CENTRAL RESERVE BANK OF PERU

SUMMARY OF MONETARY AND EXCHANGE OPERATIONS

(Millions of Soles)

	8 Nov 21	9 Nov 21	10 Nov 21	11 Nov 21	12 Nov 21
1. Commercial bank current account before Central Bank operations	**17 365.3**	**19 483.1**	**21 026.2**	**22 191.8**	**22 451.6**
2. Monetary and exchange Central Bank operations before close of the day					
a. Central Bank monetary operations					
i. Auction sale of CD BCRP					631.4
Proposals received					666.9
Maturity					35.d
Interest rate: Minimum					1.99
Maximum					2.00
Average					2.00
Stock	15 527.4	15 527.4	15 527.4	15 527.4	16 258.8
Next maturity CD BCRP (Nov. 15, 2021)	2 122.0	2 122.0	2 122.0	2 122.0	2 122.0
CD BCRP matured from nov. 15th to 19th 2021					2 733.0
ii. Outcome of the buying auction sale securities (REPO)					
Proposals received					
Maturity					
Interest rate: Minimum					
Maximum					
Average					
Stock	4 613.3	4 613.3	4 613.3	4 613.3	4 613.3
Next maturity Reso (Jan. 27, 2022)	0.9	0.9	0.9	0.9	0.9
Reso BCRP matured from nov. 15th to 19th 2021					
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 nov. 15th to 19th 2021					
iv. Auction of credit portfolio repurchase agreements (Alternative)					
Proposals received					
Maturity					
Interest rate: Minimum					
Maximum					
Average					
Stock	5 612.4	5 610.6	5 610.6	5 610.6	5 610.6
Next maturity Alternative Credit Portfolio Reso (Jan. 13, 2022)	1.6	1.6	1.6	1.6	1.6
Alternative Credit Portfolio Reso matured from nov. 15th to 19th 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 nov. 15th to 19th 2021					
viii. Auction sale of CDV BCRP					
Proposals received					
Maturity					
Greater: Minimum					
Minimum					
Average					
Stock	10 484.9	10 484.9	10 484.9	10 484.9	10 374.9
Next maturity CDV BCRP	110.0	110.0	110.0	110.0	850.0
CDV BCRP matured from nov. 15th to 19th 2021	110.0	110.0	110.0	110.0	850.0
ix. Auction sale of CDLD BCRP					
Proposals received					
Maturity					
Interest rate: Minimum					
Maximum					
Average					
Stock					
Next maturity CDLD BCRP					
CDLD BCRP matured from nov. 15th to 19th 2021					
x. Auction sale of time deposits in domestic currency	9 798.9	17 799.8	13 600.0	16 600.2	15 400.0
Proposals received	11 691.5	13 643.0	13 519.2	17 108.0	2 917.0	14 649.4
Maturity	1.4	1.4	1.4	1.4	1.4	3.4
Interest rate: Minimum	1.48	1.48	1.48	1.48	1.95	1.95
Maximum	1.50	1.50	1.50	1.50	2.00	2.00
Average	1.49	1.49	1.49	1.49	2.00	1.96
Stock	15 299.9	16 299.8	16 000.1	16 600.2	15 400.1	
Next maturity of time deposits (Nov. 15, 2021)	11 299.9	13 799.7	15 000.0	16 600.2	13 400.0	
Time Deposits matured from nov. 15th to 19th 2021	15 299.9	16 299.8	16 000.1	16 600.2	15 400.1	
xi. Auction sale of time deposits TP in domestic currency	500.0	500.0				
Proposals received	1 795.5	1 396.4				
Maturity	364.d	364.d				
Interest rate: Minimum	2.50	2.50				
Maximum	2.70	2.75				
Average	2.5	2.6				
Stock	4 637.3	4 637.3	4 637.3	4 637.3	4 637.3	
Next maturity of time deposits TP (Nov. 15, 2021)	1 000.0	1 000.0	1 000.0	1 000.0	1 000.0	
Time Deposits TP matured from nov. 15th to 19th 2021					1 000.0	
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 nov. 15th to 19th 2021						
