CENTRAL RESERVE BANK OF PERU

SUMMARY OF MONETARY AND EXCHANGE OPERATIONS

(Millions of Soles)

	13 Jan 25	14 Jan 25	15 Jan 25	16 Jan 25	17 Jan 25
1. Commercial bank current account before Central Bank operations	**11 693,5**	**12 866,5**	**13 635,8**	**12 874,1**	**9 893,3**
2. Monetary and exchange Central Bank operations before close of the day					
a. Central Bank monetary operations					
i. Auction sale of CD BCRP	300,0 52,0 1,0	50,0 500,0	2,8 500,0	200,0	
Proposals received	706,0 52,0 21,0	55,0 778,0	2,8 765,0	377,0	
Maturity	86 d 175 d 260 d	370 d 90 d	548 d 98 d	97 d	
Interest rate : Minimum	4,56 4,45 4,30	4,27 4,56	4,21 4,59	4,66	
Maximum	4,59 4,55 4,30	4,31 4,65	4,22 4,70	4,70	
Average	4,58 4,49 4,30	4,29 4,59	4,22 4,64	4,68	
Stock	38 531,6	37 986,6	37 239,5	37 439,5	37 439,5
Next maturity CD BCRP (Jan. 20, 2025)	1 200,0	1 431,9	800,0	800,0	800,0
CD BCRP matured from january 20 to 24, 2025.	2 631,9	1 431,9			800,0
ii. Outcome of the buying auction sale securities (REPO)					600,0
Proposals received					1000,0
Maturity					89 d
Interest rate : Minimum					4,88
Maximum					4,92
Average					4,91
Stock	8 485,5	8 485,5	8 485,5	8 485,5	8 485,5
Next maturity Repo (Jan. 24, 2025)	600,0	600,0	600,0	600,0	600,0
Repo BCRP matured from january 20 to 24, 2025.	600,0	600,0	600,0	600,0	600,0
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 january 20 to 24, 2025.					
iv. Auction of credit portfolio repurchase agreements (Alternative)					
Proposals received					
Maturity					
Interest rate : Minimum					
Maximum					
Average					
Stock	2 270,4	2 270,4	2 270,4	2 270,4	2 270,4
Next maturity Alternative Credit Portfolio Repo (Jan. 21, 2025)	199,5	199,5	199,5	199,5	199,5
Alternative Credit Portfolio Repo matured from january 20 to 24, 2025.					
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 january 20 to 24, 2025.					
viii. Auction of credit portfolio repurchase agreements for liquidity support					
Proposals received					
Maturity					
Interest rate : Minimum					
Maximum					
Average					
Stock					
Next maturity Liquidity Repo					
Liquidity Repo matured from january 20 to 24, 2025.					
ix. Auction sale of CDV BCRP					
Proposals received					
Maturity					
Spread : Minimum					
Minimim					
Average					
Stock					
Next maturity CDV BCRP					
CDV BCRP matured from january 20 to 24, 2025.					
x. Auction sale of CDLD BCRP					
Proposals received					
Maturity					
Interest rate : Minimum					
Maximum					
Average					
Stock					
Next maturity CDLD BCRP					
CDLD BCRP matured from january 20 to 24, 2025.					
xi. Auction sale of time deposits in domestic currency	3 500,1 2 133,0	3 999,9 4 400,0	5 000,0 500,0 3945,2	5 000,0 500,0 4500,0	4 000,0 500,0 3447,4
Proposals received	4 518,0 2 133,0	5 384,0 5 345,0	7 105,0 1 650,1 3945,2	5 913,0 1 143,0 4958,6	5 184,0 1 244,5 3447,4
Maturity	1 d 1 d	1 d 1 d	1 d 7 d 1 d	1 d 7 d 1 d	3 d 7 d 3 d
Interest rate : Minimum	4,53 4,60	4,60 4,60	4,60 4,58 4,62	4,60 4,65 4,62	4,60 4,65 4,62
Maximum	4,74 4,75	4,73 4,73	4,73 4,72 4,75	4,74 4,72 4,75	4,73 4,72 4,75
Average	4,69 4,71	4,70 4,70	4,71 4,69 4,70	4,71 4,71 4,70	4,70 4,72 4,70
Stock	5 633,1	8 399,9	9 445,2	10 500,0	8 947,4
Next maturity of time deposits (Jan. 20, 2025)	5 633,1	8 399,9	8 945,2	9 500,0	7 447,4
Time Deposits matured from january 20 to 24, 2025.	5 633,1	8 399,9	8 945,2	9 500,0	8 947,4
xii. Auction sale of time deposits TP in domestic currency					300,1
Proposals received					795,0
Maturity					35 d
Interest rate : Minimum					4,80
Maximum					4,85
Average					4,82
Stock	2 291,9	2 291,9	2 291,9	2 291,9	2 292,0
Next maturity of time deposits TP (Jan. 24, 2025)	300,0	300,0	300,0	300,0	265,0
Time Deposits TP matured from january 20 to 24, 2025.	300,0	300,0	300,0	300,0	265,0
xiii. 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 january 20 to 24, 2025.					
