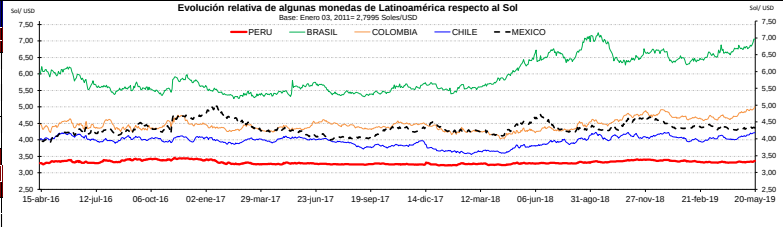




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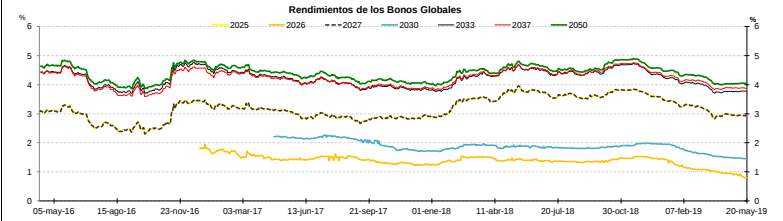
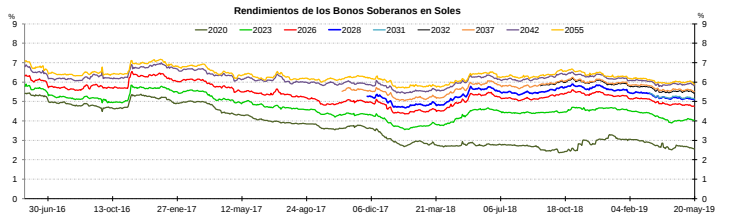
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Indicadores Principales									
Indicadores principales		Periodo	Actual	Anterior	Indicadores		Hoy (pbs)	Cambio	
								Diario	Semanal
PBI (mensual, var % yoy)		Mar-19	3.19	2.09	CDS 3y		35	1	3
Inflación IPC (var % yoy)		Apr-19	2.59	2.25	CDS 5y		67	0.4	2
Inflación subyacente (var % yoy)		Apr-19	2.59	2.56	CDS 10y		124	0.4	2
Inflación meta (var % yoy)		May-19	2.00	2.00	EMBI+		110	-3	2
Desempleo (%)		Apr-19	7.30	8.20	SPBVL PERU GEN		19 941	0.11%	-0.08%
Balanza comercial (US\$ Millones)		Mar-19	392	257	SPBVL LIMA 25		25 780	-0.73%	-1.99%
Tasa de política monetaria (%)		May-19	2.75	2.75	Volatilidad bono soberano (10 años)-Anualizada				6.39%
Deuda de largo plazo					Volatilidad bono soberano (10 años)-Diaria				0.40%
					Fitch				
					Moody's				
					NICE				
Moneda extranjera			BBB+						
Moneda local			A-						

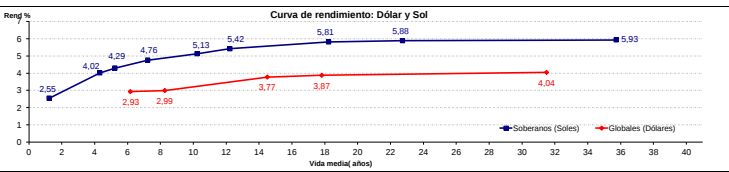
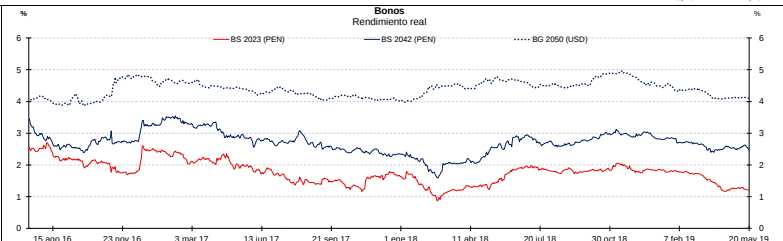
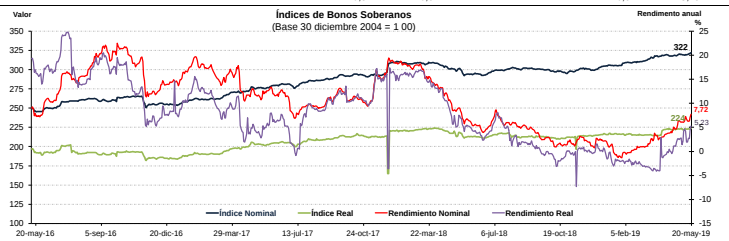


Bonos soberanos																				
Letras y bonos				Saldo vigente	Cupón %	Precio				Rendimiento				N° de Operaciones del día	Última Negociación*		Duración	Duración	Vida media	Rendimiento medio histórico
Descripción	ISIN	Número	Intereses corrientes \$	Millones soles		Postura		Promedio ponderado	Postura		Promedio ponderado	Última negociación del día								
						Compra	Venta		Compra	Venta		Última negociación del día	Promedio ponderado							
Día	Monto (Millones Soles)	Años	Modificada	Años																
22-may-19	PEP01000T699	LTP22MAY19	-	305	-	-	-	-	99,9869	-	-	2,3947	-	06-mar-19	1	0.01	0.01	0.01	2.90	
19-jun-19	PEP01000T707	LTP19JUN19	-	218	-	-	-	-	99,8020	-	-	2,4067	-	03-abr-19	24	0.08	0.08	0.08	2.90	
17-jul-19	PEP01000T715	LTP17JUL19	-	238	-	-	-	-	99,6157	-	-	2,4106	-	17-abr-19	75	0.16	0.16	0.16	2.91	
