



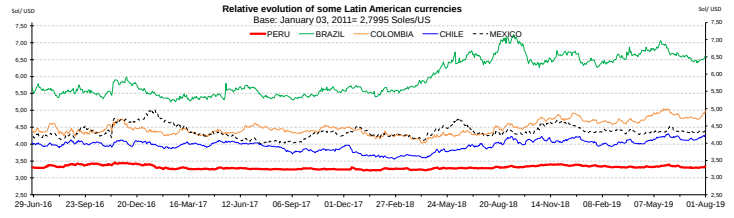
PERU: REPORTE DIARIO														
1 de agosto de 2019 7:53 PM														
Indicadores Principales										Evolución relativa de algunas monedas de Latinoamérica respecto al Sol				
										Base: Enero 01, 2012 = 2.7891 Soles/USD				
										Sol/USD				



PERU : DAILY REPORT

1 de agosto de 2019 7:53 PM

Key Indicators						
Indicators	Period	Latest	Previous	Indicators	Today (bps)	Change
GDP (monthly, yoy % ch.)	May-19	0.63	0.02	CDS 3y	21	0
CPI Inflation (yoy % ch.)	Jul-19	2.11	2.29	CDS 5y	51	2
Core Inflation (yoy % ch.)	Jun-19	2.30	2.56	CDS 10y	106	2
Target Inflation (yoy % ch.)	Aug-19	2.00	2.00	EMBI+	106	14
Unemployment (%)	Jun-19	6.30	7.10	SPIBVL PERU GEN	19 863	-0.47%
Trade Balance (US\$ Millions)	May-19	29	251	SPIBVL LMA 25	24 952	-1.49%
Monetary Policy rate (%)	Aug-19	2.75	2.75	Volatility of sovereign bond (10 years) - Daily		0.40%
				Volatility of sovereign bond (10 years) - Annualized		6.39%
Long term debt		S&P		Fitch		
		BBB+		BBB+		
Foreign currency		A-		A3		
Local currency		A-		A3		



