

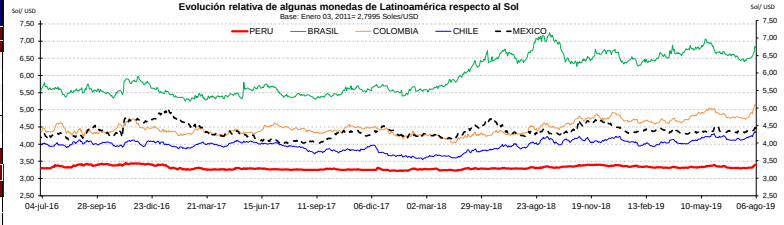


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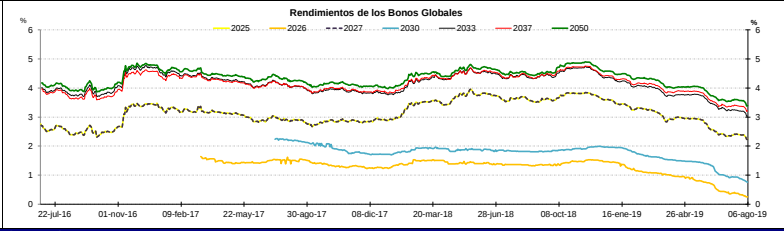
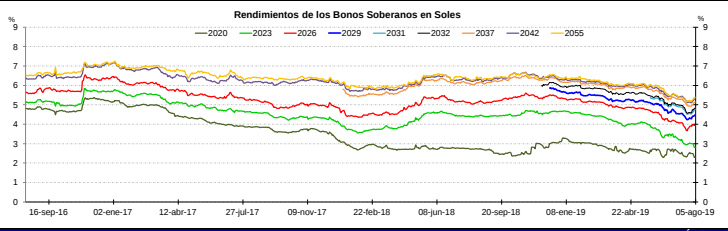
Indicadores Principales						
Indicadores principales		Periodo	Actual	Anterior	Indicadores	Hoy (pbs)
						Cambio
						Diario
						Semanal
PBI (mensual, var % yoy)		May-19	0,63	0,02	CDS 3y	25
Inflación IPC (var % yoy)		Jul-19	2,11	2,29	CDS 5y	56
Inflación subyacente (var % yoy)		Jun-19	2,30	2,56	CDS 10y	112
Inflación meta (var % yoy)		Aug-19	2,00	2,00	EMBI+	108
Desempleo (%)		Jun-19	6,30	7,10	SPBVL PERU GEN	19 339
Balanza comercial (US\$ Millones)		May-19	29	251	SPBVL LIMA 25	-0,30%
Tasa de política monetaria (%)		Aug-19	2,75	2,75		-4,26%
						-4,74%
						0,40%
						6,39%

Deuda de largo plazo		S&P	Fitch	Moody's	NICE
Moneda extranjera		BBB+	BBB+	A3	BBB+
Moneda local		A-	A-	A3	A-

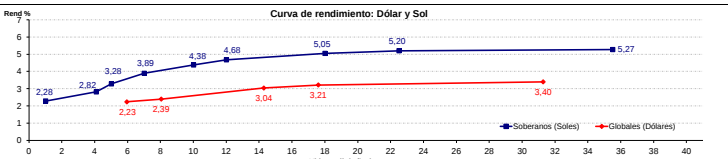
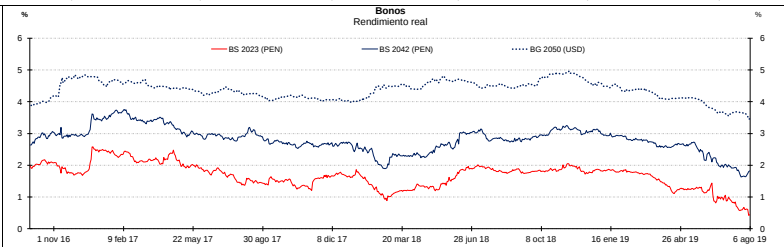
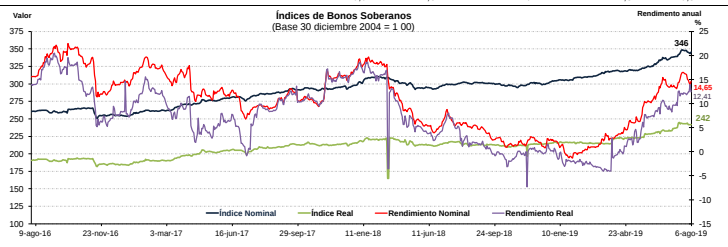