xiv. Auction sale of CDR BCRP					
Proposals received					
Maturity					
Interest rate : Minimum					
Maximum					
Average					
Stock					
Next maturity CDR BCRP					
CDR BCRP matured from january 20 to 24, 2025.					
xv. Auction sale of CD BCRP-NR					
Proposals received					
Maturity					
Interest rate : Minimum					
Maximum					
Average					
Stock					
Next maturity CDR BCRP-NR					
CD BCRP-NR matured from january 20 to 24, 2025.					
xvi. Auction sale of Swap operation in foreign currency					
Proposals received					
Maturity					
Interest rate : Minimum					
Maximum					
Average					
Stock					
Next maturity Swap					
Swap matured from january 20 to 24, 2025.					
xvii. Cross Currency Repo					
Proposals received					
Maturity					
Interest rate : Minimum					
Maximum					
Average					
Stock					
Next maturity Swap					
Cross Currency Repo matured from january 20 to 24, 2025.					
xviii. 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 january 20 to 24, 2025.					
xix. Auction sale of Swap operation in foreign currency (Sustitution)					
Proposals received					
Maturity					
Interest rate : Minimum					
Maximum					
Average					
Stock					
Next maturity Swap foreign currency					
Swap foreign currency matured from january 20 to 24, 2025.					
xx. Auction FX Swap Sell BCRP	400,0 200,0 200,0 300,1	500,0 300,0	400,0 200,0	400,0 200,0	300,0 200,0 80,0
Proposals received	1298,0 820,0 400,0 870,0	2145,3 715,3	1722,2 1030,0	1500,0 550,0	980,0 810,0 600,0
Maturity	91 d 182 d 274 d 91 d	98 d 181 d	90 d 181 d	95 d 181 d	96 d 181 d 273 d
Interest rate : Minimum	4,27 4,07 4,12 4,21	4,22 4,10	4,19 4,07	4,19 4,11	4,20 4,13 4,10
Maximum	4,28 4,18 4,12 4,25	4,24 4,17	4,23 4,10	4,21 4,12	4,27 4,21 4,14
Average	4,28 4,09 4,12 4,22	4,24 4,12	4,22 4,09	4,20 4,12	4,23 4,17 4,12
Stock	48 456,7	48 462,7	48 462,7	48 451,7	48 331,7
Next maturity FX Swap Sell (Jan. 21, 2025)	794,0	600,0	611,0	700,0	623,0
FX Swap Sell currency matured from january 20 to 24, 2025.	2 705,0	1 911,0	1 311,0	700,0	2 810,0
xxi. Auction Security Repos to provide US$ dollars (RED)					
Proposals received					
Maturity					
Interest rate : Minimum					
Maximum					
Average					
Stock					
Next maturity RED					
FX Swap Purchase currency matured from january 20 to 24, 2025.					
xxii. Auction Interest Rate Swap					
Proposals received					
Maturity					
Interest rate : Minimum					
Maximum					
Average					
Stock					
Next maturity Interest Rate Swap					
FX Swap Purchase currency matured from january 20 to 24, 2025.					
b. Settlement of Credit Portfolio Repo (from Circular 0014-2020-BCRP, Circular 0017-2020-BCRP and Circular 0021-2020-BCR					
c. Central Bank foreign currency operations at over-the-counter					
i. Purchase (millions of US$)					
Average exchange rate (S/. US$)					
ii. Selling (millions of US$)					
Average exchange rate (S/. US$)					
d. Operations outside of FX Desk (millions of US$)	1,3		0,1	0,1	0,7
i. Purchase (millions of US$)	1,3		0,1	0,1	0,7
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	**6 590,5**	**4 952,2**	**4 691,1**	**3 500,6**	**3 455,3**
4. Central Bank monetary operations					
a. Swap operations of foreign currency.					