21-ago-19	PEP01000T723	LTP21AGO19	-	159	-	-	-	-	99,3815	-	-	2,4386	-	08-may-19	1	0.26	0.25	0.26	2.92	
18-sep-19	PEP01000T731	LTP18SEP19	-	149	-	-	-	-	99,1922	-	-	2,4426	-	27-mar-19	26	0.34	0.34	0.34	2.93	
16-oct-19	PEP01000T749	LTP16OCT19	-	121	-	-	-	-	99,0014	-	-	2,4546	-	24-abr-19	33	0.41	0.40	0.41	2.95	
20-nov-19	PEP01000T756	LTP20NOV19	-	60	-	-	-	-	98,7623	-	-	2,4665	-	15-may-19	44	0.51	0.50	0.51	2.97	
04-dic-19	PEP01000T764	LTP04DIC19	-	29	-	-	-	-	98,6625	-	-	2,4785	-	20-mar-19	9	0.55	0.54	0.55	2.98	
12-ene-20	PEP01000T772	LTP22ENE20	-	123	-	-	-	-	98,3263	-	-	2,4905	-	08-may-19	48	0.69	0.67	0.69	3.01	
19-feb-20	PEP01000T780	LTP19FEB20	-	30	-	-	-	-	98,1296	-	-	2,5025	-	13-mar-19	23	0.76	0.75	0.76	3.03	
18-mar-20	PEP01000T798	LTP18MAR20	-	84	-	-	-	-	97,9316	-	-	2,5144	-	10-abr-19	37	0.84	0.82	0.84	3.05	
15-abr-20	PEP01000T806	LTP15ABR20	-	54	-	-	-	-	97,7321	-	-	2,5264	-	15-may-19	43	0.92	0.90	0.92	3.08	
12-ago-20	PEP01000CY33	SB12AGO20	21.01	644	7,840	-	-	-	106,3446	-	-	2,5491	-	09-may-19	2.0	1.20	1.16	1.23	4.11	
12-sep-23	PEP01000C4N3	SB12SEP23	9.75	5 887	5,200	104,5350	104,5699	104,5299	104,5524	4,0200	4,0100	4,0200	4,0163	15	20-may-19	42.0	3.95	3.80	4.31	5.09
12-ago-24	PEP01000C4W4	SB12AGO24	15.27	11 393	5,700	106,3957	106,4435	106,4435	106,4313	4,3000	4,2900	4,2900	4,2945	16	20-may-19	38.0	4.62	4.43	5.23	5.29
12-ago-26	PEP01000C0J9	SB12AGO26	21.97	12 515	8,200	120,7157	120,7831	120,7157	120,7684	4,7600	4,7500	4,7600	4,7552	5	20-may-19	104.0	5.75	5.49	7.23	5.67
12-ago-28	PEP01000CSD1	SB12AGO28	17.02	14 471	6,350	109,0487	109,0868	109,0868	109,0935	5,0950	5,0900	5,0900	5,0900	11	20-may-19	34.0	7.22	6.87	9.23	5.96
12-feb-29	PEP01000C5F6	SB12FEB29E	15.92	13 577	5,940	106,2547	106,4884	106,0339	106,0351	5,1600	5,1300	5,1300	5,1304	8	20-may-19	92.0	7.59	7.22	9.73	6.01
12-ago-31	PEP01000C4G7	SB12AGO31	18.62	14 292	6,950	113,4656	113,5606	113,5606	113,5038	5,4200	5,4100	5,4100	5,4167	17	20-may-19	101.0	8.68	8.23	12.23	6.19
12-ago-32	PEP01000C5E9	SB12AGO32	16.48	13 382	6,150	106,0221	106,0698	106,0938	105,8703	5,4950	5,4900	5,4875	5,5112	19	20-may-19	67.8	9.36	8.87	13.23	6.27