Sovereign Bonds																				
T-bills and bonds				Outstanding	Coupon %	Price				Yield				No. Day Operations	Last Trade*		Duration	Modified	Average Life	Historic average yield
						Position		Last trading day	weighted average	Position		Last trading day	weighted average		Date	Amount (Millions PEN)				
Description	ISIN	Mnemonic	Account Interest	Millions PEN		Bid	Ask							Bid			Ask			
21-jan-19	PEPD0007723	LTP21ACG019		175	-	-	-	-	99,9754	-	-	-	2,2699	-	22-may-19	14	0.06	0.05	0.06	2.90
18-sep-19	PEPD0007731	LTP18SEP019		209	-	-	-	-	99,7003	-	-	-	2,2769	-	03-jul-19	34	0.13	0.13	0.13	2.91
15-oct-19	PEPD0007749	LTP15OCT019		121	-	-	-	-	99,5244	-	-	-	2,2841	-	17-jul-19	29	0.21	0.21	0.21	2.92
20-nov-19	PEPD0007756	LTP20NOV19		121	-	-	-	-	99,3034	-	-	-	2,2829	-	29-may-19	52	0.31	0.30	0.31	2.94
04-dic-19	PEPD0007764	LTP04DIC19		89	-	-	-	-	99,2147	-	-	-	2,2966	-	26-jun-19	40	0.35	0.34	0.35	2.94
22-ene-20	PEPD0007772	LTP22ENE20		183	-	-	-	-	98,9027	-	-	-	2,3090	-	24-jul-19	44	0.48	0.47	0.48	2.97
19-feb-20	PEPD0007780	LTP19FEB20		46	-	-	-	-	98,7235	-	-	-	2,3150	-	22-may-19	13	0.56	0.55	0.56	2.99
18-mar-20	PEPD0007798	LTP18MAR20		144	-	-	-	-	98,5432	-	-	-	2,3235	-	03-jul-19	44	0.64	0.62	0.64	3.01
15-abr-20	PEPD0007806	LTP15ABR20		54	-	-	-	-	98,3625	-	-	-	2,3305	-	17-jul-19	27	0.72	0.70	0.72	3.03
20-may-20	PEPD0007814	LTP20MAY20		69	-	-	-	-	98,1354	-	-	-	2,3396	-	12-jun-19	39	0.81	0.80	0.81	3.05
17-jun-20	PEPD0007822	LTP17JUN20		69	-	-	-	-	97,9630	-	-	-	2,3465	-	16-jul-19	42	0.90	0.89	0.90	3.06
20-Jul-20	PEPD0007830	LTP20JUL20		30	-	-	-	-	97,7360	-	-	-	2,3562	-	24-jul-19	44	0.98	0.96	0.98	3.08
12-ago-20	PEPD0008093	SB12AGO20	36.82	231	7.840	-	-	-	105,3914	-	-	-	2,4801	-	19-aug-19	40	1.03	1.01	1.03	3.82
12-sep-23	PEPD000C493	SB12SEP23	20.07	1,777	5,200	108.3373	108.5383	108.3774	108,4029	3,0000	2,9500	2,9900	2,9900	1	01-ago-19	7.5	3.76	3.65	4.11	4.86
12-ago-24	PEPD000C494	SB12AGO24	26.77	11,543	5,700	110.3662	110.5115	110.4146	110,4650	3,4100	3,3800	3,4000	3,3950	12	01-ago-19	51.5	4.44	4.29	5.03	5.11
12-ago-26	PEPD000C499	SB12AGO26	38.51	12,515	8,200	125.4030	125.6110	125.3337	125,6593	3,9900	3,9600	4,0000	3,9593	36	01-ago-19	78.0	5.58	5.37	7.03	5.53
12-ago-28	PEPD000C501	SB12AGO28	29.82	14,471	6,350	114.6362	114.7160	114.3971	114,6695	4,3500	4,3400	4,3800	4,3481	47	01-ago-19	183.0	7.09	6.79	9.03	5.85
12-feb-29	PEPD000C596	SB12FEB29E	27.90	13,953	5,940	111.3912	111.4623	111.3912	111,6212	4,4400	4,4300	4,4400	4,4122	21	01-ago-19	145.0	7.46	7.14	9.53	5.92
12-ago-31	PEPD000C467	SB12AGO31	32.64	14,447	6,950	120.3208	120.5240	120.3208	120,9606	4,7000	4,6800	4,7000	4,6389	13	01-ago-19	100.5	8.61	8.23	12.03	6.13
12-ago-32	PEPD000C569	SB12AGO32	28.88	13,527	6,150	112.9026	113.0054	112.8925	113,4376	4,7900	4,7800	4,8000	4,7381	33	01-ago-19	155.0	9.32	8.90	13.03	6.21
12-ago-34	PEPD000C564	SB12AGO34	6.17	5,828	5,400	105.6462	105.9719	105.6462	106,2127	4,8500	4,8200	4,8500	4,7983	28	01-ago-19	86.0	10.73	10.24	15.03	7.03
12-ago-37	PEPD000C221	SB12AGO37	32.40	13,968	6,900	121.0199	121.1518	120.7565	121,6000	5,0900	5,0800	5,1100	5,0469	30	01-ago-19	129.0	11.17	10.64	18.03	6.32
12-feb-42	PEPD000C447	SB12FEB42	32.17	4,443	6,850	-	-	-	121,2754	-	-	-	5,2201	-	25-jul-19	3.6	12.71	12.09	22.53	6.29
12-feb-55	PEPD000C452	SB12FEB55	31.53	2,272	6,714	-	-	-	122,3345	-	-	-	5,3001	-	19-jul-19	4.0	15.77	15.01	35.53	6.39
13-oct-24	PEPD000C189	SB13OCT24	30.14	1,331	6.84%+VAC	-	-	-	126,2937	-	-	-	1,5382	-	05-mar-18	5.0	4.55	4.48	5.20	3.09
12-feb-30	PEPD000C448	SB12FEB30	15.03	87	2.89%+VAC	-	-	-	109,8128	-	-	-	1,8396	-	31-may-16	27.0	9.26	9.09	10.53	3.46
31-ene-35	PEPD000C495	SB31ENE35	0.29	1,368	7.39%+VAC	-	-	-	178,2812	-	-	-	1,6286	-	14-ene-19	51.0	11.24	11.06	15.50	3.57
12-feb-40	PEPD000C446	SB12FEB40	16.36	260	3.14%+VAC	-	-	-	120,2389	-	-	-	1,9219	-	14-ene-19	80.0	15.86	15.56	20.53	3.67
12-ago-46	PEPD000C158	SB12AGO46	25.56	619	3.83%+VAC	-	-	-	137,0614	-	-	-	2,0200	-	24-may-18	15.0	18.68	18.31	27.03	3.77
12-feb-54	PEPD000C470	SB12FEB54	17.04	437	3.26%+VAC	-	-	-	129,7548	-	-	-	2,0389	-	03-feb-17	1.0	22.79	22.34	34.53	3.87