CENTRAL RESERVE BANK OF PERU

SUMMARY OF MONETARY AND EXCHANGE OPERATIONS

(Millions of Soles)

	22 Nov 21	23 Nov 21	24 Nov 21	25 Nov 21	26 Nov 21
1. Commercial bank current account before Central Bank operations	**12 811.1**	**11 795.8**	**14 095.3**	**11 996.9**	**14 172.2**
2. Monetary exchange Central Bank operations before close of the day					
a. Central Bank monetary operations					
i. Auction sale of CD BCRP					
Proposals received					
Maturity					
Interest rate : Minimum					
Maximum					
Average					
Stock	14,875.8	14,875.8	14,875.8	14,875.8	14,875.8
Net maturity CD BCRP (Nov. 30, 2021)	213.0	213.0	213.0	213.0	213.0
Time Deposits matured from nov. 26th to dec 03, 2021					
ii. Outcome of the buyins auction sale securities (REPO)					
Proposals received					
Maturity					
Interest rate : Minimum					
Maximum					
Average					
Stock	4,763.3	4,763.3	4,763.3	4,913.3	4,913.3
Net maturity Repo (Jan. 27, 2022)	0.9	0.9	0.9	0.9	0.9
Repo BCRP matured from nov. 26th to dec 03, 2021					
iii. Auction of credit portfolio resurchase agreements (General)					
Proposals received					
Maturity					
Interest rate : Minimum					
Maximum					
Average					
Stock					
Net maturity General Credit Portfolio Repo					
General Credit Portfolio Repo matured from nov. 26th to dec 03, 2021					
iv. Auction of credit portfolio resurchase agreements (Alternative)					
Proposals received					
Maturity					
Interest rate : Minimum					
Maximum					
Average					
Stock	5,894.9	5,894.9	5,893.3	6,172.7	6,172.7
Net maturity Alternative Credit Portfolio Repo (Jan. 13, 2022)	1.6	1.6	1.6	1.6	1.6
Alternative Credit Portfolio Repo matured from nov. 26th to dec 03, 2021					
v. Auction of government-guaranteed credit portfolio resurchase 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 resurchase 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 nov. 26th to dec 03, 2021					
viii. Auction sale of CDV BCRP	190.0	160.0	200.0	160.0	
Proposals received	200.0	260.0	240.0	160.0	
Maturity	88 d	94 d	93 d	92 d	
Greatest : Minimum	n.na	n.na	n.na	n.na	
Minimum	0.04	0.04	0.04	0.04	
Average	0.04	0.04	0.04	0.04	
Stock	11,014.7	10,814.7	11,014.7	11,174.7	11,174.7
Net maturity CDV BCRP	160.0	2,000.0	2,000.0	2,000.0	2,000.0
CDV BCRP matured from nov. 26th to dec 03, 2021	560.0				2,000.0
ix. Auction sale of CDLD BCRP					
Proposals received					
Maturity					
Interest rate : Minimum					
Maximum					
Average					
Stock					
Net maturity CDLD BCRP					
CDLD BCRP matured from nov. 26th to dec 03, 2021	1,500.0 8,800.1	1,500.1 9,799.9	1,499.6 8,845.8	1,500.0 9,432.3	1,499.4 9,382.4
x. Time Deposits offered to domestic currency					
Proposals received	1,733.6 8,921.5	1,564.8 9,525.7	1,499.6 8,945.8	1,565.5 9,432.3	1,499.4 9,382.4
Maturity	7 d 1 d	7 d 1 d	7 d 1 d	7 d 1 d	7 d 3 d
Interest rate : Minimum	1.98 1.97	1.98 1.97	1.98 1.97	1.98 1.97	1.98 1.95
Maximum	2.00 2.00	2.00 2.00	2.00 2.00	2.00 2.00	2.00 2.00
Average	2.00 1.99	2.00 1.99	2.00 1.99	2.00 1.99	2.00 1.99
Stock	15,792.3	16,492.4	16,145.2	16,931.8	16,871.5
Net maturity of time deposits (Nov. 29, 2021)	10,099.9	10,792.6	10,145.7	10,932.1	10,882.4
Time Deposits matured from nov 26th to dec 03, 2021	14,292.3	13,492.3	11,645.5	10,932.1	16,871.5
xi. Auction sale of time deposits TP in domestic currency	500.0	500.0			
Proposals received	964.0	970.0			
Maturity	91 d	90 d			
Interest rate : Minimum	2.4	2.4			
Maximum	2.7	2.6			
Average	2.4	2.4			
