CENTRAL RESERVE BANK OF PERU

SUMMARY OF MONETARY AND EXCHANGE OPERATIONS

(Millions of Soles)

	8 Feb 21			9 Feb 21			10 Feb 21			11 Feb 21			12 Feb 21		
1. Commercial bank current account before Central Bank operations	**28,758.2**			**29,687.4**			**30,103.5**			**31,292.4**			**32,650.0**		
2. Monetary and exchange Central Bank operations before close of the day															
a. Central Bank monetary operations															
i. Auction sale of CD BCRP	500.0	300.0		600.0	300.0	300.0	500.0	300.0	700.0	147.0	500.0		500.0	700.0	300.0
Proposals received	748.0	465.5		1117.0	550.0	594.0	1118.0	452.6	1089.0	152.0	1312.0		964.3	962.0	435.0
Maturity	374 d	189 d		373 d	188 d	84 d	376 d	187 d	26 d	375 d	186 d		374 d	90 d	32 d
Interest rate : Minimum	0.37	0.31		0.36	0.31	.28	0.36	0.31	0.24	0.36	0.28		0.36	0.28	.25
Maximum	0.37	0.31		0.37	0.31	.28	0.37	0.31	0.25	0.37	0.31		0.37	0.28	.25
Average	0.37	0.31		0.37	0.31	.28	0.37	0.31	0.25	0.37	0.31		0.37	0.28	.25
Stock	42,196.1			40,964.8			41,074.8			41,771.8			42,033.0		
Next maturity CD BCRP (Feb. 16, 2021)	2,511.3			1,390.0			1,368.8			1,368.8			2,199.9		
CD BCRP matured from Feb. 15 to 19, 2021	5,270.1			2,758.8			1,368.8			1,368.8			2,199.9		
ii. Outcome of the buying auction sale securities (REPO)															
Proposals received															
Maturity															
Interest rate : Minimum															
Maximum															
Average															
Stock	6,553.5			6,553.5			6,553.5			6,553.5			6,553.5		
Next maturity Repo (Mar. 15, 2021)	750.0			750.0			750.0			750.0			750.0		
Repo BCRP matured from Feb. 15 to 19, 2021															
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 Feb. 15 to 19, 2021															
iv. Auction of credit portfolio repurchase agreements (Alternative)															
Proposals received															
Maturity															
Interest rate : Minimum															
Maximum															
Average															
Stock	1,097.1			1,097.1			1,097.1			1,091.6			1,090.6		
Next maturity Alternative Credit Portfolio Repo (Feb. 18, 2021)	18.4			18.4			18.4			1.3			7.9		
Alternative Credit Portfolio Repo matured from Feb. 15 to 19, 2021	19.7			19.7			19.7			1.3			7.9		
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 Feb. 15 to 19, 2021															
viii. Auction sale of CDV BCRP															
Proposals received															
Maturity															
Interest rate : Minimum															
Maximum															
Average															
Stock															
Next maturity CDV BCRP															
CDV BCRP matured from Feb. 15 to 19, 2021															
ix. Auction sale of CDLD BCRP															
Proposals received															
Maturity															
Interest rate : Minimum															
Maximum															
Average															
Stock															
Next maturity CDLD BCRP															
CDLD BCRP matured from Feb. 15 to 19, 2021															
x. Auction sale of time deposits in domestic currency	-5,000.0	17,772.2		-3,999.9	19,176.4		-5,000.2	15,219.0		-3,499.9	21,655.0		-5,000.0	20,386.7	
Proposals received	6,090.0	17,772.2		5,966.2	19,176.4		5,781.9	15,219.0		5,219.8	21,655.0		6,319.9	20,386.7	
Maturity	7 d	1 d		7 d	1 d		7 d	1 d		7 d	1 d		7 d	3 d	
Interest rate : Minimum	0.24	0.24		0.24	0.24		0.24	0.24		0.24	0.24		0.24	0.24	
Maximum	0.25	0.25		0.25	0.25		0.25	0.25		0.25	0.25		0.25	0.25	
Average	0.25	0.25		0.25	0.25		0.25	0.25		0.25	0.25		0.25	0.25	
Stock	28,772.2			40,676.7			37,719.3			44,154.9			42,886.7		
Next maturity of time deposits (Feb. 15, 2021)	21,772.2			23,176.8			18,719.3			26,654.9			25,386.7		
Time Deposits matured from Feb. 15 to 19, 2021	34,272.6			31,676.8			23,719.2			26,654.9			42,886.7		
xi. Auction sale of time deposits TP in domestic currency															