12-ago-37	PEP01000C2Z1	SB12AGO37	18.49	12 553	6,900	112,0473	112,1067	112,1067	112,0816	5,8150	5,8100	5,8100	5,8124	20	20-may-19	72.0	11.06	10.45	18.23	6.46
12-feb-42	PEP01000C4L7	SB12FEB42	18.35	4 443	6,850	-	-	-	111,9796	-	-	-	5,8840	-	17-may-19	2.0	12.36	11.67	22.73	6.54
12-feb-55	PEP01000C4S2	SB12FEB55	17.99	2 272	6,714	-	-	-	111,5126	-	-	-	5,9323	-	29-abr-19	10.0	14.69	13.84	35.73	6.64
13-oct-24	PEP01000C7B9	SB13OCT24	10.14	1 323	6,84% + VAC	-	-	-	125,4267	-	-	-	1,8472	-	05-mar-18	5.0	4.75	4.66	5.40	3.09
12-feb-30	PEP01000C4U8	SB12FEB30	8.58	87	2,89%+VAC	-	-	-	107,1554	-	-	-	2,1190	-	05-mar-18	5.0	9.44	9.24	10.73	3.46
31-ene-35	PEP01000C6V5	SB13ENE35	32.54	1 359	7,39% + VAC	-	-	-	163,0106	-	-	-	2,4875	-	14-ene-19	15.0	10.97	10.70	15.70	3.57
12-feb-40	PEP01000C4V6	SB12FEB40	9.33	258	3,14%+VAC	-	-	-	108,1207	-	-	-	2,6089	-	14-ene-19	80.0	15.74	15.34	20.73	3.67
12-ago-46	PEP01000C1S8	SB12AGO46	14.58	615	3,83% + VAC	-	-	-	120,6081	-	-	-	2,7283	-	24-may-18	15.0	18.23	17.75	27.23	3.77
12-feb-54	PEP01000C4T0	SB12FEB54	9.72	434	3,26%+VAC	-	-	-	113,5655	-	-	-	2,6440	-	03-feb-17	1.0	22.07	21.51	34.73	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	Convenidad	
Perú Global 25	US715638AS19	1 793	7.350	124.7810	0.05	0.07	0.38	2.9260	-1	-2	51	21	21	5.11	5.03	0.31	6.26
Perú Global 26	XS1315181708	€1 100	2.750	112.6560	0.01	0.27	0.61	0.8000	0	-4	122	-1	-2	6.20	6.15	0.46	6.80
Perú Global 27	US715638BU55	1 250	4.125	108.2520	0.12	0.32	0.32	2.9890	-2	-4	33	-4	-5	6.33	6.24	0.57	7.37
Perú Global 30	XS1373156618	€1 000	3.750	122.8280	0.11	0.20	0.76	1.4460	-1	-2	156	-3	0	9.03	8.97	1.00	10.86
Perú Global 33	US715638AP79	2 188	8.750	155.2200	0.10	0.14	0.52	3.7710	-1	-1	111	-3	-2	9.45	9.28	1.19	14.72
Perú Global 37	US715638AU64	1 165	6.550	134.2200	0.11	0.39	0.53	3.8720	-1	-3	121	-3	-4	11.69	11.46	1.61	18.08
Perú Global 50	US715638BM30	2 545	5.625	128.1200	0.16	0.39	0.42	4.0390	-1	-2	120	-2	-2	16.92	16.58	3.98	31.96



Índice de bonos soberanos						
Índice	Valor	Cambio		Rend anual %	Cambio (pbs.)	
