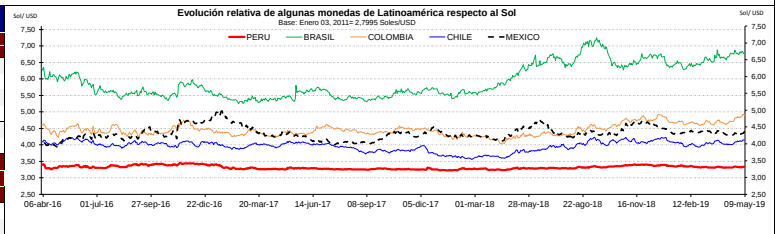


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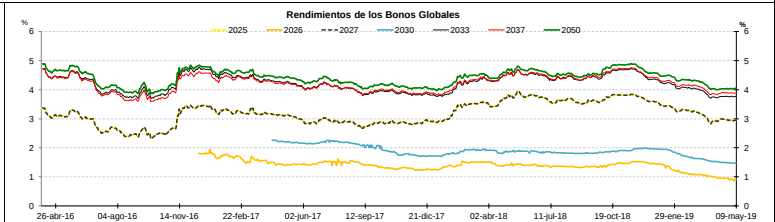
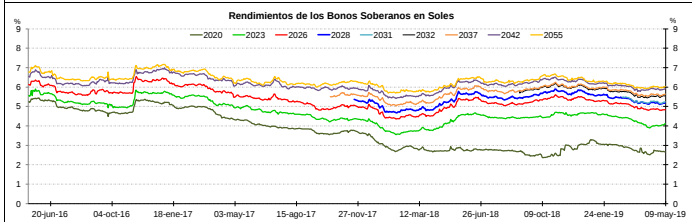
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Indicadores Principales							
Indicadores principales	Periodo	Actual	Anterior	Indicadores	Hoy (pbs)	Cambio	
						Diario	Semanal
PBI (mensual, var % yoy)	Feb-19	2.09	1.58	CDS 3y	31	2	5
Inflación IPC (var % yoy)	Apr-19	2.59	2.25	CDS 5y	65	3	7
Inflación subyacente (var % yoy)	Mar-19	2.56	2.39	CDS 10y	121	3	7
Inflación meta (var % yoy)	Apr-19	2.00	2.00	EMBI+	109	3	7
Desempleo (%)	Mar-19	8.20	7.60	SPBVL PERU GEN	20 213	-1.06%	-2.66%
Balanza comercial (US\$ Millones)	Feb-19	229	283	SPBVL LMA 25	26 736	-0.99%	-1.29%
Tasa de política monetaria (%)	Apr-19	2.75	2.75	Volatilidad bono soberano (10 años) -Diaria			0.40%
Deuda de largo plazo		S&P	Volatilidad bono soberano (10 años) -Anualizada				6.39%
Moneda extranjera		BBB+	Fitch	Moody's	NICE		
Moneda local		A-	A-	A3	A-		

