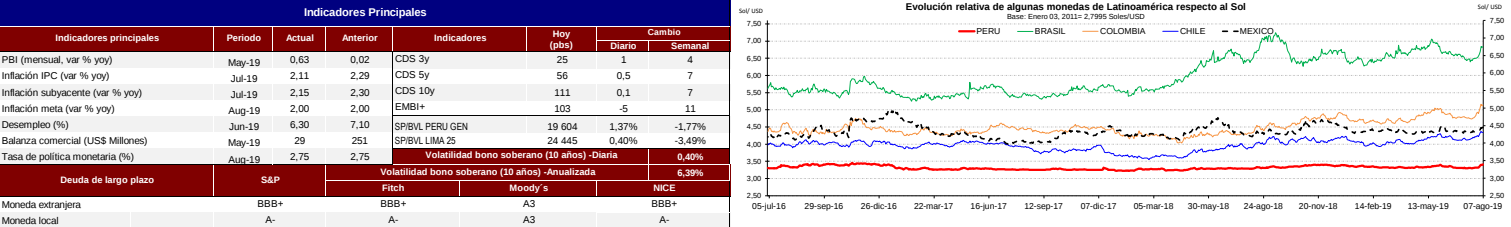




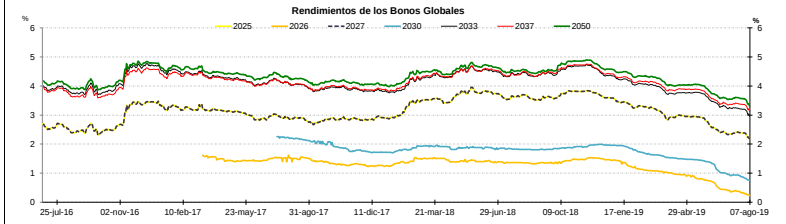
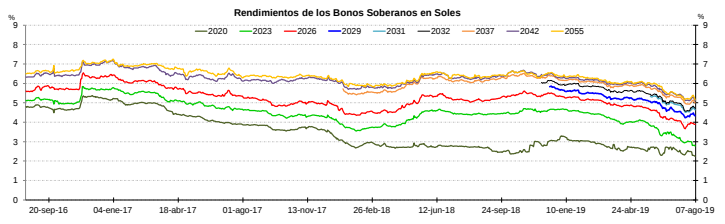
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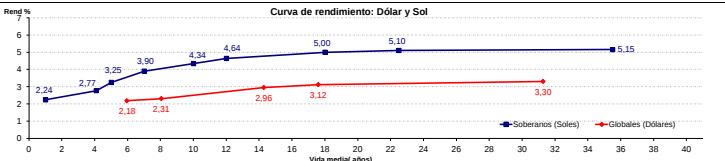
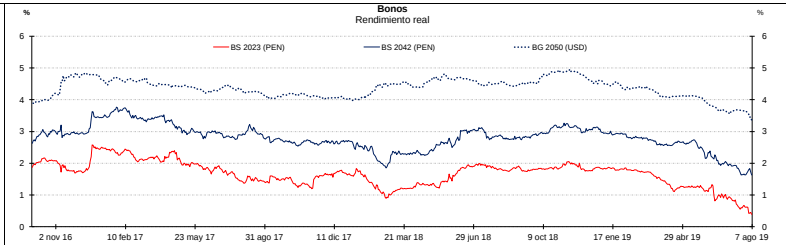
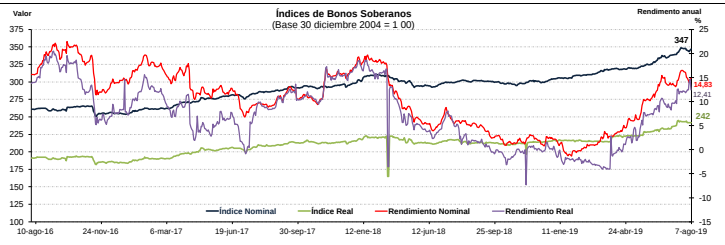


Bonos soberanos																				
Letras y bonos				Saldo vigente Millones soles	Cupón %	Precio				Rendimiento				N° de Operaciones del día	Última Negociación*		Duración	Duración	Vida media	Rendimiento medio histórico
Descripción	ISIN	Nombre	Intereses caridos SI			Postura		Última negociación del día	Promedio ponderado	Postura		Última negociación del día	Promedio ponderado		Día					
						Compra	Venta			Compra	Venta				Día	Monto (Millones Soles)				
21-ago-19	PEP010007723	LTP21AGO19	-	175	-	-	-	-	99,9114	-	-	-	2,3044	-	22-may-19	14	0,04	0,04	0,04	2,90
18-sep-19	PEP010007731	LTP18SEP19	-	209	-	-	-	-	99,7339	-	-	-	2,3099	-	03-jul-19	34	0,12	0,11	0,12	2,91
16-oct-19	PEP010007749	LTP16OCT19	-	121	-	-	-	-	99,5559	-	-	-	2,3155	-	17-jul-19	29	0,19	0,19	0,19	2,92
20-nov-19	PEP010007756	LTP20NOV19	-	99	-	-	-	-	99,3326	-	-	-	2,3223	6	07-ago-19	29	0,29	0,29	0,29	2,94
04-dic-19	PEP010007764	LTP04DIC19	-	89	-	-	-	-	99,2431	-	-	-	2,3251	-	26-jun-19	40	0,33	0,32	0,33	2,94
22-ene-20	PEP010007772	LTP22ENE20	-	183	-	-	-	-	98,9287	-	-	-	2,3348	-	24-jul-19	44	0,47	0,46	0,47	2,97
19-feb-20	PEP010007780	LTP19FEB20	-	46	-	-	-	-	98,7485	-	-	-	2,3402	-	22-may-19	13	0,54	0,53	0,54	2,99
18-mar-20	PEP010007798	LTP18MAR20	-	144	-	-	-	-	98,5675	-	-	-	2,3460	-	03-jul-19	44	0,62	0,61	0,62	3,01
15-abr-20	PEP010007806	LTP15ABR20	-	54	-	-	-	-	98,3862	-	-	-	2,3515	-	17-jul-19	27	0,70	0,68	0,70	3,03
20-may-20	PEP010007814	LTP20MAY20	-	69	-	-	-	-	98,1587	-	-	-	2,3585	6	07-ago-19	29	0,80	0,78	0,80	3,05
17-jun-20	PEP010007822	LTP17JUN20	-	60	-	-	-	-	97,9764	-	-	-	2,3639	-	10-jul-19	42	0,88	0,85	0,88	3,06
20-jul-20	PEP010007830	LTP20JUL20	-	30	-	-	-	-	97,7607	-	-	-	2,3706	-	24-jul-19	44	0,97	0,94	0,97	3,08
12-ago-20	PEP010007838	SB12AGO20	38,12	231	7,840	-	-	-	105,5594	-	-	-	2,2269	-	19-jul-19	4,0	1,03	1,01	1,01	3,82