Proposals received															
Maturity															
Interest rate : Minimum															
Maximum															
Average															
Stock	200.0			200.0			200.0			200.0			200.0		
Next maturity of time deposits TP (Mar. 2, 2021)	200.0			200.0			200.0			200.0			200.0		
Time Deposits TP matured from Feb. 15 to 19, 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 Feb. 15 to 19, 2021															
xiii. Auction sale of CDR BCRP	100.0			100.0			100.0			Desierta	300.0			240.0	
Proposals received	100.0			100.0			100.0			-.-	350.0			240.0	
Maturity	89 d			90 d			90 d			89 d	89 d			89 d	
Interest rate : Minimum	0.24			0.24			0.24			-.-	0.23			0.25	
Maximum	0.24			0.24			0.24			-.-	0.24			0.25	
Average	0.24			0.24			0.24			-.-	0.24			0.25	
Stock	7,366.0			7,114.0			7,114.0			7,414.0				7,154.0	
Next maturity CDR BCRP (Feb. 16, 2021)	352.0			500.0			500.0			500.0				238.0	
CDR BCRP matured from Feb. 15 to 19, 2021	352.0			200.0			500.0			500.0				238.0	
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 Feb. 15 to 19, 2021															
xv. Auction sale of Swap operation in foreign currency															
Proposals received															
Maturity															
Interest rate : Minimum															
Maximum															
Average															
Stock	5,230.0			5,230.0			5,230.0			5,230.0			5,230.0		
Next maturity Swap (Mar. 3, 2021)	200.0			200.0			200.0			200.0			200.0		
Swap matured from Feb. 15 to 19, 2021															
xvi. Cross Currency Repo															
Proposals received															
Maturity															
Interest rate : Minimum															
Maximum															
Average															
Stock															
Next maturity Swap															
Cross Currency Repo matured from Feb. 15 to 19, 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 Feb. 15 to 19, 2021															
xviii. Auction sale of Swap operation in foreign currency (Sterilization)															
Proposals received															
Maturity															
Interest rate : Minimum															
Maximum															
Average															
Stock															
Next maturity Swap foreign currency															
Swap foreign currency matured from Feb. 15 to 19, 2021															
xix. Auction FX Swap Sell BCRP				130.0			130.0			Desierta	170.0	100.1	5.0	Desierta	
Proposals received				140.0			140.0			150.0	170.0	106.0	5.0	200.0	
Maturity				273 d			273 d			89 d	272 d	272 d	273 d	181 d	
Interest rate : Minimum				0.24			0.24			-.-	0.25	0.25	0.25	-.-	
Maximum				0.25			0.25			-.-	0.25	0.25	0.25	-.-	
Average				0.25			0.25			-.-	0.25	0.25	0.25	-.-	
Stock	8,971.4			10,101.4			8,661.4			8,030.5			8,655.4		
Next maturity FX Swap Sell (Feb. 16, 2021)	440.0			440.0			901.0			380.1			640.0		
FX Swap Sell currency matured from Feb. 15 to 19, 2021	1,721.1			1,721.1			1,281.1			380.1			1,095.0		
xx. Auction Purchase FX Swap BCRP															
Proposals received															
Maturity															
Interest rate : Minimum															
Maximum															
Average															
Stock															
Next maturity Purchase FX Swap															
FX Swap Purchase currency matured from Feb. 15 to 19, 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													619.7		
i. Purchase (millions of US$)															
Average exchange rate ($/ US$)															
ii. Selling (millions of US$)													129.6		
Average exchange rate ($/ US$)													3.645		
d. Operations outside of FX Desk (millions of US$)										1,085.2					
i. Purchase (millions of US$)										1,085.2					
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	**5,116.0**			**5,211.1**			**8,384.3**			**5,190.5**			**4,903.6**		
4. Central Bank monetary operations															
a. Swap operations of foreign currency.															