xiii. Auction sale of CDR BCRP						
Proposals received						
Maturity						
Interest rate: Minimum						
Maximum						
Average						
Stock	2 060.0	2 060.0	1 560.0	1 560.0	1 550.0	
Next maturity CDR BCRP (Dec. 13, 2021)	500.0	500.0	10.0	10.0	200.0	
CDR BCRP matured from nov. 15th to 19th 2021	510.0	510.0	10.0	10.0		
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 nov. 15th to 19th 2021						
xv. Auction sale of Swap operation in foreign currency						
Proposals received						
Maturity						
Interest rate: Minimum						
Maximum						
Average						
Stock	1 972.0	1 972.0	1 972.0	1 972.0	1 972.0	
Next maturity Swap (Nov. 26, 2021)	30.0	30.0	30.0	30.0	30.0	
Swap matured from nov. 15th to 19th 2021						
xvi. Cross Currency Repo						
Proposals received						
Maturity						
Interest rate: Minimum						
Maximum						
Average						
Stock						
Next maturity Swap						
Cross Currency Repo matured from nov. 15th to 19th 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 nov. 15th to 19th 2021						
xviii. Auction sale of Swap operation in foreign currency (Sanitization)						
Proposals received						
Maturity						
Interest rate: Minimum						
Maximum						
Average						
Stock						
Next maturity Swap foreign currency						
Swap foreign currency matured from nov. 15th to 19th 2021						
xix. Auction FX Swap Sell BCRP	200.0 200.0	200.0 200.0 200.0 200.0	300.0 120.0		70.2 100.0	
Proposals received	795.5 765.0	500.0 495.0 765.0 765.0	600.0 170.0		755.7 145.0	
Maturity	273.d 273.d	273.d 273.d 273.d 273.d	273.d 273.d		273.d 367.d	
Interest rate: Minimum	0.50 0.49	0.49 0.48 0.47 0.44	0.47 0.56		0.51 0.57	
Maximum	0.51 0.57	0.50 0.49 0.47 0.54	0.47 0.58		0.60 0.57	
Average	0.51 0.50	0.50 0.48 0.47 0.48	0.47 0.57		0.55 0.57	
Stock	36 384.3	36 384.3	36 484.3		36 484.4	
Next maturity FX Swap Sell (Nov. 15, 2021)	250.0	270.1	758.0	758.0	91.0	
FX Swap Sell currency matured from nov. 15th to 19th 2021	1 278.1	1 028.1	758.0	758.0	1 530.1	
xx. Auction Securitization 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	600.0	600.0	600.0	500.0	600.0	
Next maturity REDI (Nov. 19, 2021)	300.0	100.0	100.0	100.0	300.0	
FX Swap Purchase currency matured from nov. 15th to 19th 2021	400.0	200.0	200.0	100.0	200.0	
xxi. Auction Interest Rate Swap	100.0	100.0				
Proposals received	400.0	400.0				
Maturity	181.d	181.d				
Interest rate: Minimum	2.25	2.31				
Maximum	2.25	2.31				
Average	2.25	2.31				
Stock	23 219.9	23 219.9	23 219.9	23 219.9	23 219.9	
Next maturity Interest Rate Swap (Nov. 23, 2021)	100.0	100.0	100.0	100.0	100.0	
FX Swap Purchase currency matured from nov. 15th to 19th 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		200.9	322.1		-599.9	
i. Purchase (millions of US$)					149.0	
Average exchange rate (S/. US$)					4.0	
ii. Sales (millions of US$)		55.0	85.0			
Average exchange rate (S/. US$)		4.018	4.026			
d. Operations outside of FX Desk (millions of US$)	-23.0		3.343.4		3.5	
i. Purchase (millions of US$)			3.343.4		3.5	
ii. Sales (millions of US$)	23.0					
Average exchange rate (S/. US$)						