Fee (daily efective rate)	0,0146%	0,0146%	0,0147%	0,0147%	0,0138%
b. Outcome of the direct temporary buying securities (Repo)					
Interest rate					
c. Monetary regulation credit					
Interest rate					
d. Overnight deposits in domestic currency			150,0		
Interest rate	2,75%	2,75%	2,75%	2,75%	2,75%
5. Commercial bank current account in the BCR at close of the day	**6 590,5**	**4 952,2**	**4 541,1**	**3 500,6**	**3 455,3**
a Cumulative average reserve balances in domestic currency (millions of S/) (*)	16 509,9	16 343,3	15 943,6	15 664,9	15 320,9
b Cumulative average reserve balances in domestic currency (% of liabilities subject to reserve requirements) (*)	7,0	7,0	6,8	6,7	6,5
c Cumulative average current account in domestic currency (millions of S/)	9 163,0	8 997,2	8 618,3	8 337,8	7 992,1
d Cumulative average current account in domestic currency (% of liabilities subject to reserve requirements) (*)	3,9	3,8	3,7	3,6	3,4
6. Interbank market and Secondary market of CDBCRP					
a. Interbank operations (domestic currency)	310,0	138,0	115,0	70,0	182,0
Interest rate : Minimum / Maximum / TIBO	4,75 / 4,75 / 4,75	4,75 / 4,75 / 4,75	4,75 / 4,75 / 4,75	4,75 / 4,75 / 4,74	4,75 / 4,75 / 4,74
b. Interbank operations (foreign currency)	-	-	15,0	15,0	15,0
Interest rate : Minimum / Maximum / Average	- / - / -	- / - / -	4,50 / 4,50 / 4,50	4,50 / 4,50 / 4,50	4,50 / 4,50 / 4,50
c. Secondary market of CDBCRP and CDBCRP-NR					
1 month term or less (amount / average interest rate)					
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$)	**Jan.10 2025**	**Jan.13 2025**	**Jan.14 2025**	**Jan.15 2025**	**Jan.16 2025**
Flow of foreign exchange position adjusted by forwards = a + b.i - c.i + e + f	-48,1	-116,7	73,0	9,6	116,6
Flow of foreign exchange position = a + b.ii - c.ii + e + f	39,7	36,9	24,1	132,2	22,2
a. Spot purchases with non-banking costumers	39,5	22,9	20,5	136,0	26,3
i. Purchases	608,4	776,3	699,2	826,9	627,7
ii. -) Sales	568,9	753,3	678,8	690,9	601,4
b. Forward and swap purchases with non-banking costumers	-23,6	10,8	111,0	10,2	4,1
i. Pacted	31,4	192,6	371,1	200,0	294,0
ii. -) Redemption	55,0	181,8	260,1	189,8	289,9
C. Forward and swap sells with non-banking costumers	74,7	243,0	64,1	132,9	-95,8
i. Pacted	464,2	834,6	1309,6	723,9	863,3
ii. -) Redemption	389,6	591,6	1245,5	591,0	959,1
d. Interbank operations					
i. Spot	302,3	368,6	458,9	398,9	551,5
ii. Forward	66,0	79,0	35,0	70,0	44,0
e. Spot sales due to NDF redemption and swaps	338,4	423,6	993,0	397,7	674,0
i. Purchases	372,2	575,9	1243,7	575,1	951,5
ii. -) Sales	33,8	152,3	250,7	177,4	277,5
f. Change due to FX options	-2,5	-0,5	1,2	1,1	-0,7
g. Net operations with other financial institutions	9,4	79,1	-3,1	-1,3	-13,7
h. Monetary regulation credit interest rate					
Note: Interbank exchange rate (Source: Datatec)	3,7666	3,7811	3,7750	3,7631	3,7666
(*) Preliminar information					