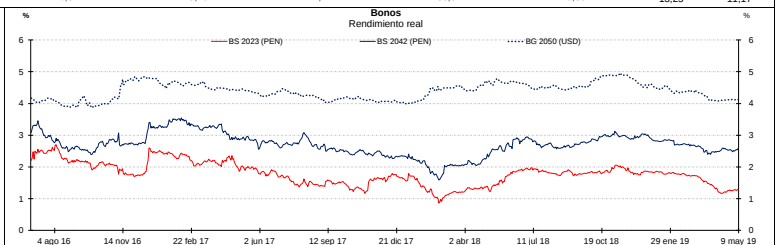
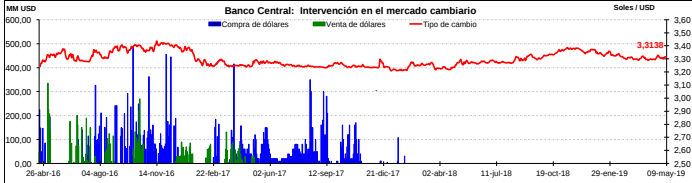
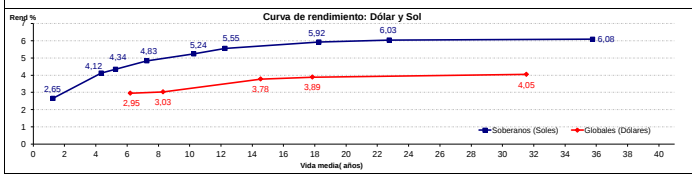
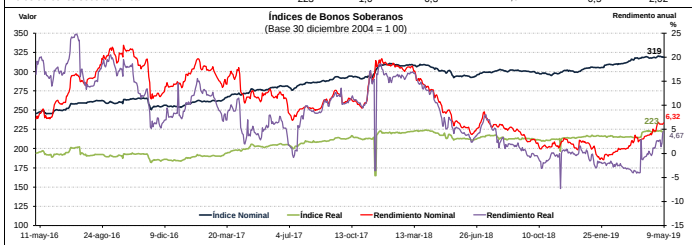


