchange Central Bank operations before close of the day					
a. Central Bank monetary operations					
i. Auction sale of CD BCRP	300.0				
Proposals received	538.0				
Maturity	31 d				
Interest rate : Minimum	1.50				
Maximum	1.50				
Average	1.50				
Stock	16.058.0	16.058.0	16.058.0	16.058.0	16.058.0
Next maturity CD BCRP (Oct. 25, 2021)	173.0	173.0	173.0	173.0	173.0
CD BCRP matured from oct 25 to 29, 2021					173.0
ii. Outcome of the buying auction sale securities (REPO)					
Proposals received					
Maturity					
Interest rate : Minimum					
Maximum					
Average					
Stock	4.073.3	4.073.3	3.913.3	4.113.3	4.113.3
Next maturity Repo (Ene. 27, 2022)	160.0	160.0	0.9	0.9	0.9
Repo BCRP matured from oct 25 to 29, 2021	160.0	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 oct 25 to 29, 2021					
iv. Auction of credit portfolio repurchase agreements (Alternative)					
Proposals received					
Maturity					
Interest rate : Minimum					
Maximum					
Average					
Stock	5.013.5	5.013.5	5.013.5	5.013.5	5.012.4
Next maturity Alternative Credit Portfolio Repo (Ene. 13, 2022)	1.6	1.6	1.6	1.6	1.6
Alternative Credit Portfolio Repo matured from oct 25 to 29, 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 oct 25 to 29, 2021					
viii. Auction sale of CDV BCRP	150.0	200.0 200.0	200.0 160.0		
Proposals received	325.0	240.0 210.0	234.0 210.0		
Maturity	91 d	90 d 35 d	89 d 34 d		
Spread : Minimum	0.00	0.04 0.00	0.04 0.00		
Minimim	0.02	0.04 0.00	0.04 0.00		
Average	0.02	0.04 0.00	0.04 0.00		
Stock	9.624.9	10.024.9	10.384.9	10.384.9	10.384.9
Next maturity CDV BCRP	100.0	100.0	100.0	100.0	100.0
CDV BCRP matured from oct 25 to 29, 2021					100.0
ix. Auction sale of CDLD BCRP					
Proposals received					
Maturity					
Interest rate : Minimum					
Maximum					
Average					
Stock					
Next maturity CDLD BCRP					
CDLD BCRP matured from oct 25 to 29, 2021					
x. Auction sale of time deposits in domestic currency	1.999.8 13.150.0	1.999.9 13.600.1	2.000.1 12.564.2	1.493.0 11.299.9	1.500.0 12.251.1
Proposals received	2.710.6 13.656.2	2.344.0 13.886.8	2.369.8 12.564.2	1.493.0 12.783.2	1.932.6 12.251.1
Maturity	7 d 1 d	7 d 1 d	7 d 1 d	7 d 1 d	7 d 3 d
Interest rate : Minimum	1.19 1.48	1.49 1.48	1.49 1.48	1.48 1.48	1.49 1.48
Maximum	1.50 1.50	1.50 1.50	1.50 1.50	1.50 1.50	1.50 1.50
Average	1.49 1.49	1.50 1.49	1.50 1.49	1.50 1.49	1.50 1.49
Stock	23.466.6	22.916.8	21.381.2	20.192.9	21.243.9
Next maturity of time deposits (Oct. 25, 2021)	16.149.8	16.099.9	13.981.2	12.700.1	14.250.9
Time Deposits matured from oct 25 to 29, 2021	21.466.8	18.917.1	15.381.4	12.700.1	21.243.9
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 25 to 29, 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 25 to 29, 2021					
xiii. Auction sale of CDR BCRP	200.0	200.0 200.0			
Proposals received	200.0	200.0 260.0			
Maturity	60 d	92 d 92 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	2.396.0	2.796.0	2.796.0	2.796.0	2.646.0
Next maturity CDR BCRP (Nov. 2, 2021)	150.0	150.0	150.0	150.0	436.0
CDR BCRP matured from oct 25 to 29, 2021	150.0	150.0	150.0	150.0	