Stock	5,986.9	4,486.9	4,486.9	4,486.9	4,486.9
Net maturity of time deposits TP (Nov. 29, 2021)	500.0	500.0	500.0	500.0	500.0
Time Deposits TP matured from nov. 26th to dec 03, 2021					500.0
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 nov. 26th to dec 03, 2021					
xiii. Auction sale of CDR BCRP					
Proposals received					
Maturity					
Interest rate : Minimum					
Maximum					
Average					
Stock	1,550.0	1,550.0	1,550.0	1,550.0	1,550.0
Net maturity CDR BCRP (Dec. 13, 2021)	200.0	200.0	200.0	200.0	200.0
CDR BCRP matured from nov. 26th to dec 03, 2021					
xiv. Auction sale of CDR BCRP-NR					
Proposals received					
Maturity					
Interest rate : Minimum					
Maximum					
Average					
Stock					
Net maturity CDR BCRP					
CD BCRP-NR matured from nov. 26th to dec 03, 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	1,942.0
Net maturity Swap (Feb. 3, 2022)	30.0	30.0	30.0	30.0	30.0
Swap matured from nov. 26th to dec 03, 2021	30.0	30.0	30.0	30.0	
xvi. Cross Currency Repo					
Proposals received					
Maturity					
Interest rate : Minimum					
Maximum					
Average					
Stock					
Net maturity Swap					
Cross Currency Repo matured from nov. 26th to dec 03, 2021					
xvii. Auction sale of Swap operation in foreign currency (Expansion)					
Proposals received					
Maturity					
Interest rate : Minimum					
Maximum					
Average					
Stock					
Net maturity Swap foreign currency					
Swap foreign currency matured from nov. 26th to dec 03, 2021					
xviii. Auction sale of Swap operation in foreign currency (Contraction)					
Proposals received					
Maturity					
Interest rate : Minimum					
Maximum					
Average					
Stock					
Net maturity Swap foreign currency					
Swap foreign currency matured from nov. 26th to dec 03, 2021					
xix. Auction FX Swap Sell BCRP	100.0 172.0	200.0 200.0	101.0 200.0 200.0	151.0	180.0
Proposals received	170.0 172.0	200.0 362.0	171.0 367.0 366.0	151.0	180.0
Maturity	182 d 365 d	365 d 365 d	364 d 364 d 364 d	365 d	364 d
Interest rate : Minimum	0.57 0.54	0.49 0.49	0.49 0.49 0.49	0.51	0.51
Maximum	0.60 0.60	0.57 0.52	0.55 0.56 0.60	0.59	0.59
Average	0.59 0.57	0.53 0.51	0.51 0.53 0.52	0.57	0.54
Stock	36,383.3	36,438.3	36,071.3	36,071.3	36,116.8
Net maturity FX Swap Sell (Dec. 1, 2021)	235.0	208.0	36.5	36.5	388.5
FX Swap Sell currency matured from nov. 26th to dec 03, 2021	479.5	244.5	36.5	36.5	1,635.4
xx. Auction Security Repos to provide US$ dollars (REDI)		150.0			150.0
Proposals received		150.0			150.0
Maturity		14 d			14 d
Interest rate : Minimum		0.30			0.30
Maximum		0.30			0.30
Average		0.30			0.30
Stock	500.0	450.0	450.0	450.0	400.0
Net maturity BCR (Dec. 3, 2021)	500.0	300.0	300.0	300.0	150.0
FX Swap Purchase currency matured from nov. 26th to dec 03, 2021	400.0	200.0	200.0	200.0	100.0
xxi. Auction Interest Rate Swap					50.0
Proposals received					100.0
Maturity					273 d
Interest rate : Minimum					3.77
Maximum					3.77
Average					3.77
Stock	23,419.9	23,319.9	23,119.9	22,819.9	22,969.9
Net maturity Interest Rate Swap (Nov. 30, 2021)	100.0	200.0	300.0	300.0	250.0
FX Swap Purchase currency matured from nov. 26th to dec 03, 2021	300.0	800.0	800.0	300.0	300.0
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	20.1		4.0	32.3	20.2
i. Purchases (millions of US$)					
Average exchange rate (S/. US$)					
ii. Sellers (millions of US$)	n.n		n.n	n.n	n.n
Average exchange rate (S/. US$)	4.025		4.026	4.032	4.045