		Diario	Semanal		Diario	Semanal
Índice de bonos soberanos nominal	322	0.95	2.91	7.72	0.7	1.0
Índice	Valor	Cambio		Rend anual %	Cambio (pbs.)	
		Diario	Semanal		Diario	Semanal
Índice de bonos soberanos real	224	0.5	0.9	5.23	0.9	3.29



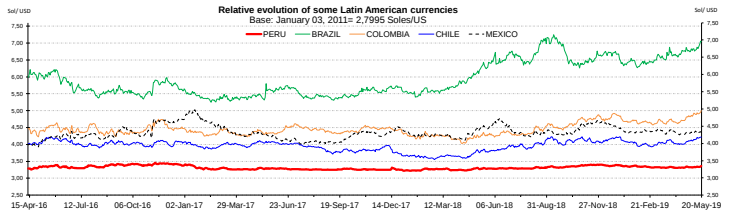
Moneda		Spot	Cambio (%)					
			1 S	1 M	3 M	6 M	12 M	
Sol (Soles / Dólar)		3.35	0.59	1.57	0.64	-1.02	1.83	
Forwards Soles		Plazos						
		1 M	2 M	3 M	6 M	9 M	12 M	
Sol (Soles / Dólar)		3.35	3.36	3.36	3.37	3.38	3.40	
Tasas de interés (%)		Plazos						
		O/N	1 S	1 M	3 M	6 M	12 M	
Tasa interbancaria soles %		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	



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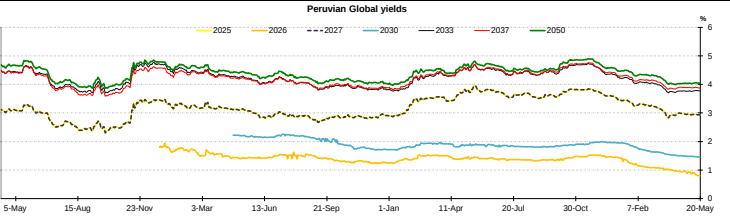
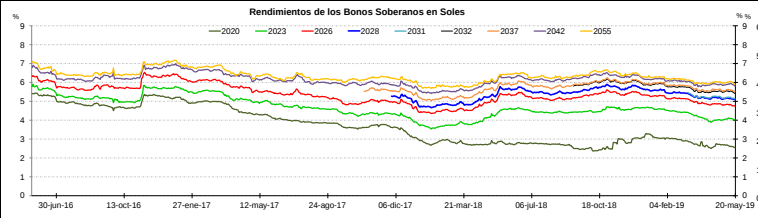
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Key Indicators						
Indicators	Period	Latest	Previous	Indicators	Today (bps)	Change
GDP (monthly, yoy % ch.)	Mar-19	3.19	2.09	CDS 3y	35	1
CPI Inflation (yoy % ch.)	Apr-19	2.59	2.25	CDS 5y	67	0.4
Core Inflation (yoy % ch.)	Apr-19	2.59	2.56	CDS 10y	124	0.4
Target Inflation (yoy % ch.)	May-19	2.00	2.00	EMBI+	110	-3
Unemployment (%)	Apr-19	7.30	8.20	SPBVL PERU GEN	19 941	0.11%
Trade Balance (US\$ Millions)	Mar-19	392	257	SPBVL LIMA 25	25 780	-0.73%
Monetary Policy rate (%)	May-19	2.75	2.75			-1.99%
Long term debt		S&P		Volatility of sovereign bond (10 years) - Daily		0.40%
Foreign currency		BBB+		Volatility of sovereign bond (10 years)- Annualized		6.39%
Local currency		A-		Moody's		N/A
				NICE		BBB+

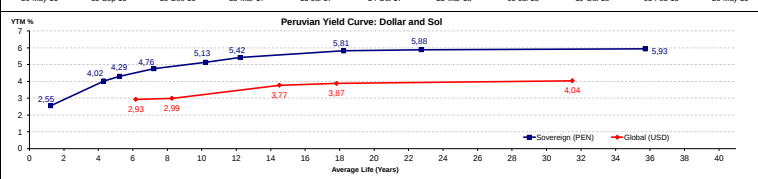
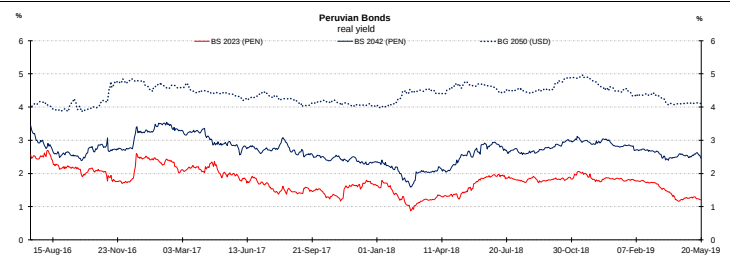
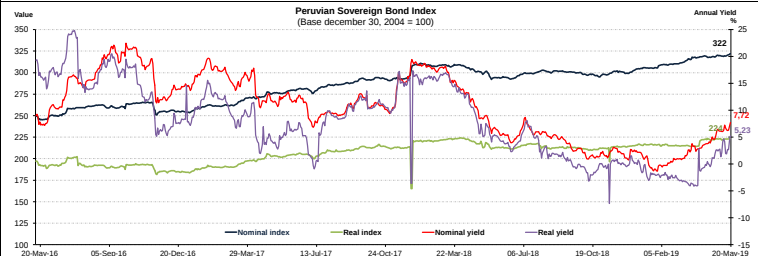


T-bills and bonds				Outstanding	Coupon %	Price			Yield		No. Day Operations	Last Trade*		Duration Years	Modified Duration	Average Life Years	Historical average yield
Description	ISIN	Mnemonic	Accrued Interest	Millions PEN		Bid	Ask	Last trading day	weighted average			Date	Amount (Millions PEN)				