Fee (daily efective rate)	0.0014%			0.0014%			0.0014%			0.0014%			0.0014%		
b. Outcome of the direct temporary buying securities (Repo)															
Interest rate	0.50%			0.50%			0.50%			0.50%			0.50%		
c. Monetary regulation credit															
Interest rate															
d. Overnight deposits in domestic currency	2,548.7			2,640.7			5,558.0			2,653.1			1,796.0		
Interest rate	0.10%			0.10%			0.10%			0.10%			0.10%		
5. Commercial bank current account in the BCR at close of the day	**2,467.3**			**2,570.4**			**2,826.3**			**2,537.4**			**3,107.6**		
Cumulative average reserve balances in domestic currency (millions of S/) (*)	9,812.4			9,629.2			9,557.5			9,530.7			9,451.3		
Cumulative average reserve balances in domestic currency (% of liabilities subject to reserve requirements) (*)	4.8			4.7			4.6			4.6			4.6		
Cumulative average current account in domestic currency (millions of S/)	3,564.5			3,381.2			3,310.4			3,289.7			3,202.9		
Cumulative average current account in domestic currency (% of liabilities subject to reserve requirements) (*)	1.7			1.6			1.6			1.6			1.6		
6. Interbank market and Secondary market of CDBCRP															
a. Interbank operations (domestic currency)	#¡/0!#¡/0!			#¡/0!#¡/0!			#¡/0!#¡/0!			#¡/0!#¡/0!			#¡/0!#¡/0!		
Interest rate : Minimum / Maximum / TIBO															
b. Interbank operations (foreign currency)	-.- / -.- / 0.25			-.- / -.- / 0.25			-.- / -.- / 0.25			-.- / -.- / 0.25			-.- / -.- / 0.25		
Interest rate : Minimum / Maximum / Average	63.0			113.0			69.5			51.5			51.5		
c. Secondary market of CDBCRP and CDBCRP-NR	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		
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$)	**Febr.05, 2021**			**Febr.08, 2021**			**Febr.09, 2021**			**Febr.10, 2021**			**Febr.11, 2021**		
Flow of foreign exchange position adjusted by forwards = a + b.i - c.i + e + f	-64.6			22.6			-0.1			-40.6			104.2		
Flow of foreign exchange position = a + b.ii - c.ii + e + f	32.0			-59.9			-154.4			-47.0			133.9		
a. Spot purchases with non-banking costumers	12.6			38.7			-38.3			-44.9			21.9		
i. Purchases	407.5			235.5			163.0			275.4			416.1		
ii. \ Sales	394.9			197.2			221.1			320.4			344.2		
b. Forward and swap purchases with non-banking costumers	-37.8			22.7			81.8			108.7			-66.2		
i. Pacted	226.0			103.5			369.7			252.5			287.5		
ii. \ Redemption	263.8			180.8			287.9			153.8			352.8		
C. Forward and swap sells with non-banking costumers	110.5			203.1			-46.7			38.5			-214.2		
i. Pacted	150.4			61.6			141.0			225.2			429.9		
ii. \ Redemption	39.9			130.7			187.7			186.3			644.0		
d. Interbank operations															
i. Spot	407.5			462.2			448.3			525.5			417.0		
ii. Forward	59.0			15.0			115.0			35.0			65.0		
e. Spot sales due to NDF redemption and swaps	-219.2			-149.2			-134.6			19.6			267.8		
i. Purchases	38.3			29.5			148.8			182.9			612.0		
ii. \ Sales	257.4			169.8			283.5			149.4			345.0		
f. Change due to FX options	-0.5			0.8			0.2			-32.0			-4.9		
g. Net operations with other financial institutions	67.0			38.1			-38.1			-114.1			-30.4		
h. Monetary regulation credit															
Interest rate															
Note: Interbank exchange rate (Source: Datatec)	3.6381			3.6422			3.6434			3.6369			3.6386		

(*) Preliminar information