Bonos soberanos																					
Letras y bonos				Saldo vigente	Cupón %	Precio				Rendimiento				N° de Operaciones del día	Última Negociación*		Duración	Duración	Vida media	Rendimiento medio histórico	
Descripción	ISN	Nomenclatura	Intereses corrientes SI			Millones soles	Postura		Última negociación del día	Promedio ponderado	Postura		Última negociación del día		Promedio ponderado	Día					Monto (Millones Soles)
				Compra	Venta		Compra	Venta													
22-may-19	PEP010007699	LTP22MAY19	-	305	-	-	-	99.92	-	-	-	2.35	-	06-mar-19	1	0.04	0.04	0.04	2.90		
19-jun-19	PEP010007707	LTP19JUN19	-	218	-	-	-	99.73	-	-	-	2.37	-	03-abr-19	24	0.11	0.11	0.11	2.90		
17-jul-19	PEP010007715	LTP17JUL19	-	238	-	-	-	99.55	-	-	-	2.39	-	17-abr-19	75	0.19	0.19	0.19	2.91		
21-ago-19	PEP010007723	LTP21AGO19	-	159	-	-	-	99.31	-	-	-	2.42	-	08-may-19	1	0.29	0.28	0.29	2.92		
18-sep-19	PEP010007731	LTP18SEP19	-	149	-	-	-	99.12	-	-	-	2.44	-	27-mar-19	26	0.37	0.36	0.37	2.94		
16-oct-19	PEP010007749	LTP16OCT19	-	121	-	-	-	98.92	-	-	-	2.47	-	24-abr-19	33	0.44	0.43	0.44	2.95		
20-nov-19	PEP010007756	LTP20NOV19	-	28	-	-	-	98.68	-	-	-	2.49	-	06-feb-19	1	0.54	0.53	0.54	2.97		
04-dic-19	PEP010007764	LTP04DIC19	-	29	-	-	-	98.57	-	-	-	2.52	-	20-mar-19	9	0.58	0.57	0.58	2.98		
22-ene-20	PEP010007772	LTP22ENE20	-	123	-	-	-	98.22	-	-	-	2.54	-	08-may-19	48	0.72	0.70	0.72	3.01		
19-feb-20	PEP010007780	LTP19FEB20	-	30	-	-	-	98.01	-	-	-	2.57	-	13-mar-19	23	0.79	0.77	0.79	3.03		
18-mar-20	PEP010007788	LTP18MAR20	-	84	-	-	-	97.79	-	-	-	2.59	-	10-abr-19	37	0.87	0.85	0.87	3.05		
15-abr-20	PEP010007806	LTP15ABR20	-	24	-	-	-	97.58	-	-	-	2.61	-	24-abr-19	33	0.95	0.93	0.95	3.08		
12-ago-20	PEP01000C33	SB12AGO20	18.63	644	7.840	106.24	106.30	106.36	106.30	2.70	2.65	2.65	2.65	1	09-may-19	2.0	1.23	1.19	1.26	4.11	
12-sep-23	PEP01000C4N3	SB12SEP23	8.20	5 887	5.200	104.15	104.19	104.15	104.16	4.12	4.11	4.12	4.12	13	09-may-19	42.7	3.98	3.83	4.34	5.09	
12-ago-24	PEP01000C4W4	SB12AGO24	13.54	11 393	5.700	106.18	106.23	106.23	106.23	4.35	4.34	4.34	4.34	5	09-may-19	13.5	4.65	4.46	5.26	5.29	
12-ago-26	PEP01000C039	SB12AGO26	19.48	12 515	8.200	120.34	120.37	120.44	120.28	4.83	4.82	4.81	4.83	27	09-may-19	97.0	5.77	5.51	7.26	5.67	
12-ago-28	PEP01000C5D1	SB12AGO28	15.09	14 471	6.350	108.50	108.65	108.57	108.35	5.17	5.15	5.16	5.19	46	09-may-19	136.0	7.25	6.89	9.26	5.96	
12-feb-29	PEP01000C5F6	SB12FEB29E	14.11	13 527	5.940		105.20	105.22	105.22			5.24	5.24	61	09-may-19	222.1	7.61	7.23	9.76	6.01	
12-ago-31	PEP01000C4G7	SB12AGO31	16.51	14 292	6.950	112.45	112.54	112.54	112.23	5.53	5.52	5.52	5.55	22	09-may-19	86.6	8.69	8.23	12.26	6.19	
12-ago-32	PEP01000C5E9	SB12AGO32	14.61	13 382	6.150	104.94	105.03	104.94	104.66	5.61	5.60	5.61	5.64	18	09-may-19	44.0	9.36	8.87	13.26	6.27	
12-ago-37	PEP01000C221	SB12AGO37	16.39	12 503	6.900	110.82	111.05	110.93	110.81	5.92	5.90	5.91	5.92	26	09-may-19	83.0	11.05	10.43	18.26	6.46	
12-feb-42	PEP01000C4L7	SB12FEB42	16.27	4 443	6.850	-	-	-	110.01	-	-	-	6.03	-	08-may-19	10.0	12.34	11.64	22.76	6.54	
12-feb-55	PEP01000C452	SB12FEB55	15.95	2 272	6.714	-	-	-	109.17	-	-	-	6.08	-	29-abr-19	10.0	14.85	14.00	35.76	6.64	
13-oct-24	PEP01000T89	SB13OCT24	7.12	1 323	6.84% + VAC	-	-	-	125.40	-	-	-	1.87	-	05-mar-18	5.0	4.78	4.69	5.43	3.09	
12-feb-30	PEP01000C4U8	SB12FEB30	7.60	87	2.89%+VAC	-	-	-	106.54	-	-	-	2.18	-	05-mar-18	5.0	9.46	9.26	10.76	3.46	
31-ene-35	PEP01000C4V5	SB13ENE35	29.26	1 359	7.39% + VAC	-	-	-	162.57	-	-	-	2.52	-	14-ene-19	51.0	10.99	10.72	15.73	3.57	
12-feb-40	PEP01000C4V6	SB12FEB40	8.27	258	3.14%+VAC	-	-	-	107.78	-	-	-	2.63	-	14-ene-19	80.0	15.76	15.35	20.76	3.67	
12-ago-46	PEP01000C158	SB12AGO46	12.93	615	3.83% + VAC	-	-	-	120.92	-	-	-	2.71	-	24-may-18	15.0	18.27	17.79	27.26	3.77	
12-feb-54	PEP01000C4T0	SB12FEB54	8.62	434	3.26%+VAC	-	-	-	113.42	-	-	-	2.65	-	03-feb-17	1.0	22.09	21.52	34.76	3.87	