22-may-19	PEP01000T899	LTP22MAY19		305	-	-	-	-	99,9869	-	-	06-mar-19	1	0.01	0.01	0.01	2.90
19-jun-19	PEP01000T707	LTP19JUN19		218	-	-	-	-	99,8020	-	-	03-abr-19	24	0.08	0.08	0.08	2.90
17-jul-19	PEP01000T735	LTP17JUL19		238	-	-	-	-	99,6157	-	-	17-abr-19	75	0.16	0.16	0.16	2.91
21-ago-19	PEP01000T723	LTP21AGO19		159	-	-	-	-	99,3815	-	-	08-may-19	1	0.26	0.25	0.26	2.92
18-sep-19	PEP01000T731	LTP18SEP19		149	-	-	-	-	99,1922	-	-	27-mar-19	26	0.34	0.33	0.34	2.94
16-oct-19	PEP01000T749	LTP16OCT19		121	-	-	-	-	99,0014	-	-	24-abr-19	33	0.41	0.40	0.41	2.95
20-nov-19	PEP01000T756	LTP20NOV19		160	-	-	-	-	98,7623	-	-	15-may-19	44	0.51	0.50	0.51	2.97
04-dic-19	PEP01000T764	LTP04DIC19		29	-	-	-	-	98,6625	-	-	20-mar-19	9	0.55	0.54	0.55	2.98
22-ene-20	PEP01000T772	LTP22ENE20		123	-	-	-	-	98,3263	-	-	08-may-19	48	0.69	0.67	0.69	3.01
19-feb-20	PEP01000T780	LTP19FEB20		30	-	-	-	-	98,1296	-	-	13-mar-19	23	0.76	0.75	0.76	3.03
18-mar-20	PEP01000T798	LTP18MAR20		84	-	-	-	-	97,9316	-	-	10-abr-19	37	0.84	0.82	0.84	3.05
15-abr-20	PEP01000T806	LTP15ABR20		54	-	-	-	-	97,7321	-	-	15-may-19	43	0.92	0.90	0.92	3.08
12-ago-20	PEP01000C433	SB12AGO20	21.01	644	7.840				106,3446	-	-	09-may-19	2.0	1.20	1.16	1.23	4.11
12-sep-23	PEP01000C4N3	SB12SEP23	9.75	5 887	5.200	104.5350	104.5699	104.5299	104,5524	4.0200	4.0100	20-may-19	42.0	3.95	3.80	4.31	5.09
12-ago-24	PEP01000C4W4	SB12AGO24	15.27	11 393	5.700	106.9957	106.4435	106.4435	106,4313	4.3000	4.2900	20-may-19	38.0	4.62	4.43	5.23	5.29
12-ago-26	PEP01000C4U9	SB12AGO26	21.97	12 515	8.200	120.7157	120.7831	120.7157	120,7684	4.7600	4.7500	20-may-19	104.0	5.75	5.49	7.23	5.67
12-ago-28	PEP01000C5D1	SB12AGO28	17.02	14 471	6.350	109.0487	109.0868	109.0868	109,0935	5.0950	5.0900	20-may-19	34.0	7.22	6.97	8.23	5.86
12-feb-29	PEP01000C5F6	SB12FEB29	15.92	13 577	5.940	106.2547	106.4884	106.0339	106,0351	5.1600	5.1300	20-may-19	92.0	7.59	7.22	9.73	6.01
