

CENTRAL RESERVE BANK OF PERU						
Summary of Monetary and Exchange Operations						
(Millions of Soles)						
	11 Ene 21	12 Ene 21	13 Ene 21	14 Ene 21	15 Ene 21	
1 Commercial bank current account before Central Bank operations						
1.1 Monetary and exchange Central Bank operations before close of the day						
a. Central Bank monetary operations						
i. Issuance of CD BCSP						
Proposals received	300.0	450.0	300.0	280.0	300.1	220.0
Maturity	372.0	400.0	440.0	310.0	450.0	254.0
Interest rate - Minimum	0.37	0.25	0.37	0.37	0.28	0.37
Interest rate - Maximum	0.37	0.25	0.37	0.37	0.28	0.37
Interest rate - Average	0.37	0.25	0.37	0.37	0.28	0.37
Stock	41,686.1	40,000.0	40,480.0	41,630.0	41,200.0	41,200.0
Next maturity CD BCSP (Jan. 15, 2021)	2,597.0		1,597.0		1,597.0	
CD BCSP matured from Jan. 18 to 22, 2021	2,597.0				2,597.0	
ii. Operations of the Reserve Bank with domestic currency (Domestic)						
Proposals received						
Maturity						
Interest rate - Minimum						
Interest rate - Maximum						
Interest rate - Average						
Stock	6,563.5	6,563.5	6,563.5	6,563.5	6,563.5	6,563.5
Next maturity Repo (Mar. 15, 2021)	750.0		750.0		750.0	
Repo BCSP matured from Jan. 18 to 22, 2021						
iii. Issuance of short-term foreign currency operations (Foreign)						
Proposals received						
Maturity						
Interest rate - Minimum						
Interest rate - Maximum						
Interest rate - Average						
Stock						
Next maturity General Credit Portfolio Repo (Jan. 18, 2021)	507.7	507.7	507.7	507.7	507.4	507.4
General Credit Portfolio Repo matured from Jan. 18 to 22, 2021	6.8		6.8		6.8	
Alternative Credit Portfolio Repo matured from Jan. 18 to 22, 2021						
iv. Issuance of government guaranteed credit portfolio (repo) operations (Repo)						
Proposals received						
Maturity						
Interest rate - Minimum						
Interest rate - Maximum						
Interest rate - Average						
Stock						
Next maturity Alternative Credit Portfolio Repo (Jan. 18, 2021)	507.7	507.7	507.7	507.7	507.4	507.4
Alternative Credit Portfolio Repo matured from Jan. 18 to 22, 2021	6.8		6.8		6.8	
v. Issuance of government guaranteed credit portfolio (repo) operations (Special)						
Proposals received						
Maturity						
Interest rate - Minimum						
Interest rate - Maximum						
Interest rate - Average						
Stock	53,390.0	53,390.0	53,390.0	53,390.0	53,390.0	53,390.0
vi. Issuance of the Reserve Bank with securities (Special FPO)						
Proposals received						
Maturity						
Interest rate - Minimum						
Interest rate - Maximum						
Interest rate - Average						
Stock	1,882.2	1,882.2	1,882.2	1,882.2	1,882.2	1,882.2
b. Central Bank Special Repo						
Proposals received						
Maturity						
Interest rate - Minimum						
Interest rate - Maximum						
Interest rate - Average						
Stock						
Next maturity Special Repo						
Special Repo matured from Jan. 18 to 22, 2021						
c. Issuance of time deposits (Jan. 18 to 22, 2021)						
Proposals received						
Maturity						
Interest rate - Minimum						
Interest rate - Maximum						
Interest rate - Average						
Stock	4,417.7	17,494.5	4,417.7	4,417.7	19,915.0	19,915.0
Next maturity of time deposits (Jan. 18, 2021)	7.4	1.4	7.4	7.4	1.4	7.4
Time Deposits matured from Jan. 18 to 22, 2021	0.24	0.24	0.24	0.24	0.24	0.24
d. Issuance of time deposits (TP) in domestic currency						
Proposals received						
Maturity						
Interest rate - Minimum						
Interest rate - Maximum						
Interest rate - Average						
Stock	27,844.4	27,844.4	27,844.4	27,844.4	27,844.4	27,844.4
Next maturity of time deposits (Jan. 18, 2021)	21,494.8		25,841.9		23,544.8	
Time Deposits matured from Jan. 18 to 22, 2021	28,464.4		32,841.9		40,254.8	
e. Issuance of time deposits (TD) in domestic currency						
Proposals received						
Maturity						
Interest rate - Minimum						
Interest rate - Maximum						
Interest rate - Average						
Stock	200.0	200.0	200.0	200.0	200.0	200.0
Next maturity of time deposits (TP) (Mar. 3, 2021)	200.0		200.0		200.0	
Time Deposits TP matured from Jan. 18 to 22, 2021						
f. Issuance of time deposits (TD) in domestic currency						
Proposals received						
Maturity						
Interest rate - Minimum						
Interest rate - Maximum						
Interest rate - Average						
Stock						
Next maturity of time deposits (TD) (Mar. 3, 2021)						
Time Deposits TD matured from Jan. 18 to 22, 2021						
g. Issuance of CD BCSP						
Proposals received						
Maturity						
Interest rate - Minimum						
Interest rate - Maximum						
Interest rate - Average						
Stock	5,770.0	5,770.0	5,770.0	5,770.0	5,770.0	5,770.0
Next maturity CD BCSP (Jan. 15, 2021)	300.0		300.0		300.0	
CD BCSP matured from Jan. 18 to 22, 2021	300.0		300.0		300.0	
h. Issuance of CD BCSP						
Proposals received						
Maturity						
Interest rate - Minimum						
Interest rate - Maximum						
Interest rate - Average						
Stock						