Bonos globales																	
Bonos	ISIN	Saldo vigente Millones dólares	Cupón %	Precio	Cambio		Precio diferencial compra / venta	Rendimiento %	Cambio (bps.)		Diferencial sobre Tesoro (Pb)	Cambio (Pbs.)		Análisis de sensibilidad			Vida media años
					Diario	Semanal			Diario	Semanal		Diario	Semanal	Duración años	Duración modificada	Convexidad	
Perú Global 25	US715638AS19	1 793	7.350	124.70	-0.08	-0.01	0.34	2.95	1	-1	51	28	31	5.14	5.06	0.31	6.29
Perú Global 26	XS1315181708	€1 100	2.750	111.91	0.00	0.06	0.58	0.91	0	-1	130	0	5	6.22	6.17	0.46	6.83
Perú Global 27	US715638BU55	1 250	4.125	107.98	-0.10	0.06	0.35	3.03	1	-1	35	5	6	6.36	6.27	0.57	7.40
Perú Global 30	XS1373156618	€1 000	3.750	122.63	0.05	0.06	0.70	1.47	-1	-1	154	0	7	9.06	8.99	1.00	10.89
Perú Global 33	US715638AP79	2 188	8.750	155.20	-0.24	-0.02	0.61	3.78	2	0	110	5	8	9.48	9.31	1.16	14.75
Perú Global 37	US715638AU64	1 165	6.550	133.99	-0.21	0.18	0.55	3.89	1	-1	121	5	7	11.71	11.49	1.61	18.11
Perú Global 50	US715638BM30	2 545	5.625	127.95	-0.21	0.02	0.45	4.05	1	0	118	4	7	16.58	16.25	3.90	31.99



Índice de bonos soberanos																	
Índice	Valor	Cambio		Rend anual %	Cambio (pbs.)		Composición del índice										
		Diario	Semanal		Diario	Semanal	12-ago-20	12-sep-23	12-ago-24	12-ago-26	12-ago-28	12-feb-29	12-ago-31	12-ago-32	12-ago-37	12-feb-42	12-feb-55
Índice de bonos soberanos nominal	319	-0.51	-0.89	6.32	0.2	0.1	0.00	5.32	10.54	13.15	13.71	0.00	12.36	14.06	12.29	12.10	4.29
Índice	Valor	Cambio		Rend anual %	Cambio (pbs.)		Composición del índice										
		Diario	Semanal		Diario	Semanal	13-jul-19	13-oct-24	12-feb-30	31-ene-35	12-feb-40	12-feb-46	12-ago-46	12-feb-54			
Índice de bonos soberanos real	223	1.0	-0.3	4.67	0.5	2.02	0.37	28.46	2.11	38.31	6.33		13.25		11.17		



Moneda	Spot	Cambio (%)				
		1 S	1 M	3 M	6 M	12 M
Sol (Soles / Dólar)	3.31	0.11	0.58	-0.29	-1.69	0.58
Forwards Soles	1 M	Plazos				
		2 M	3 M	6 M	9 M	12 M
Sol (Soles / Dólar)	3.32	3.32	3.35	3.34	3.35	3.36
Tasas de interés (%)	ON	Plazos				
		1 S	1 M	3 M	6 M	12 M
Tasa interbancaria soles %	2.75	3.58	4.82	4.93	5.06	5.35
Tasa interbancaria dólares %	1.75	0.22	1.15	1.64	1.76	2.02

Operaciones en el mercado cambiario con el público (millones de US\$)							
Mercado spot	Días						
	9-May-19	8-May-19	7-May-19	6-May-19	3-May-19	2-May-19	1-May-19
Compras	293	293	283	288	288	379	484
Ventas	249	249	220	465	465	398	471
Compras Forward	Días						
	9-May-19	8-May-19	7-May-19	6-May-19	3-May-19	2-May-19	1-May-19
Pacidades	165	165	112	215	215	211	272
Vencidas	28	28	230	126	126	129	446
Ventas Forward	Días						
	9-May-19	8-May-19	7-May-19	6-May-19	3-May-19	2-May-19	1-May-19
Pacidades	344	344	156	307	307	362	398
Vencidas	201	201	278	173	173	337	445