12-ago-31	PEP01000C6G7	SB12AGO31	18.62	14 292	6.950	113.4656	113.5606	113.5606	113,5038	5.4200	5.4100	20-may-19	101.0	8.68	8.23	12.23	6.19
12-ago-32	PEP01000C5E9	SB12AGO32	16.48	13 382	6.150	106.0221	106.0598	106.0938	106,0703	5.4950	5.4900	20-may-19	67.8	9.36	8.87	13.23	6.27
12-ago-37	PEP01000C271	SB12AGO37	18.49	12 563	6.900	112.0473	112.1067	112.1067	112,0816	5.8150	5.8100	20-may-19	72.0	11.06	10.45	18.23	6.46
12-feb-42	PEP01000C4A7	SB12FEB42	18.35	4 443	6.850	-	-	-	111,9796	-	-	17-may-19	2.0	12.36	11.67	22.73	6.54
12-feb-55	PEP01000C4S2	SB12FEB55	17.99	2 272	6.714	-	-	-	111,5126	-	-	29-abr-19	10.0	14.69	13.84	35.73	6.64
13-oct-24	PEP01000C189	SB13OCT24	10.14	1 323	6.84%+VAC	-	-	-	125,4267	-	-	05-mar-18	5.0	4.75	4.66	5.40	3.09
12-feb-30	PEP01000C4J8	SB12FEB30	8.58	87	2.89%+VAC	-	-	-	107,1554	-	-	05-mar-18	5.0	9.44	9.24	10.73	3.46
31-ene-35	PEP01000C4V5	SB13ENE35	32.54	1 359	7.39%+VAC	-	-	-	163,0106	-	-	14-ene-19	51.0	10.97	10.70	15.70	3.57
12-feb-40	PEP01000C4V6	SB12FEB40	9.33	258	3.14%+VAC	-	-	-	108,1207	-	-	14-ene-19	80.0	15.74	15.34	20.73	3.67
12-ago-46	PEP01000C158	SB12AGO46	14.58	615	3.83%+VAC	-	-	-	120,6081	-	-	24-may-18	15.0	18.23	17.75	27.23	3.77
12-feb-54	PEP01000C4T0	SB12FEB54	9.72	434	3.26%+VAC	-	-	-	113,5655	-	-	03-feb-17	1.0	22.07	21.51	34.73	3.87

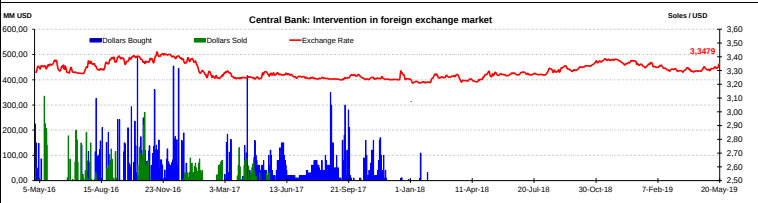
Bonds		ISIN	Outstanding Millions USD	Coupon %	Price	Change (bps.)		Price Spread	Bid	Yield	%	Change (bps.)		Spread over Treasury (bp)	Change (bps.)		Sensitivity Analysis			Average Life Years
						Daily	Weekly	Ask				Daily	Weekly		Daily	Weekly	Duration Years	Modified Duration	Convexity	
Peru Global 25		US715638AS19	1 793	7.350	124.7610	0.05	0.07	0.38		2.9250	-1	-2		51	21	21	5.11	5.03	0.51	6.26
Peru Global 26		XS1315161708	€1 100	2.750	112.6560	0.01	0.27	0.61		0.8000	0	-4		122	-1	-2	6.20	6.15	0.46	6.80
Peru Global 27		US715638BU55	1 250	4.125	108.2520	0.12	0.32	0.32		2.9890	-2	-4		33	-4	-5	6.33	6.24	0.57	7.37