12-sep-23	PEP010007846	SB12SEP23	20,91	1 777	5,200	109,1109	109,2727	109,2322	109,2606	2,8000	2,7600	2,7700	2,7700	1	07-ago-19	2,0	3,75	3,65	4,10	4,86
12-ago-24	PEP010007854	SB12AGO24	27,71	11 543	5,700	111,0615	111,0859	111,1102	111,1588	3,2600	3,2550	3,2500	3,2458	57	07-ago-19	463,0	4,42	4,28	5,01	5,11
12-ago-26	PEP010007862	SB12AGO26	39,87	12 515	8,200	125,9060	125,9754	126,0451	126,0476	3,9100	3,9000	3,8900	3,8960	67	07-ago-19	226,7	5,57	5,36	7,01	5,53
12-ago-28	PEP010007870	SB12AGO28	30,87	14 471	6,350	115,0936	115,3342	115,3342	115,3179	4,2900	4,2800	4,2600	4,2644	28	07-ago-19	196,7	7,08	6,79	9,01	5,85
12-feb-29	PEP010007878	SB12FEB29	28,88	13 953	5,940	111,2940	111,3755	112,3478	112,2171	4,4500	4,4400	4,3200	4,3376	45	07-ago-19	206,2	7,45	7,14	9,51	5,92
12-ago-31	PEP010007886	SB12AGO31	33,79	14 447	6,950	120,8064	120,9104	120,8084	120,9485	4,6500	4,6400	4,6500	4,6380	37	07-ago-19	90,0	8,60	8,22	12,01	6,13
12-ago-32	PEP010007894	SB12AGO32	29,90	13 527	6,150	113,4060	113,5092	113,7163	113,6376	4,7400	4,7300	4,7100	4,7176	59	07-ago-19	281,1	9,31	8,89	13,01	6,21
12-ago-34	PEP010007896	SB12AGO34	7,05	5 828	5,400	106,4045	106,6238	106,4045	106,3920	4,7800	4,7600	4,7800	4,7815	17	07-ago-19	40,0	10,72	10,23	15,01	7,03
12-ago-37	PEP010007910	SB12AGO37	33,55	13 968	6,900	122,0691	122,2025	122,0691	122,2729	5,0100	5,0000	5,0100	4,9955	73	07-ago-19	178,9	11,18	10,65	18,01	6,32
12-feb-42	PEP010007918	SB12FEB42	33,30	4 443	6,850	122,4649	123,0727	123,0727	123,0769	5,1400	5,1000	5,1000	5,1002	6	07-ago-19	202,0	12,68	12,07	22,51	6,29
12-feb-55	PEP010007926	SB12FEB55	32,64	2 272	6,714	124,2018	126,1195	125,1548	125,1579	5,2000	5,1000	5,1500	5,1500	2	07-ago-19	6,0	15,70	14,94	35,51	6,39
13-oct-24	PEP010007938	SB13OCT24	31,79	1 331	6,84% + VAC	-	-	-	126,7785	-	-	-	1,4401	-	05-mar-18	5,0	4,54	4,48	5,18	3,09
12-feb-30	PEP010007948	SB12FEB30	15,56	87	2,89%+VAC	-	-	-	109,1085	-	-	-	1,9083	-	31-may-16	27,0	9,23	9,06	10,51	3,46
31-ene-35	PEP010007958	SB13ENE35	2,06	1 368	7,39% + VAC	-	-	-	177,3676	-	-	-	1,6714	-	14-ene-19	51,0	11,21	11,03	15,48	3,57