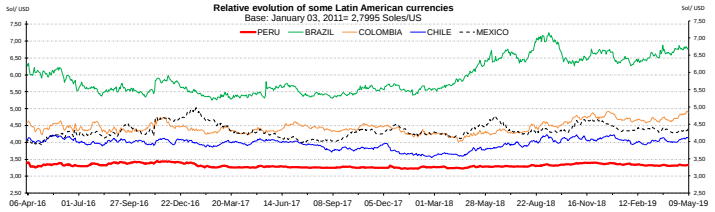


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Key Indicators

Indicators	Period	Latest	Previous	Indicators	Today (bps)	Change	
GDP (monthly, yoy % ch.)	Feb-19	2.09	1.58	CDS 3y	31	2	5
CPI Inflation (yoy % ch.)	Apr-19	2.59	2.25	CDS 5y	65	3	7
Core Inflation (yoy % ch.)	Mar-19	2.56	2.39	CDS 10y	121	3	7
Target Inflation (yoy % ch.)	Apr-19	2.00	2.00	EMBI+	109	3	7
Unemployment (%)	Mar-19	8.20	7.60	SPBVL PERU GEN	20 213	-1.06%	-2.66%
Trade Balance (US\$ Millions)	Feb-19	229	283	SPBVL LIMA ZS	26 736	-0.99%	-1.29%
Monetary Policy rate (%)	Apr-19	2.75	2.75	Volatility of sovereign bond (10 years) - Daily			0.40%
Long term debt	S&P			Volatility of sovereign bond (10 years)- Annualized			6.39%
Foreign currency	BBB+			Fitch			
Local currency	A-			BBB+			
				Moody's	A3		
				NICE	BBB+		

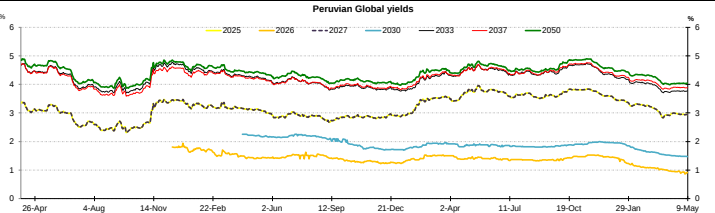
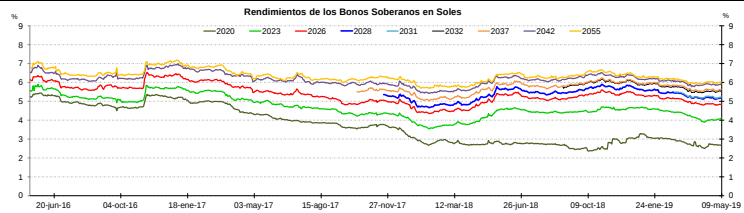