Bonos soberanos																						
Letras y bonos				Saldo vigente	Cupón %	Precio				Rendimiento				Nº de Operaciones del día	Última Negociación*		Duración	Duración	Vida media	Rendimiento medio histórico		
Descripción	ISIN	Nominal	Intereses corridos tr	Millones soles		Postura		Última negociación del día	Promedio ponderado	Postura		Última negociación del día	Promedio ponderado		Última Negociación*							
						Compra	Venta			Compra	Venta				Día	Monto (Millones Soles)					Años	Modificada
21-ago-19	PEP010007723	LTP21AGO19	-	175	-	-	-	99,9061	-	-	-	2,2792	-	22-may-19	14	0,04	0,04	0,04	2,90			
18-sep-19	PEP010007731	LTP18SEP19	-	209	-	-	-	99,7303	-	-	-	2,2867	-	03-jul-19	34	0,12	0,12	0,12	2,91			
16-oct-19	PEP010007749	LTP16OCT19	-	121	-	-	-	99,5536	-	-	-	2,2944	-	17-jul-19	29	0,20	0,19	0,20	2,92			
20-nov-19	PEP010007756	LTP20NOV19	-	99	-	-	-	99,3316	-	-	-	2,3039	-	29-may-19	52	0,29	0,29	0,29	2,94			
04-dic-19	PEP010007764	LTP04DIC19	-	89	-	-	-	99,2424	-	-	-	2,3078	-	26-jun-19	40	0,33	0,33	0,33	2,94			
22-ene-20	PEP010007772	LTP22ENE20	-	183	-	-	-	98,9286	-	-	-	2,3211	-	24-jul-19	44	0,47	0,46	0,47	2,97			
19-feb-20	PEP010007780	LTP19FEB20	-	46	-	-	-	98,7482	-	-	-	2,3286	-	22-may-19	13	0,55	0,53	0,55	2,99			
18-mar-20	PEP010007798	LTP18MAR20	-	144	-	-	-	98,5668	-	-	-	2,3367	-	03-jul-19	44	0,63	0,61	0,63	3,01			
15-abr-20	PEP010007806	LTP15ABR20	-	54	-	-	-	98,3848	-	-	-	2,3442	-	17-jul-19	27	0,70	0,69	0,70	3,03			
20-may-20	PEP010007814	LTP20MAY20	-	69	-	-	-	98,1559	-	-	-	2,3539	-	12-jun-19	39	0,80	0,78	0,80	3,05			
17-jun-20	PEP010007822	LTP17JUN20	-	60	-	-	-	97,9722	-	-	-	2,3614	-	10-jul-19	42	0,88	0,86	0,88	3,07			
20-jul-20	PEP010007830	LTP20JUL20	-	30	-	-	-	97,7543	-	-	-	2,3705	-	24-jul-19	44	0,97	0,95	0,97	3,09			
12-ago-20	PEP01000C333	SB12AGO20	37,90	231	7,840	-	-	105,5272	-	-	-	2,2819	-	19-jul-19	4,0	1,03	1,01	1,02	3,82			
12-sep-23	PEP01000C4N3	SB12SEP23	20,77	1 777	5,200	-	-	109,0637	-	-	-	2,8150	-	05-ago-19	14,0	3,75	3,65	4,10	4,86			
12-ago-24	PEP01000C4W4	SB12AGO24	27,56	11 543	5,700	110,9809	111,0296	111,0296	111,0127	3,2800	3,2700	3,2700	3,2769	25	06-ago-19	499,0	4,43	4,29	5,02	5,11		
12-ago-26	PEP01000C0J9	SB12AGO26	39,64	12 515	8,200	126,0020	126,0369	126,0369	126,1108	3,9000	3,8950	3,8950	3,8982	34	06-ago-19	85,4	5,57	5,37	7,02	5,53		
12-ago-28	PEP01000C501	SB12AGO28	30,70	14 471	6,350	114,8648	114,9447	115,0248	114,8494	4,3200	4,3100	4,3100	4,3233	31	06-ago-19	81,3	7,08	6,78	9,02	5,85		
12-feb-29	PEP01000C5F6	SB12FEB29E	28,72	13 953	5,940	111,8632	111,9452	112,0273	111,8953	4,3800	4,3700	4,3600	4,3771	36	06-ago-19	129,8	7,45	7,14	9,52	5,92		