12-feb-40	PEP010007968	SB12FEB40	16,93	260	3,14%+VAC	-	-	-	119,9619	-	-	-	1,9412	-	14-ene-19	80,0	15,84	15,54	20,51	3,67
12-ago-46	PEP010007978	SB12AGO46	26,46	619	3,83% + VAC	-	-	-	136,9957	-	-	-	2,0219	-	24-may-18	15,0	18,66	18,29	27,01	3,77
12-feb-54	PEP010007988	SB12FEB54	17,65	437	3,26%+VAC	-	-	-	130,4680	-	-	-	2,0143	-	03-feb-17	1,0	22,82	22,36	34,51	3,87

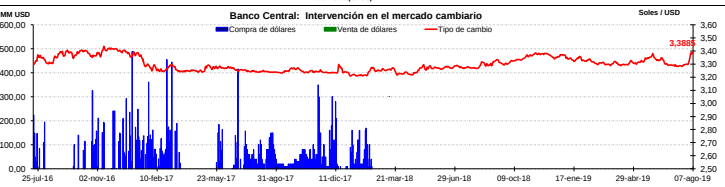
Bonos	ISIN	Saldo vigente Millones dólares	Cupón %	Precio	Cambio		Precio diferencial compra / venta	Rendimiento%	Cambio (bps.)		Diferencial sobre Tesoro (Pb)	Cambio (Pbs.)		Análisis de sensibilidad			Vida media años
					Diario	Semanal			Diario	Semanal		Diario	Semanal	Duración años	Duración modificada	Convexidad	
Perú Global 25	US715638AS19	1 646	7,350	128,7050	0,34	1,19	0,07	2,1800	-5	-20	45	21	37	5,06	5,00	0,30	6,04
Perú Global 26	XS1315181708	€1 097	2,750	116,1940	0,15	0,39	0,64	0,2280	-2	-6	105	2	5	5,99	5,98	0,44	6,58
Perú Global 27	US715638BU55	1 062	4,125	113,2770	0,67	1,83	0,21	2,3070	-9	-24	28	-11	-5	6,14	6,07	0,55	7,15
Perú Global 30	US715638DA73	750	2,844	103,2930	0,78	1,82	0,32	2,4960	-8	-19	47	-11	-7	9,42	9,31	0,99	11,03
Perú Global 30	US1373156618	€998	3,750	130,4040	0,22	0,84	0,73	0,7450	-2	-8	138	3	7	9,01	8,98	0,98	10,64
Perú Global 33	US715638AP79	2 152	8,750	167,1000	1,28	3,64	0,32	2,9560	-8	-23	93	-11	4	9,70	9,56	1,19	14,50
Perú Global 37	US715638AU64	1 130	6,550	146,1910	1,61	3,88	0,35	3,1190	-9	-23	109	-12	5	11,76	11,58	1,62	17,86
Perú Global 50	US715638BM30	2 545	5,625	145,0350	2,31	5,97	0,02	3,3040	-9	-24	105	-11	3	17,57	17,29	4,24	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	12-feb-42	12-feb-55
Índice de bonos soberanos nominal	347	1.32	1.60	14,83	0.2	-0.2	1.51	10,07	12,46	13,11	12,29	13,75	12,07	4,78	13,43	4,30	2,23
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	-1.5	14,13	-2.2	0.29	26.93	2,03	38,54	6,59	13,97						11,94



Moneda	Spot	Cambio (%)				
		1 S	1 M	3 M	6 M	12 M
Sol (Soles / Dólar)	3,39	2,57	3,13	2,24	1,74	3,72
Forwards Soles						
Sol (Soles / Dólar)	3,39	2,57	3,13	2,24	1,74	3,72
Tasas de interés (%)						
Tasa interbancaria soles %	0,1N	1,5	1,8	4,3	6,6	12,1