Sovereign Bonds

T-bills and bonds				Outstanding	Coupon %	Price				Yield				No. Day Operations	Last Trade*		Duration	Modified	Average Life	Historical average yield	
Description	ISIN	Mnemonic	Accrued Interest			Millions PEN	Position		Last trading day	weighted average	Position		Last trading day		weighted average	Date					
							Bid	Ask			Bid	Ask				Amount (Millions PEN)					Years
22-may-19	PEP010007698	LTP22MAY19		305	-	-	-	-	99.92	-	-	-	2.35	-	06-mar-19	1	0.04	0.04	0.04	2.90	
19-jun-19	PEP010007707	LTP19JUN19		218	-	-	-	-	99.73	-	-	-	2.37	-	03-abr-19	24	0.11	0.11	0.11	2.90	
17-Jul-19	PEP010007715	LTP17JUL19		238	-	-	-	-	99.55	-	-	-	2.39	-	17-abr-19	75	0.19	0.19	0.19	2.91	
21-ago-19	PEP010007723	LTP21AGO19		159	-	-	-	-	99.31	-	-	-	2.42	-	08-may-19	1	0.29	0.28	0.29	2.92	
18-sep-19	PEP010007731	LTP18SEP19		149	-	-	-	-	99.12	-	-	-	2.44	-	27-mar-19	26	0.37	0.36	0.37	2.94	
15-oct-19	PEP010007749	LTP16OCT19		121	-	-	-	-	98.92	-	-	-	2.47	-	24-abr-19	33	0.44	0.43	0.44	2.95	
20-nov-19	PEP010007756	LTP20NOV19		28	-	-	-	-	98.68	-	-	-	2.49	-	05-feb-19	1	0.54	0.53	0.54	2.97	
04-dic-19	PEP010007764	LTP04DIC19		29	-	-	-	-	98.57	-	-	-	2.52	-	20-mar-19	9	0.58	0.57	0.58	2.98	
22-ene-20	PEP010007772	LTP22ENE20		123	-	-	-	-	98.22	-	-	-	2.54	-	08-may-19	48	0.72	0.70	0.72	3.01	
19-feb-20	PEP010007780	LTP19FEB20		30	-	-	-	-	98.01	-	-	-	2.57	-	13-mar-19	23	0.79	0.77	0.79	3.03	
18-mar-20	PEP010007798	LTP18MAR20		84	-	-	-	-	97.79	-	-	-	2.59	-	10-abr-19	37	0.87	0.85	0.87	3.05	
15-abr-20	PEP010007806	LTP15ABR20		24	-	-	-	-	97.58	-	-	-	2.61	-	24-abr-19	33	0.95	0.93	0.95	3.08	
12-ago-20	PEP010007933	SB12AGO20	18.63	644	7.840	106.24	106.30	106.36	106.30	2.70	2.65	2.65	2.65	1	09-may-19	2.0	1.23	1.19	1.28	4.11	
12-sep-23	PEP010007943	SB12SEP23	8.20	5 887	5.200	104.15	104.19	104.15	104.16	4.12	4.11	4.12	4.12	13	09-may-19	42.7	3.98	3.83	4.34	5.09	
12-ago-24	PEP010007944	SB12AGO24	13.54	11 393	5.700	106.18	106.23	106.23	106.23	4.35	4.34	4.34	4.34	5	09-may-19	13.5	4.65	4.46	5.26	5.29	
12-ago-26	PEP010007949	SB12AGO26	19.48	12 515	6.200	120.34	120.37	120.44	120.28	4.83	4.82	4.81	4.83	27	09-may-19	97.0	5.77	5.51	7.26	5.67	
12-ago-28	PEP010007950	SB12AGO28	15.09	14 171	6.350	108.50	108.65	108.57	108.35	5.17	5.15	5.16	5.19	46	09-may-19	136.0	7.25	6.89	9.26	5.96	
12-feb-29	PEP010007956	SB12FEB29	14.11	13 527	5.940	105.20	105.22	105.22	105.22	5.24	5.24	5.24	5.24	61	09-may-19	222.1	7.61	7.23	9.76	6.01	
12-ago-31	PEP010007957	SB12AGO31	16.51	14 292	6.950	112.45	112.54	112.54	112.23	5.53	5.52	5.52	5.55	22	09-may-19	86.6	8.69	8.23	12.26	6.19	
12-ago-32	PEP010007958	SB12AGO32	14.61	13 382	6.150	104.94	105.03	104.94	104.66	5.61	5.60	5.61	5.64	18	09-may-19	44.0	9.36	8.87	13.26	6.27	
12-ago-37	PEP010007960	SB12AGO37	16.39	12 503	6.900	110.82	111.05	110.93	110.81	5.92	5.90	5.91	5.92	26	09-may-19	83.0	11.05	10.43	18.26	6.46	
12-feb-42	PEP010007961	SB12FEB42	16.27	4 443	6.850	-	-	-	110.01	-	-	-	6.03	-	08-may-19	10.0	12.34	11.64	22.76	6.54	
12-feb-55	PEP010007962	SB12FEB55	15.95	2 272	6.714	-	-	-	109.17	-	-	-	6.08	-	29-abr-19	10.0	14.85	14.00	35.76	6.64	
13-oct-24	PEP010007989	SB13OCT24	7.12	1 323	6.84% + VAC	-	-	-	125.40	-	-	-	1.87	-	05-mar-18	5.0	4.78	4.69	5.43	3.09	
12-feb-30	PEP010007990	SB12FEB30	7.60	87	2.89%+VAC	-	-	-	106.54	-	-	-	2.18	-	05-mar-18	5.0	9.46	9.26	10.76	3.46	
31-ene-35	PEP010007991	SB13ENE35	29.26	1 359	7.39% + VAC	-	-	-	162.57	-	-	-	2.52	-	14-ene-19	51.0	10.99	10.72	15.73	3.57	
12-feb-40	PEP010007992	SB12FEB40	8.27	258	3.14%+VAC	-	-	-	107.78	-	-	-	2.63	-	14-ene-19	80.0	15.76	15.35	20.76	3.67	
12-ago-46	PEP010007993	SB12AGO46	12.93	615	3.83% + VAC	-	-	-	120.92	-	-	-	2.71	-	24-may-18	15.0	18.27	17.79	27.26	3.77	
12-feb-54	PEP010007994	SB12FEB54	8.62	434	3.26%+VAC	-	-	-	113.42	-	-	-	2.65	-	03-feb-17	1.0	22.09	21.52	34.76	3.87	