12-ago-31	PEP01000C4G7	SB12AGO31	33,60	14 447	6,950	120,4120	120,5136	120,7171	120,5514	4,6900	4,6800	4,6600	4,6773	30	06-ago-19	146,1	8,59	8,21	12,02	6,13		
12-ago-32	PEP01000C5E9	SB12AGO32	29,73	13 527	6,150	113,2571	113,3087	113,7225	113,1159	4,7500	4,7500	4,7100	4,7687	45	06-ago-19	219,0	9,30	8,87	13,02	6,21		
12-ago-34	PEP01000C5G4	SB12AGO34	6,90	5 828	5,400	106,2973	106,4068	106,5165	106,2165	4,7900	4,7800	4,7700	4,7976	24	06-ago-19	163,3	10,72	10,23	15,02	7,03		
12-ago-37	PEP01000C221	SB12AGO37	33,36	13 968	6,900	121,4105	121,5430	121,8087	121,5967	5,0600	5,0500	5,0300	5,0464	19	06-ago-19	139,0	11,16	10,63	18,02	6,32		
12-feb-42	PEP01000C4L7	SB12FEB42	33,11	4 443	6,850	121,1173	121,5655	121,5655	121,5695	5,2300	5,2000	5,2000	5,2000	3	06-ago-19	3,0	12,62	12,00	22,52	6,29		
12-feb-55	PEP01000C4S2	SB12FEB55	32,46	2 272	6,714	122,8887	124,2036	122,8887	122,8904	5,2700	5,2000	5,2700	5,2700	1	06-ago-19	2,0	15,54	14,77	35,52	6,39		
13-oct-24	PEP01000C789	SB13OCT24	31,51	1 331	6,84% + VAC	-	-	-	126,7773	-	-	-	1,4427	-	05-mar-18	5,0	4,54	4,47	5,19	3,09		
12-feb-30	PEP01000C4U8	SB12FEB30	15,47	87	2,89%+VAC	-	-	-	109,1898	-	-	-	1,9004	-	31-may-16	27,0	9,23	9,06	10,52	3,46		
31-ene-35	PEP01000C6V5	SB13ENE35	1,76	1 368	7,39% + VAC	-	-	-	177,1438	-	-	-	1,6835	-	14-ene-19	51,0	11,21	11,02	15,49	3,57		
12-feb-40	PEP01000C4V6	SB12FEB40	16,84	260	3,14%+VAC	-	-	-	119,5783	-	-	-	1,9564	-	14-ene-19	80,0	15,82	15,52	20,52	3,67		
12-ago-46	PEP01000C1S8	SB12AGO46	26,31	619	3,83% + VAC	-	-	-	137,4147	-	-	-	2,0056	-	24-may-18	15,0	18,67	18,31	27,02	3,77		
12-feb-54	PEP01000C4T0	SB12FEB54	17,54	437	3,26%+VAC	-	-	-	130,8762	-	-	-	2,0006	-	03-feb-17	1,0	22,84	22,39	34,52	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	US715638A519	1 646	7,350	128,3700	-0,01	0,89	0,28	2,2330	0	-15	53	32	50	5,06	5,00	0,30	6,04	
Perú Global 26	XS1315181708	€1 097	2,750	116,0440	0,02	0,34	0,64	0,2500	-1	-6	102	1	4	5,99	5,98	0,44	6,58	
Perú Global 27	US715638BU55	1 062	4,125	112,6020	-0,06	1,22	0,20	2,3940	1	-16	39	3	10	6,14	6,07	0,55	7,16	
Perú Global 30	US715638DA73	750	2,844	102,5160	0,46	1,33	0,28	2,5770	-5	-14	58	-3	7	9,42	9,30	0,99	11,03	
Perú Global 30	US1373156618	€998	3,750	130,1850	0,08	0,78	0,73	0,7640	-1	-7	135	1	7	9,01	8,98	0,98	10,64	
Perú Global 33	US715638AP79	2 152	8,750	165,8220	-0,20	2,54	0,37	3,0360	1	-17	103	3	19	9,68	9,54	1,19	14,50	
Perú Global 37	US715638AU64	1 130	6,550	144,5810	-0,39	2,49	0,43	3,2130	2	-15	121	4	20	11,72	11,54	1,61	17,86	
Perú Global 50	US715638BM30	2 545	5,625	142,7250	-0,35	4,10	0,46	3,3960	1	-17	116	4	18	17,47	17,18	4,20	31,74	