Tasa interbancaria dólares %	1,75	3,58	4,82	5,93	5,06	5,35
		0,22	1,15	1,64	1,76	2,02

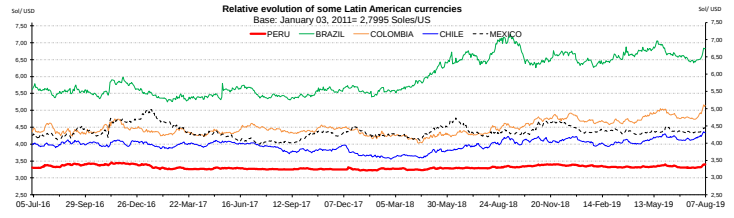




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Key Indicators						
Indicators	Period	Latest	Previous	Indicators	Today (bps)	Change
GDP (monthly, yoy % ch.)	May-19	0.63	0.02	CDS 3y	25	1
CPI Inflation (yoy % ch.)	Jul-19	2.11	2.29	CDS 5y	56	0.5
Core Inflation (yoy % ch.)	Jul-19	2.15	2.30	CDS 10y	111	0.1
Target Inflation (yoy % ch.)	Aug-19	2.00	2.00	EMBI+	103	-5
Unemployment (%)	Jun-19	6.30	7.10	SPBVL PERU GEN	19 604	1.37%
Trade Balance (US\$ Millions)	May-19	29	251	SPBVL LIMA 25	24 445	0.40%
Monetary Policy rate (%)	Aug-19	2.75	2.75	Volatility of sovereign bond (10 years) - Annualized		-1.77%
Long term debt		S&P		Volatility of sovereign bond (10 years) - Annualized		-3.49%
Foreign currency	BBB+					6.39%
Local currency	A-					



Sovereign Bonds																					
T-bills and bonds				Outstanding	Coupon %	Position		Last trading day	weighted average	Position		Last trading day	weighted average	No. Dry Operations	Last Trade*		Duration	Modified	Average Life	Historic average yield	
Description	ISIN	Mnemonic	Account Interest			Millions PEN	Bid			Ask	Bid				Ask	Date					Amount (Millions PEN)
21-ago-19	PEPO10007723	LTP21AGO019		175	-	-	-	-	99.9114	-	-	-	2.9044	-	22-may-19	14	0.04	0.04	0.04	2.90	
19-ago-19	PEPO10007731	LTP19SEP019		209	-	-	-	-	99.7339	-	-	-	2.3909	-	03-jul-19	34	0.12	0.11	0.10	2.91	
16-oct-19	PEPO10007749	LTP16OCT019		121	-	-	-	-	99.5559	-	-	-	2.3155	-	17-jul-19	29	0.19	0.19	0.19	2.92	
20-nov-19	PEPO10007756	LTP20NOV019		121	-	-	-	-	99.3326	-	-	-	2.3223	6	07-ago-19	29	0.29	0.29	0.29	2.94	
04-dic-19	PEPO10007764	LTP04DIC019		89	-	-	-	-	99.2431	-	-	-	2.3251	-	26-jun-19	40	0.33	0.32	0.33	2.94	
22-ene-20	PEPO10007772	LTP22ENE020		183	-	-	-	-	98.9287	-	-	-	2.3348	-	24-jul-19	44	0.47	0.46	0.47	2.97	
19-feb-20	PEPO10007780	LTP19FEB020		46	-	-	-	-	98.7485	-	-	-	2.3402	-	22-may-19	13	0.54	0.53	0.54	2.99	
18-mar-20	PEPO10007798	LTP18MAR020		144	-	-	-	-	98.5675	-	-	-	2.3460	-	03-jul-19	44	0.62	0.61	0.62	3.01	