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 25 to 29, 2021					
xv. Auction sale of Swap operation in foreign currency					
Proposals received					
Maturity					
Interest rate : Minimum					
Maximum					
Average					
Stock	1.942.0	1.902.0	1.902.0	1.902.0	1.902.0
Next maturity Swap (Nov. 5, 2021)	40.0	30.0	30.0	30.0	30.0
Swap matured from oct 25 to 29, 2021	40.0				
xvi. Cross Currency Repo					
Proposals received					
Maturity					
Interest rate : Minimum					
Maximum					
Average					
Stock					
Next maturity Swap					
Cross Currency Repo matured from oct 25 to 29, 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 25 to 29, 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 25 to 29, 2021					
xix. Auction FX Swap Sell BCRP	50.0 80.0 200.0 200.0 200.0	30.0	200.0	39.5 200.0 200.0	300.0 200.0 200.0 40.0
Proposals received	50.0 80.0 219.8 499.8 250.0	30.0	230.0	39.5 490.0 380.0	320.0 260.0 230.0 40.0
Maturity	182 d 182 d 273 d 273 d 273 d	182 d	273 d	273 d 273 d 273 d	273 d 273 d 273 d 181 d
Interest rate : Minimum	0.57 0.58 0.53 0.50 0.57	0.60	0.57	0.51 0.45 0.49	0.50 0.50 0.52 0.60
Maximum	0.60 0.60 0.55 0.53 0.60	0.60	0.60	0.51 0.50 0.54	0.58 0.55 0.55 0.60
Average	0.59 0.59 0.54 0.51 0.58	0.60	0.58	0.51 0.47 0.51	0.56 0.53 0.53 0.60
Stock	33.092.2	33.024.2	33.224.2	33.443.7	33.663.8
Next maturity FX Swap Sell (Oct. 25, 2021)	98.0	100.0	100.0	519.9	290.0
FX Swap Sell currency matured from oct 25 to 29, 2021	717.9	619.9	619.9	519.9	2.043.9
xx. Auction Security Repos to provide US$ dollars (RED)				200.0	
Proposals received				200.0	
Maturity				14 d	
Interest rate : Minimum				0.30	
Maximum				0.30	
Average				0.30	
Stock	400.0	400.0	400.0	600.0	600.0
Next maturity RED (Oct. 26, 2021)	200.0	200.0	200.0	200.0	200.0
FX Swap Purchase currency matured from oct 25 to 29, 2021					400.0
xxi. Auction Interest Rate Swap	100.0 300.0 100.0	50.0 100.0 300.0	100.0 50.0	100.0 150.0 100.0	100.0
Proposals received	300.0 850.0 100.0	150.0 200.0 600.0	300.0 300.0	200.0 350.0 200.0	100.0
Maturity	92 d 182 d 273 d	92 d 182 d 273 d	182 d 273 d	92 d 182 d 273 d	182 d
Interest rate : Minimum	1.71 2.01 2.21	1.75 2.02 2.20	2.02 2.20	1.72 2.02 2.20	2.03
Maximum	1.73 2.01 2.25	1.75 2.02 2.20	2.02 2.20	1.74 2.02 2.20	2.03
Average	1.72 2.01 2.24	1.75 2.02 2.20	2.02 2.20	1.73 2.02 2.20	2.03
Stock	20.669.9	21.119.9	21.269.9	21.619.9	21.719.9
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 25 to 29, 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	355.5			4.0	186.5
i. Purchase (millions of US$)					
Average exchange rate (S/. US$)					
ii. Selling (millions of US$)	90.0			1.0	47.0
Average exchange rate (S/. US$)	3.950			3.955	3.968
d. Operations outside of FX Desk (millions of US$)	6.2		0.4	0.1	3.6
i. Purchase (millions of US$)	6.2		0.4	0.1	3.6
ii. Selling (millions of US$)					
e. Operations at the Secundary Market of CD BCRP, CD BCRP-NR and BTP					
i. Repurchase of CD BCRP and CD BCRP-NR					
ii. Purchase of BTP					
3. Commercial bank current account before close of the day	**3,799.5**	**3,299.4**	**3,507.3**	**3,809.0**	**2,348.6**