Peru Global 30		XS1373156618	€1 000	3.750	122.8280	0.11	0.20	0.76		1.4460	-1	-2		156	-3	0	9.03	8.97	1.00	10.86
Peru Global 33		US715638AP79	2 188	8.750	115.2200	0.10	0.14	0.52		3.7710	-1	-1		111	-3	-2	9.45	9.28	1.19	14.72
Peru Global 37		US715638AU64	1 165	6.550	134.2200	0.11	0.39	0.53		3.8720	-1	-3		121	-3	-4	11.69	11.46	1.61	18.08
Peru Global 50		US715638BM30	2 545	5.625	128.1200	0.16	0.39	0.42		4.0390	-1	-2		120	-2	-2	16.92	16.58	3.98	31.96



Peruvian sovereign bond index																	
Index	Value	Change		Annual yield %	Change (bps.)		Index composition (%)										
		Daily	Weekly		Daily	Weekly	12-Aug-20	12-Sep-22	13-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	322	0.95	2.91	7.72	0.7	1.0	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	224	0.5	0.9	5.23	0.89	3.3	0.37	28.49	2.11	38.34	6.32	13.19	11.19				



Currency	Spot	Change (%)					
Sol (Soles / Dollar)	3.35	1 W	1 M	3 M	6 M	12 M	
Forwards PEN	1 M	Tenors					
Sol (Soles / Dollar)	3.35	2 M	3 M	6 M	9 M	12 M	
Interest Rates (%)	1 W	2 M	3 M	6 M	12 M		
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 costumers (millions of US\$)								
Spot market	Dates							
	20-May-19	17-May-19	16-May-19	15-May-19	14-May-19	13-May-19	10-May-19	
Purchases	345	345	330	360	321	321	356	
Sales	362	362	223	363	303	303	361	
Forward purchases	Dates							
	20-May-19	17-May-19	16-May-19	15-May-19	14-May-19	13-May-19	10-May-19	
Pacted	250	250	80	82	110	110	282	
Redemption	105	105	160	175	34	34	246	
Forward sells	Dates							
	20-May-19	17-May-19	16-May-19	15-May-19	14-May-19	13-May-19	10-May-19	
Pacted	371	371	405	372	210	210	394	
Redemption	354	354	438	342	37	37	394	

* Inflation-linked bonds, adjusted Outstanding
Sources: MEF, BCRP, BLOOMBERG, DATATEC
* Last Trade 1:30 pm
**For further information about the valuation of Peruvian T-bills and bonds, please visit: <http://www.mef.gob.pe/contenidos/tesoro> submission act: www.mef.gob.pe/contenidos/tesoro