Índice de bonos soberanos																		
Índice	Valor	Cambio		Rend anual %	Cambio (pbs.)		Composición del índice											
		Diario	Semanal		Diario	Semanal	12-sep-23	12-ago-24	12-ago-26	12-ago-28	12-feb-29	12-ago-31	12-ago-32	12-ago-34	12-ago-37	13-feb-42	13-feb-55	
Índice de bonos soberanos nominal	346	2.37	-2.25	14,65	0,7	-1.4	1.52	10,09	12,51	13,11	12,30	13,75	12,06	4,79	13,41	4,26	2,20	
Índice	Valor	Cambio		Rend anual %	Cambio (pbs.)		Composición del índice											
		Diario	Semanal		Diario	Semanal	13-oct-24	12-feb-30	31-ene-35	12-feb-40	12-feb-46	12-feb-54						
Índice de bonos soberanos real	242	0.0	-1.6	12.41	-1.5	0.57	26.93	2.03	38.54	6.59	13.97						11.94	



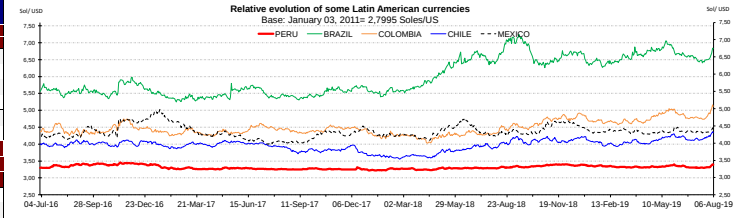
Moneda		Spot
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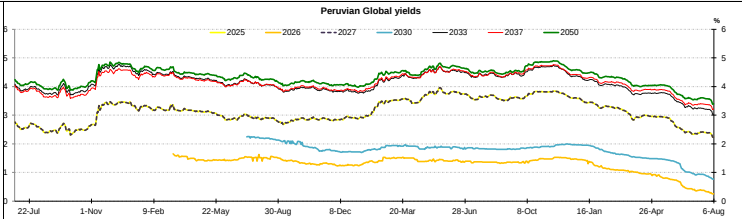
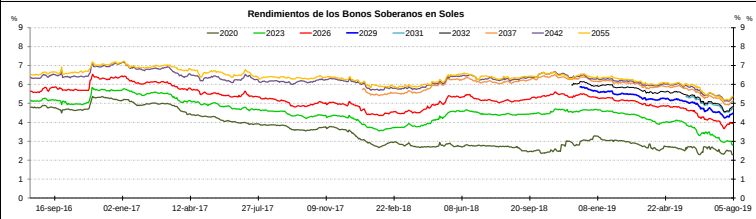
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Key Indicators						
Indicators	Period	Latest	Previous	Indicators	Today (bps)	Change
GDP (monthly, yoy % ch.)	May-19	0.63	0.02	CDS 3y	25	3
CPI Inflation (yoy % ch.)	Jul-19	2.11	2.29	CDS 5y	56	4
Core Inflation (yoy % ch.)	Jun-19	2.30	2.56	CDS 10y	112	4
Target Inflation (yoy % ch.)	Aug-19	2.00	2.00	EMBI+	108	5
Unemployment (%)	Jun-19	6.30	7.10	SPBVL PERU GEN	19 339	-0.30%
Trade Balance (US\$ Millions)	May-19	29	251	SPBVL LMA 25	24 347	-4.74%
Monetary Policy rate (%)	Aug-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+		A3		BBB+
Local currency		A-		A3		A-