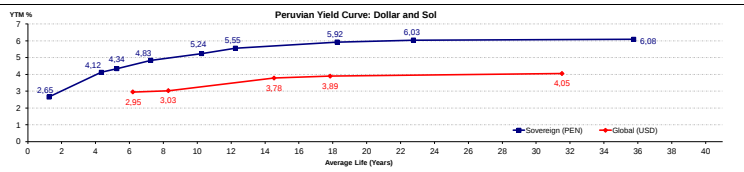
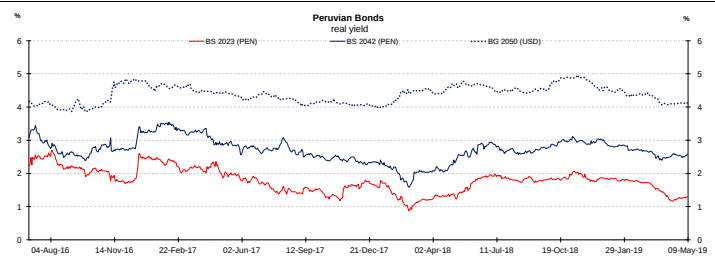
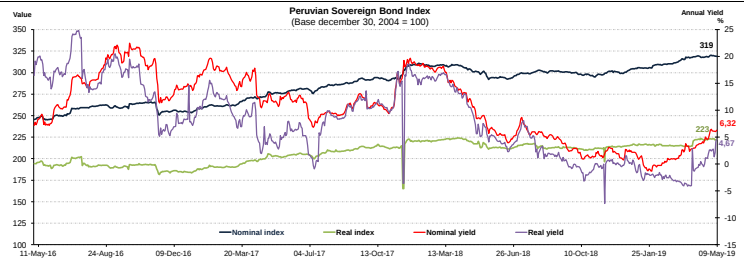
Global Bonds