Next maturity CD BCSP						
CD BCSP matured from Jan. 18 to 22, 2021						
i. Issuance of Swap operations in domestic currency (Domestic)						
Proposals received						
Maturity						
Interest rate - Minimum						
Interest rate - Maximum						
Interest rate - Average						
Stock						
Next maturity Swap (Feb. 3, 2021)	5,000.0	5,000.0	5,000.0	5,000.0	5,000.0	5,000.0
Swap matured from Jan. 18 to 22, 2021						
ii. Issuance of Swap operations in foreign currency (Foreign)						
Proposals received						
Maturity						
Interest rate - Minimum						
Interest rate - Maximum						
Interest rate - Average						
Stock						
Next maturity Swap foreign currency						
Swap foreign currency matured from Jan. 18 to 22, 2021						
iii. Issuance of Swap operations in foreign currency (Qualification)						
Proposals received						
Maturity						
Interest rate - Minimum						
Interest rate - Maximum						
Interest rate - Average						
Stock						
Next maturity Swap foreign currency						
Swap foreign currency matured from Jan. 18 to 22, 2021						
iv. Issuance of FX Swap Sell (Jan. 21, 2021)						
Proposals received						
Maturity						
Interest rate - Minimum						
Interest rate - Maximum						
Interest rate - Average						
Stock	8,200.0	8,200.0	8,200.0	8,200.0	8,200.0	8,200.0
Next maturity FX Swap Sell (Jan. 21, 2021)	200.0		200.0		200.0	
FX Swap Sell matured from Jan. 18 to 22, 2021	200.0		200.0		200.0	
v. Issuance of FX Swap Buy (Jan. 21, 2021)						
Proposals received						
Maturity						
Interest rate - Minimum						
Interest rate - Maximum						
Interest rate - Average						
Stock						
Next maturity Purchase FX Swap						
Purchase FX Swap matured from Jan. 18 to 22, 2021						
6 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						
i. Purchase (Millions of USD)						
Average exchange rate (S/ USD)						
Selling (Millions of USD)						
Average exchange rate (S/ USD)						
Operations outside of FX Desk (Millions of USD)						
Purchase (Millions of USD)						
Selling (Millions of USD)						
Operations at the Secondary Market of CD BCSP, CD BCSP-AR and BTP						
Repurchase of CD BCSP and CD BCSP-AR						
Operations at BTP						
1.2 Commercial bank current account before close of the day						
a. Central Bank monetary operations						
i. Swap operations in foreign currency						
Fee (daily effective rate)	0.0014%	0.0014%	0.0014%	0.0014%	0.0014%	0.0014%
Outcome of the direct foreign buying securities (Repo)	0.50%	0.50%	0.50%	0.50%	0.50%	0.50%
Interest rate						
Monetary regulation credit						
Interest rate	0.2017	0.2052	0.2341	0.2376	0.2307	0.2307
Overnight deposits in domestic currency	0.10%	0.10%	0.10%	0.10%	0.10%	0.10%
Interest rate						
ii. Cumulative average reserve balances in domestic currency (S/)						
(*) Cumulative average reserve balances in domestic currency (% of liabilities subject to reserve requirements) (*)	9,353.0	9,353.0	9,243.0	9,202.0	9,202.0	9,202.0
(**) Cumulative average current account in domestic currency (Millions of S/)	4.5	4.5	4.5	4.5	4.4	4.4
(***) Cumulative average current account in domestic currency (% of liabilities subject to reserve requirements) (***)	1.5	1.5	1.4	1.4	1.4	1.4
iii. Interbank market (domestic currency)						
Interbank operations (domestic currency)	- / - / 0.25	68.0	68.0	- / - / 0.25	- / - / 0.25	- / - / 0.25
Interbank operations (Millions / TED)		1,240	1,240	1,245	1,245	1,245
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	0.25 / 0.25 / 0.25
Secondary market of CD BCSP and CD BCSP-AR	0.8	0.8	0.8	0.8	0.8	0.8
6 month term (annual) / average interest rate						
12 month term (annual) / average interest rate						
24 month term (annual) / average interest rate						
2 Operations in the foreign exchange market (Millions of USD)						
a. Flow of foreign exchange position (a = b - c + d + e + f)						
Flow of foreign exchange position	-5.4	-3.5	-10.3	20.4	-0.3	-0.3
b. Spot purchases with non-banking customers	15.1	15.1	45.2	96.6	-15.1	-15.1
i. Purchases	2.8	2.8	26.3	26.8	26.8	26.8
ii. Sales	378.7	324.8	397.8	467.7	454.4	454.4
c. Forward and swap purchases with non-banking customers	378.7	324.8	397.8	467.7	454.4	454.4
i. Forward	186.2	166.2	214.8	218.8	218.8	218.8
ii. Redemption	131.8	131.8	310.8	310.8	310.8	310.8
iii. Forward and swap sales with non-banking customers	26.2	26.2	26.2	26.2	26.2	26.2
iv. Forward	22.7	22.7	22.7	22.7	22.7	22.7
v. Redemption	22.1	22.1	89.1	152.2	148.7	148.7
d. Interbank operations						
i. Spot	380.1	291.0	586.7	330.2	536.7	536.7
ii. Forward	101.0	66.0	160.0	160.0	66.0	66.0
iii. Spot sales due to NDF repurchase and swaps	106.5	49.1	233.8	233.8	131.4	131.4
i. Purchases	25.7	27.0	62.0	151.0	45.4	45.4
ii. Sales	86.1	127.3	301.8	182.8	600.8	600.8
e. Change due to FX options	14.2	21.2	18.2	0.3	0.3	0.3
f. Net operations with other financial institutions	26.7	11.0	2.7	0.6	-1.8	-1.8
Interest rate						