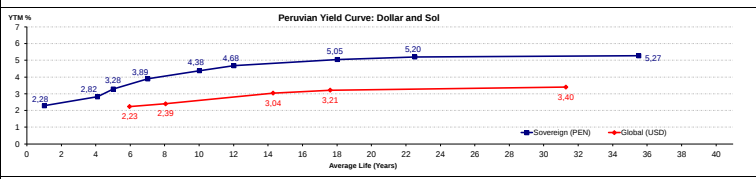
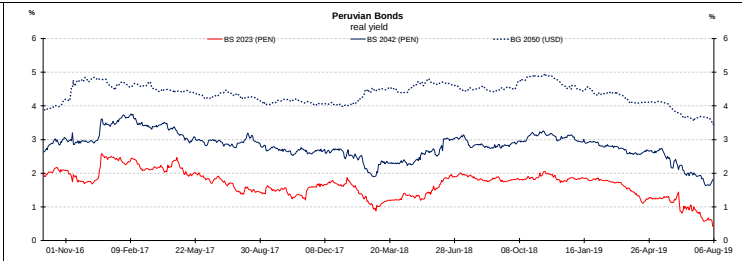
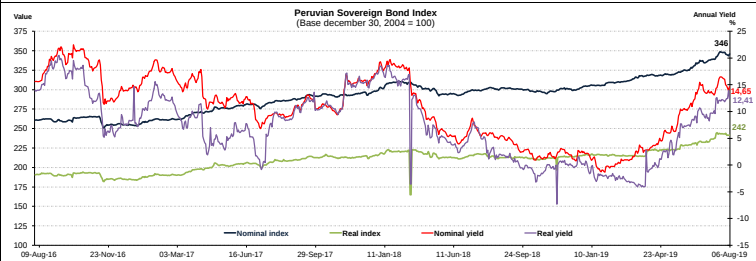


Sovereign Bonds									
T-bills and bonds					Price				
					Position		Last trading day		weighted average
Description	ISIN	Mnemonic	Accrued Interest	Millions PEN	Bid	Ask			
21-sep-19	PEP01000723	LTP21AGO19		175	-	-	-	-	99,9061
18-sep-19	PEP01000731	LTP18SEP19		209	-	-	-	-	99,7303
16-oct-19	PEP01000749	LTP16OCT19		121	-	-	-	-	99,5536
20-nov-19	PEP01000756	LTP20NOV19		99	-	-	-	-	99,3316
04-dic-19	PEP01000764	LTP04DIC19		89	-	-	-	-	99,2424
23-ene-20	PEP01000772	LTP23ENE20		103	-	-	-	-	99,9236
15-feb-20	PEP01000780	LTP15FEB20		46	-	-	-	-	98,7482
18-mar-20	PEP01000798	LTP18MAR20		144	-	-	-	-	98,5668
15-abr-20	PEP010007806	LTP15ABR20		54	-	-	-	-	98,3848
20-may-20	PEP010007814	LTP20MAY20		69	-	-	-	-	98,1559
17-jun-20	PEP010007822	LTP17JUN20		60	-	-	-	-	97,9722
20-jul-20	PEP010007830	LTP20JUL20		30	-	-	-	-	97,7543
12-ago-20	PEP01000793	SB12AGO20	37.90	231	7.840	-	-	-	105,5272
12-sep-23	PEP010007403	SB12SEP23	20.77	1 777	5,200	-	-	-	109,0637
12-ago-26	PEP010007404	SB12AGO26	27.56	11 543	5,700	110,9609	111,0296	111,0296	111,0296
12-ago-28	PEP010007409	SB12AGO28	39.64	12 515	8,200	126,0020	126,0369	126,0369	126,0369
12-ago-29	PEP010007501	SB12AGO29	30.70	14 471	6,350	114,8648	114,9447	115,0248	114,8494
12-feb-29	PEP010007576	SB12FEB29	28.72	13 953	5,940	111,8632	111,9452	112,0273	111,8953
12-ago-31	PEP010007457	SB12AGO31	33.60	14 447	6,950	120,4120	120,5136	120,7171	120,5514
12-ago-32	PEP010007529	SB12AGO32	29.73	13 527	6,150	113,2571	113,3087	113,7225	113,1159
12-ago-34	PEP010007554	SB12AGO34	6.90	5 828	5,400	106,2973	106,4068	106,5165	106,2165
12-ago-37	PEP010007221	SB12AGO37	33.36	13 968	6,900	121,4105	121,5430	121,8087	121,5967
12-feb-42	PEP010007447	SB12FEB42	33.11	4 443	6,850	121,1173	121,5655	121,5655	121,5655
12-feb-55	PEP010007452	SB12FEB55	32.46	2 272	6,714	122,8887	124,2036	122,8887	122,8904
13-oct-24	PEP010007189	SB13OCT24	31.51	1 331	6,84%	VAC	-	-	126,7773
12-feb-30	PEP010007408	SB12FEB30	15.47	87	2,89%	VAC	-	-	109,1898
31-ene-35	PEP010007405	SB31ENE35	1.76	1 368	7,39%	VAC	-	-	177,1438
12-feb-40	PEP010007406	SB12FEB40	16.84	260	3,14%	VAC	-	-	119,5783
12-ago-46	PEP010007158	SB12AGO46	26.31	619	3,83%	VAC	-	-	137,4147
12-feb-54	PEP010007470	SB12FEB54	17.54	437	3,26%	VAC	-	-	130,8762