4. Central Bank monetary operations					
a. Swap operations of foreign currency					
Fee (daily efective rate)	0.0064%	0.0064%	0.0064%	0.0064%	0.0055%
b. Outcome of the direct temporary buying securities (Repo)					
Interest rate	2.00%	2.00%	2.00%	2.00%	2.00%
c. Monetary regulation credit					
Interest rate					
d. Overnight deposits in domestic currency	2.133.1	1.893.1	2.327.3	2.473.0	1.457.9
Interest rate	1.35%	1.35%	1.35%	1.35%	1.35%
5. Commercial bank current account in the BCR at close of the day	**1,666.4**	**1,406.3**	**1,180.0**	**1,336.0**	**890.7**
a Cumulative average reserve balances in domestic currency (millions of S/) (*)	10.096.4	9.971.9	9.828.0	9.689.5	9.583.8
b Cumulative average reserve balances in domestic currency (% of liabilities subject to reserve requirements) (*)	5.1	5.0	4.9	4.9	4.8
c Cumulative average current account in domestic currency (millions of S/)	4.077.9	3.952.7	3.812.4	3.676.3	3.577.0
d Cumulative average current account in domestic currency (% of liabilities subject to reserve requirements) (*)	2.0	2.0	1.9	1.8	1.8
6. Interbank market and Secondary market of CDBCRP					
a. Interbank operations (domestic currency)	80.0	55.0		240.0	115.0
Interest rate : Minimum / Maximum / TIBO	1.50 / 1.50 / 1.50	1.50 / 1.50 / 1.50	1.50 / 1.50 / 1.50	1.50 / 1.50 / 1.50	1.50 / 1.50 / 1.50
b. Interbank operations (foreign currency)					215.0
Interest rate : Minimum / Maximum / Average					0.25 / 0.25 / 0.25
c. Secondary market of CDBCRP and CDBCRP-NR		15.0			
6 month term (amount / average interest rate)					
12 month term (amount / average interes rate)					
24 month term (amount / average interest rate)					
7. Operations in the foreign exchange market (millions of US$)	**Oct.15.2021**	**Oct.18.2021**	**Oct.19.2021**	**Oct.20.2021**	**Oct.21.2021**
Flow of foreign exchange position adjusted by forwards = a + b.i - c.i + e + f	-13.1	13.7	-0.6	-39.4	-23.6
Flow of foreign exchange position = a + b.ii - c.ii + e + f	34.0	15.9	17.1	-117.2	-150.0
a. Spot purchases with non-banking costumers	-39.4	-88.6	-80.5	-133.2	-57.7
i. Purchases	322.3	271.4	265.1	261.1	328.8
ii. Sales	361.7	359.9	345.6	394.3	386.5
b. Forward and swap purchases with non-banking costumers	-4.9	-28.6	23.0	27.4	-337.9
i. Pacted	156.6	305.2	203.5	268.0	313.5
ii. Redemption	161.5	333.7	180.5	240.6	651.4
C. Forward and swap sells with non-banking costumers	209.0	148.0	22.0	25.1	-378.1
i. Pacted	292.2	447.1	270.6	280.0	276.3
ii. Redemption	83.3	299.0	248.6	254.9	654.4
d. Interbank operations					
i. Spot	291.6	339.1	390.3	265.6	634.8
ii. Forward			29.0	15.0	20.0
e. Spot sales due to NDF redemption and swaps	-66.0	-39.4	63.5	18.2	-8.6
i. Purchases	80.3	268.2	243.7	250.3	638.5
ii. Sales	146.3	307.7	180.3	232.1	647.0
f. Change due to FX options	1.4	-0.7	-1.5	24.8	0.2
g. Net operations with other financial institutions	226.5	284.3	85.0	62.7	5.2
h. Monetary regulation credit					
Interest rate					
Note: Interbank exchange rate (Source: Datatec)	3.9325	3.9494	3.9450	3.9428	3.9508

(*) Preliminar information