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

	22 Feb 21		23 Feb 21		24 Feb 21		25 Feb 21		26 Feb 21	
1. Commercial bank current account before Central Bank operations	**24,769.8**		**27,295.0**		**26,464.3**		**26,798.7**		**25,818.9**	
2. Monetary and exchange Central Bank operations before close of the day										
a. Central Bank monetary operations										
a. Auction sale of CD BCRP	300.0		200.0	300.0	126.0	500.1	262.0	500.0	161.2	127.0	299.9
Proposals received	527.0		367.0	450.0	136.0	630.0	282.0	680.0	191.2	127.0	391.0
Maturity	183 d		182 d	90 d	29 d	181 d	89 d	180 d	27 d	363 d	179 d
Interest rate : Minimum	0.31		0.30	0.25	.24	0.31	0.27	0.31	0.25	0.36	0.31
Maximum	0.31		0.31	0.28	.25	0.31	0.28	0.31	0.25	0.37	0.31
Average	0.31		0.31	0.28	.25	0.31	0.28	0.31	0.25	0.37	0.31
Stock	43,459.8		41,779.8			42,577.8		42,589.1		43,043.9	
Next maturity CD BCRP (Mar. 2, 2021)	2,369.8		680.0			680.0		3,061.7		3,061.7	
CD BCRP matured from Mar. 1 to 5, 2021	3,040.0		680.0			680.0		3,061.7		3,061.7	
b. 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		6,178.5		6,178.5	
Next maturity Repo (Mar. 15, 2021)	750.0		750.0			375.0		375.0		375.0	
Repo BCRP matured from Mar. 1 to 5, 2021						375.0					
c. 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 Mar. 1 to 5, 2021											
d. Auction of credit portfolio repurchase agreements (Alternative)											
Proposals received											
Maturity											
Interest rate : Minimum											
Maximum											
Average											
Stock	1,084.3		1,084.3			1,084.3		1,277.1		1,264.0	
Next maturity Alternative Credit Portfolio Repo (Mar. 4, 2021)	3.6		3.6			3.6		5.6		5.6	
Alternative Credit Portfolio Repo matured from Mar. 1 to 5, 2021	3.6		27.1			27.1		5.6		5.6	
e. 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	
f. 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	
g. 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 Mar. 1 to 5, 2021											
ab. Auction sale of CDV BCRP											
Proposals received											
Maturity											
Interest rate : Minimum											
Maximum											
Average											
Stock											
Next maturity CDV BCRP											
CDV BCRP matured from Mar. 1 to 5, 2021											
bb. Auction sale of CDLD BCRP											
Proposals received											
Maturity											
Interest rate : Minimum											
Maximum											
Average											
Stock											
Next maturity CDLD BCRP											
CDLD BCRP matured from Mar. 1 to 5, 2021											
c. Auction sale of time deposits in domestic currency	5 000.1	15 759.0	4 999.9	18 072.2		4 237.0	17 955.1	4 546.0	16 846.6	3 534.0	16 075.0
Proposals received	5 127.0	15 759.0	5 326.0	18 072.2		4 237.0	17 955.1	4 546.0	16 846.6	3 534.0	16 075.0
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	28,743.1		31,056.1			30,191.3		18,783.0		28,392.0	
Next maturity of time deposits (Mar. 1, 2021)	15,759.1		23,856.9			21,954.3		5,000.1		21,075.1	
Time Deposits matured from Mar. 1 to 5, 2021	33,743.0		31,056.1			25,954.3		18,783.0		28,392.0	
d. 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 Mar. 1 to 5, 2021								200.0		200.0	
dd. 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 Mar. 1 to 5, 2021											
ee. Auction sale of CDR BCRP			40.0					200.0	70.0		
Proposals received			40.0					270.0	70.0		
Maturity			90 d					89 d	89 d		
Interest rate : Minimum			0.25					0.19	0.24		
Maximum			0.25					0.19	0.24		
Average			0.25					0.19	0.24		
Stock	8,271.0		8,011.0			8,011.0		7,811.0		7,811.0	
Next maturity CDR BCRP (Mar. 1, 2021)	300.0		170.0			170.0		197.0		197.0	
CDR BCRP matured from Mar. 1 to 5, 2021	770.0		470.0			470.0		267.0		267.0	
ee. Auction sale of CD BCRP-NR											
Proposals received											
Maturity											
Interest rate : Minimum											
Maximum											
Average											
Stock											
Next maturity CDR BCRP											
CD BCRP-NR matured from Mar. 1 to 5, 2021											
ee. 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 Mar. 1 to 5, 2021								400.0		400.0	
ee. Cross Currency Repo											
Proposals received											
Maturity											
Interest rate : Minimum											
Maximum											
Average											
Stock											
Next maturity Swap											
Cross Currency Repo matured from Mar. 1 to 5, 2021											
ee. Auction sale of Swap operation in foreign currency (Dispersion)											
Proposals received											
Maturity											
Interest rate : Minimum											
Maximum											
Average											
Stock											
Next maturity Swap foreign currency											
Swap foreign currency matured from Mar. 1 to 5, 2021											
ee. Auction sale of Swap operation in foreign currency (Qualitative)											
Proposals received											