d. Operations outside of FX Desk (millions of US$)		-9.8	-2.6	2.3	1.7
i. Purchases (millions of US$)		0.2	7.4	2.3	1.7
ii. Sellers (millions of US$)		10.0	10.0		
e. Interbank Exchange Rate Market of CD BCRP, CD BCRP-NR and BTP					
i. Redemptions of CD BCRP and CD BCRP-NR					
ii. Purchases of BTP					
3. Commercial bank current account before close of the day	**1,866.9**	**3,325.9**	**1,398.9**	**2,872.3**	**3,381.9**
4. Central Bank monetary operations					
a. Swap operations of foreign currency	0.0063%	0.0063%	0.0063%	0.0063%	0.0071%
Fee (daily effective rate)					
b. Outcome of the direct temporary buyins securities (Repo)					
Interest rate	2.50%	2.50%	2.50%	2.50%	2.50%
c. Monetary resolution credit					
Interest rate					
d. Overnight deposits in domestic currency	2,514.9	2,381.5	2,759.7	2,255.9	2,567.5
Interest rate	1.85%	1.85%	1.85%	1.85%	1.85%
5. Commercial bank current account in the BCR at close of the day	**1,386.0**	**944.5**	**931.2**	**616.4**	**713.5**
i. Cumulative average reserve balances in domestic currency (millions of S/.) (*)	9,336.3	9,334.6	9,758.9	9,583.6	9,476.9
ii. Cumulative average reserve balances in domestic currency (% of liabilities subject to reserve requirements) (*)	5.1	5.0	5.0	4.9	4.8
i. Cumulative average current account in domestic currency (millions of S/.)	3,613.1	3,513.7	3,392.4	3,266.4	3,166.8
ii. Cumulative average current account in domestic currency (% of liabilities subject to reserve requirements) (*)	1.8	1.8	1.7	1.7	1.6
6. Interbank market and Secondary market of CDBCRP					
a. Interbank operations (domestic currency)	920.0	235.0	166.0	155.0	166.0
Interest rate : Minimum / Maximum / TIBO	2.00 / 2.00 / 2.00	2.00 / 2.00 / 2.00	2.00 / 2.00 / 2.00	2.00 / 2.00 / 2.00	2.00 / 2.00 / 2.00
b. Interbank operations (foreign currency)	238.0	238.0	180.0	238.0	247.0
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	15.0				
12 month term transact / average interest rate					
24 month term transact / average interest rate					
24 month term transact / average interest rate					
	Nov. 19, 2021	**Nov. 22, 2021**	**Nov. 23, 2021**	**Nov. 24, 2021**	**Nov. 25, 2021**
7. Operations in the foreign exchange market (millions of US$)					
Flow of foreign exchange position adjusted for forwards = a + b + c.i + e + f	35.6	73.0	-66.8	-6.6	23.7
Flow of foreign exchange position = a + b + c.i + e + f	31.8	-89.6	-20.8	-28.9	-45.0
a. Spot purchases with non-banking costumers	42.6	-150.9	-18.1	-35.1	-94.5
i. Purchases	253.9	225.9	321.9	267.8	172.0
ii. Sales	211.3	376.8	340.0	302.9	266.5
b. Forward and swap purchases with non-banking costumers	108.3	47.5	-107.4	-106.5	34.6
i. Placed	159.2	256.1	194.6	324.6	45.2
ii. i. Redemption	52.9	208.5	532.1	431.1	10.6
C. Forward and swap sells with non-banking costumers	-17.9	-84.2	-255.9	-62.3	3.1
i. Placed	199.3	147.3	360.6	474.7	50.7
ii. i. Redemption	217.2	226.5	416.5	487.0	47.6
d. Interbank operations					
i. Spot	203.5	289.1	455.6	676.5	193.0
ii. Forward				138.0	87.0
e. Spot sales due to NDF redemption and swaps	155.2	76.3	-115.9	54.8	38.9
f. Net other operations	0.0	0.0	0.0	0.0	0.0
i. Sales	51.1	148.2	518.8	426.8	7.2
f. Change due to FX options	0.4	-2.5	0.1	-1.0	-0.3
g. Net operations with other financial institutions	-122.4	36.3	33.2	69.8	45.0
h. Monetary resolution credit					
Interest rate					
Note: Interbank exchange rate (Source: Datatec)	4.0214	4.0221	4.0074	4.0224	4.0281
(*) Preliminary information					