e. Operations in the secondary market of CDV BCRP, CDLD BCRP 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	**7 065.6**	**6 464.4**	**7 214.8**	**6 591.7**	**6 932.6**
4. Central Bank monetary operations					
a. Repo operations of liquidity (Repos)					
Fee (daily effective rate)	0.0063%	0.0063%	0.0063%	0.0063%	0.0071%
b. Outcome of the direct temporary buying securities (Repo)					
Interest rate	2.00%	2.00%	2.00%	2.00%	2.50%
c. Monetary resolution credit					
Interest rate					
d. Overnight deposits in domestic currency	3 610.0	2 448.5	2 251.1	1 915.1	3 048.9
Interest rate	1.35%	1.35%	1.35%	1.35%	1.85%
5. Commercial bank current account in the BCR at close of the day	**3 455.6**	**4 015.9**	**4 963.7**	**4 676.6**	**3 883.1**
a. Cumulative average reserve balances in domestic currency millions of S/. (*)	11 426.8	11 035.5	11 016.6	11 140.2	11 438.9
b. Cumulative average reserve balances in domestic currency % of liabilities subject to reserve requirements) (*)	5.9	5.6	5.6	5.7	5.7
c. Cumulative average current account in domestic currency millions of S/.	5 144.6	4 734.3	4 718.5	4 827.0	4 790.5
d. Cumulative average current account in domestic currency (% of liabilities subject to reserve requirements) (*)	2.6	2.4	2.4	2.5	2.4
6. Interbank market and Secondary market of CDBCRP					
a. Interbank operations (domestic currency)	886.0	1 468.0	1 215.0	965.0	1 029.0
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	2.00 / 2.00 / 2.00
b. Interbank operations (foreign currency)	121.0	100.0	15.0	251.0	169.0
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					
12 month term amount / average interest rate					
24 month term amount / average interest rate					
36 month term amount / average interest rate					
36 month term amount / average interest rate					
7. Operations in the foreign exchange market (millions of US$)	**Nov.05.2021**	**Nov.08.2021**	**Nov.09.2021**	**Nov.10.2021**	**Nov.11.2021**
Flow of foreign exchange position adjusted by forwards = a + b1 - c1 + e + f	75.9	8.1	36.9	-52.6	6.5
Flow of foreign exchange position = a + b1 - c1 + e + f	158.9	-7.2	-44.4	-65.5	-76.9
a. Spot purchases with non-banks customers	83.1	-15.4	-89.2	-25.5	-75.8
i. Purchases	414.0	306.5	258.7	368.1	343.3
ii. Sales	330.9	321.9	347.9	393.6	419.1
b. Forward and swap purchases with non-banks customers	89.4	-28.1	-76.1	-412.0	115.8
i. Placed	155.2	11.2	178.9	579.9	138.4
ii. Redemption	65.7	37.3	255.0	991.8	22.6
C. Forward and swap sells with non-banking costumers	151.1	79.2	-22.6	-394.4	38.2
i. Placed	348.5	131.7	476.6	145.4	115.3
ii. Redemption	97.1	52.5	499.2	537.7	77.0
d. Interbank operations					
i. Spot	392.2	291.2	415.8	581.0	96.3
ii. Forward	10.0	59.0	40.0	48.0	47.4
e. Spot sales due to NDF redemption and swaps	34.6	24.0	238.9	-450.9	54.3
i. Purchases	58.3	27.3	253.7	883.9	22.0
ii. Sales	95.3	27.3	253.7	883.9	22.0
f. Change due to FX options	0.1	46.3	0.5	0.4	5.8
g. Net operations with other financial institutions	51.3	75.8	184.4	-13.0	-1.2
h. Monetary resolution credit					
Interest rate					
Note: Interbank exchange rate (Source: Datatec)	4.0151	4.0137	4.0183	4.0244	4.0194
(*) Preliminary information					