Maturity											
Interest rate : Minimum											
Maximum											
Average											
Stock											
Next maturity Swap foreign currency											
Swap foreign currency matured from Mar. 1 to 5, 2021											
ee. Auction FX Swap Sell BCRP	95.0	30.0	81.0	121.0	33.0	Desierta		200.0	8.0	Desierta	36.5	Desierta
Proposals received	95.0	30.0	81.0	121.0	33.0			257.0	8.0	- -	36.5	
Maturity	273 d	273 d	273 d	273 d	273 d	273 d		272 d	272 d	181 d	273 d	273 d
Interest rate : Minimum	0.25	0.25	0.25	0.23	0.24	- -		0.22	0.25	- -	0.25	- -
Maximum	0.25	0.25	0.25	0.25	0.25	- -		0.25	0.25	- -	0.25	- -
Average	0.25	0.25	0.25	0.23	0.24	- -		0.23	0.25	- -	0.25	- -
Stock	10,379.6		10,479.6			10,479.6		10,687.6		10,724.1		
Next maturity FX Swap Sell (Mar. 15, 2021)	135.0		50.0			50.0		50.0		50.0		
FX Swap Sell currency matured from Mar. 1 to 5, 2021	135.0											
ee. 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 Mar. 1 to 5, 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	321.5		58.4									
i. Purchase (millions of US$)												
Average exchange rate (S/. US$)												
ii. Selling (millions of US$)	88.0		16.0									
Average exchange rate (S/. US$)	3.654		3.653									
d. Operations outside of FX Desk (millions of US$)			0.3									
i. Purchase (millions of US$)												
ii. Selling (millions of US$)			0.3									
e. Operations at 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	**3,339.2**		**3,448.4**			**3,710.1**		**4,229.9**		**4,982.9**		
4. Central Bank monetary operations												
a. Swap operations of foreign currency												
Fee (daily effective 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	2,040.5		1,956.6			2,505.1		2,571.8		2,962.1		
Interest rate	0.15%		0.15%			0.15%		0.15%		0.15%		
5. Commercial bank current account in the BCR at close of the day	**1,298.7**		**1,491.8**			**1,205.0**		**1,658.1**		**1,020.8**		
a. Cumulative average reserve balances in domestic currency (millions of S/) (*)	8,625.5		8,770.1			8,733.6		8,671.0		8,658.9		
b. Cumulative average reserve balances in domestic currency (% of liabilities subject to reserve requirements) (*)	4.3		4.2			4.2		4.2		4.2		
c. Cumulative average current account in domestic currency (millions of S/)	2,590.7		2,535.2			2,499.8		2,436.5		2,424.0		
d. Cumulative average current account in domestic currency (% of liabilities subject to reserve requirements) (*)	1.3		1.2			1.2		1.2		1.2		
6. Interbank market and Secondary market of CDBCRP												
a. Interbank operations (domestic currency)										#¡REF!		
Interest rate : Minimum / Maximum/ TIBO						50.0						
b. Interbank operations (foreign currency)	- - / - - / 0.25		- - / - - / 0.25			- - / - - / 0.25		- - / - - / 0.25		- - / - - / 0.25		
Interest rate : Minimum / Maximum / Average			80.0			40.0				30.0		
c. Secondary market of CDBCRP and CDBCRP-NR	- - / - - / - -		0.25 / 0.25 / 0.025			0.25 / 0.25 / 0.25		- - / - - / - -		0.25 / 0.25 / 0.25		
6 month term (amount / average interest rate)												
12 month term (amount / average interest rate)												
36 month term (amount / average interest rate)												
7. Operations in the foreign exchange market (millions of US$)	**Febr. 19, 2021**		**Febr. 22, 2021**			**Febr. 23, 2021**		**Febr. 24, 2021**		**Febr. 25, 2021**		
Flow of foreign exchange position adjusted by forwards = a + b.i - c.i + e + f	63.6		-84.5			-110.9		127.4		19.1		
Flow of foreign exchange position = a + b.ii - c.ii + e + f	-32.8		-6.8			-184.0		-203.7		-53.8		
a. Spot purchases with non-banking costumers	-141.7		-92.8			-122.0		-148.7		-70.1		
i. Purchases	276.9		255.6			355.3		324.2		440.5		
ii. Sales	418.6		338.5			477.2		472.9		510.6		
b. Forward and swap purchases with non-banking costumers	164.4		16.5			-2.9		100.6		29.6		
i. Pacted	265.1		87.8			205.3		447.0		307.0		
ii. Redemption	80.7		103.3			208.2		546.2		277.4		
C. Forward and swap sells with non-banking costumers	209.9		-2.7			-48.4		-430.1		-28.7		
i. Pacted	447.2		150.3			339.2		501.7		410.5		
ii. Redemption	237.4		146.6			387.5		931.8		381.8		
d. Interbank operations												
i. Spot	353.5		169.8			711.9		651.7		483.5		
ii. Forward	3.0		80.0			60.0		96.0		30.0		
e. Spot sales due to NDF redemption and swaps	156.3		27.4			175.7		282.2		191.3		
i. Purchases	230.6		136.9			272.0		923.2		374.4		
ii. Sales	74.3		99.5			196.3		641.0		273.1		
f. Change due to FX options	-1.3		2.9			0.7		1.6		14.9		
g. Net operations with other financial institutions	232.4		69.6			-31.5		-53.8		76.3		
h. Monetary regulation credit												
Interest rate												
Note: Interbank exchange rate (Source: Datatec)	3.6534		3.6545			3.6530		3.6509		3.6471		
(*) Preliminary information												