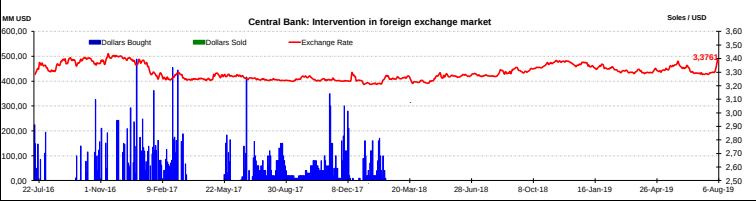
Global Bonds									
Bonds		ISIN	Outstanding Millions USD	Coupon %	Price	Change (bps)		Price Spread Bid / Ask	Yield %
						Daily	Weekly		
Peru Global 25	US715638AS19		1 646	7,350	128,3700	-0.01	0.89	0.28	2,2330
Peru Global 26	XS1315181708		€1 097	2,750	116,0440	0.02	0.34	0.64	0,2500
Peru Global 27	US715638BU55		1 062	4,125	112,6020	-0.06	1.22	0.20	2,3940
Peru Global 30	US715638DA73		750	2,844	102,5160	0.46	1.33	0.28	2,5770
Peru Global 30	XS1373156618		€998	3,750	130,1850	0.08	0.78	0.73	0,7640
Peru Global 33	US715638AP79		2 152	8,750	165,8220	-0.20	2.54	0.37	3,0360
Peru Global 37	US715638AU64		1 130	6,550	144,5810	-0.39	2.49	0.43	3,2130
Peru Global 50	US715638BM30		2 545	5,625	142,7250	-0.35	4.10	0.46	3,3960



Peruvian sovereign bond index																	
Index	Value	Change		Annual yield %	Change (bps.)		Index composition (%)										
		Daily	Weekly		Daily	Weekly	12-Sep-23	12-Aug-24	12-Aug-26	12-Aug-28	12-Feb-29	12-Aug-31	12-Aug-32	12-Aug-34	12-Aug-37	12-Feb-42	12-Feb-65
Sovereign nominal bond index	346	2.37	-2.25	14.65	0.7	-1.4	1.52	10.09	12.51	13.11	12.30	13.75	12.06	4.79	13.41	4.26	2.20
Index	Value	Change		Annual yield %	Change (bps.)		Index composition (%)										
		Daily	Weekly		Daily	Weekly	13-Oct-24	12-Feb-30	31-Jan-35	12-Feb-40	12-Feb-46	12-Feb-54					
Sovereign real bond index	242	0.0	-1.6	12.41	-1.54	0.6	26.93	2.03	38.54	6.59	13.97						11.94



Currency		Spot	Change (%)				
			1W	1M	3M	6M	12M
Sol (Soles / Dollar)		3.38	2.40	2.58	2.03	1.40	3.24
Forwards PEN		1M	2M	3M	6M	9M	12M
Sol (Soles / Dollar)		3.38	3.38	3.39	3.40	3.41	3.42
Interest Rates (%)		Tenors					
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							
		6-Aug-19	5-Aug-19	2-Aug-19	1-Aug-19	31-Jul-19	30-Jul-19	29-Jul-19	
Purchases		397	328	282	314	377	331	267	
Sales		421	451	251	265	326	455	276	
Forward purchases		Dates							
		6-Aug-19	5-Aug-19	2-Aug-19	1-Aug-19	31-Jul-19	30-Jul-19	29-Jul-19	
Pacted		268	313	237	142	174	202	159	
Redemption		161	119	143	192	179	74	197	
Forward sells		Dates							
		6-Aug-19	5-Aug-19	2-Aug-19	1-Aug-19	31-Jul-19	30-Jul-19	29-Jul-19	
Pacted		254	262	468	242	426	234	315	
Redemption		121	167	303	273	510	148	296	