Bonds	ISIN	Outstanding Millions USD	Coupon %	Price	Change		Price Spread Bid / Ask	Yield %	Change (bps)		Spread over Treasury (bp)	Change (bps)		Sensitivity Analysis			Average Life Years
					Daily	Weekly			Daily	Weekly		Daily	Weekly	Duration Years	Modified Duration	Convexity	
Peru Global 25	US715628AS19	1 793	7.350	124.70	-0.08	-0.01	0.34	2.95	1	-1	51	28	31	5.14	5.06	0.31	6.29
Peru Global 26	XS1315181708	€1 100	2.750	111.91	0.00	0.06	0.58	0.91	0	-1	130	0	5	6.22	6.17	0.46	6.83
Peru Global 27	US715638BU55	1 250	4.125	107.98	-0.10	0.06	0.35	3.0	1	-1	35	5	6	6.36	6.27	0.57	7.40
Peru Global 30	XS13173156618	€1 000	3.750	122.63	0.05	0.06	0.70	1.47	-1	-1	154	0	7	9.06	8.99	1.00	10.89
Peru Global 33	US715638AP79	2 188	8.750	155.20	-0.24	-0.02	0.61	3.78	2	0	110	5	8	9.48	9.31	1.16	14.75
Peru Global 37	US715638AU64	1 165	6.550	133.99	-0.21	0.18	0.55	3.89	1	-1	121	5	7	11.71	11.49	1.61	18.11
Peru Global 50	US715638BM30	2 545	5.625	127.95	-0.21	0.02	0.45	4.05	1	0	118	4	7	16.58	16.25	3.90	31.99



Peruvian sovereign bond index

Index	Value	Change		Annual yield %	Change (bps.)		Index composition (%)											
		Daily	Weekly		Daily	Weekly	12-Aug-20	12-Sep-23	12-Aug-24	12-Aug-26	12-Aug-28	12-Feb-29	12-Aug-31	12-Aug-32	12-Aug-37	12-Feb-42	12-Feb-55	
Sovereign nominal bond index	319	-0.51	-0.89	6.32	0.2	0.1	0.00	5.32	10.54	13.15	13.71	0.00	12.36	14.06	12.29	12.10	4.29	
Index	Value	Change		Annual yield %	Change (bps.)		Index composition (%)											
		Daily	Weekly		Daily	Weekly	13-Jul-19	13-Oct-24	12-Feb-30	31-Jan-35	12-Feb-40	12-Aug-46	12-Feb-54					
Sovereign real bond index	223	1.0	-0.3	4.67	0.49	2.0	0.37	28.46	2.11	38.31	6.33	13.25	11.17					



Currency	Spot	Change (%)				
		1W	1M	3M	6M	12M
Sol (Soles / Dollar)	3.31	0.11	0.76	-0.29	-1.69	0.58
Forwards PEN	1M	Tenors				
		2M	3M	6M	9M	12M
Sol (Soles / Dollar)	3.32	3.32	3.35	3.34	3.35	3.36
Interest Rates (%)	ON	Tenors				
		1W	1M	3M	6M	12M
PEN Interbank Rates	2.75	3.58	4.82	4.93	5.06	5.35
USD Interbank Rates	1.75	0.22	1.15	1.64	1.76	2.02

Operations in the foreign exchange market with non-banking customers (millions of US\$)

Spot market	Dates						
	9-May-19	8-May-19	7-May-19	6-May-19	3-May-19	2-May-19	1-May-19
Purchases	293	293	288	288	379	484	
Sales	249	249	229	465	465	398	471
Forward purchases	Dates						
	9-May-19	8-May-19	7-May-19	6-May-19	3-May-19	2-May-19	1-May-19
Pacted	165	165	121	215	215	211	272
Redemption	28	28	220	126	126	129	446
Forward sells	Dates						
	9-May-19	8-May-19	7-May-19	6-May-19	3-May-19	2-May-19	1-May-19
Pacted	344	344	156	307	307	362	398
Redemption	201	201	278	173	173	337	445