15-abr-20	PEPO10007806	LTP15ABR020		54	-	-	-	-	98.3862	-	-	-	2.3515	-	17-jul-19	27	0.70	0.68	0.70	3.03	
20-may-20	PEPO10007814	LTP20MAY020		69	-	-	-	-	98.1587	-	-	-	2.3585	6	07-ago-19	29	0.80	0.78	0.80	3.05	
17-jun-20	PEPO10007822	LTP17JUN020		60	-	-	-	-	97.9764	-	-	-	2.3639	-	10-jul-19	42	0.88	0.85	0.88	3.08	
20-ago-20	PEPO10007830	LTP20AGO020		30	-	-	-	-	97.7607	-	-	-	2.3706	-	24-jul-19	44	0.97	0.94	0.97	3.08	
12-sep-20	PEPO1000C0V3	SB12AGO020		38.12	231	7.840	-	-	105.5594	-	-	-	2.2369	-	19-jul-19	40	1.03	1.01	1.01	3.82	
12-sep-20	PEPO1000C0A3	SB12SEP023		20.91	1.777	5.200	109.1109	109.2727	109.2322	2.8000	2.7600	2.7700	2.7700	1	07-ago-19	2.0	3.75	3.65	4.10	4.86	
12-ago-24	PEPO1000C0A4A	SB12AGO024		27.71	11.543	5.700	111.0615	111.0859	111.1102	3.2600	3.2550	3.2500	3.2458	57	07-ago-19	463.0	4.42	4.28	5.01	5.11	
12-ago-26	PEPO1000C0B9	SB12AGO026		39.87	12.515	8.200	125.9060	125.9754	126.0451	3.9100	3.9000	3.8900	3.8960	67	07-ago-19	226.7	5.57	5.36	7.01	5.53	
12-ago-28	PEPO1000C0D1	SB12AGO028		30.87	14.471	6.350	115.0936	115.3342	115.3342	4.2900	4.2600	4.2600	4.2644	28	07-ago-19	196.7	7.08	6.79	9.01	5.85	
12-feb-29	PEPO1000C0F6	SB12FEB026		28.88	13.953	5.940	111.2940	111.3755	112.3478	4.4500	4.4400	4.3200	4.3376	45	07-ago-19	206.2	7.45	7.14	9.51	5.92	
12-ago-31	PEPO1000C0G47	SB12AGO031		33.79	14.447	6.950	120.8084	120.9104	120.8084	4.6500	4.6400	4.6500	4.6380	37	07-ago-19	90.0	8.60	8.22	12.01	6.13	
12-ago-32	PEPO1000C0E9	SB12AGO032		29.90	13.527	6.150	113.4060	113.5092	113.7163	4.7400	4.7300	4.7400	4.7176	59	07-ago-19	281.1	9.31	8.89	13.01	6.21	
12-ago-34	PEPO1000C0G4	SB12AGO034		7.05	5.828	5.400	106.4045	106.6238	106.4045	4.7800	4.7600	4.7800	4.7815	17	07-ago-19	40.0	10.72	10.23	15.01	7.03	
12-ago-37	PEPO1000C221	SB12AGO037		33.55	13.968	6.900	122.0691	122.2025	122.0691	5.0100	5.0000	5.0100	4.9955	73	07-ago-19	178.9	11.18	10.65	18.01	6.32	
12-feb-42	PEPO1000C47	SB12FEB42		33.30	4.443	6.850	122.4649	123.0727	123.0769	5.1400	5.1000	5.1000	5.1002	6	07-ago-19	202.0	12.68	12.07	22.51	6.29	
12-feb-55	PEPO1000C545	SB12FEB55		32.64	2.272	6.714	124.2018	126.1195	125.1548	5.1500	5.1000	5.1500	5.1500	2	07-ago-19	6.0	15.70	14.94	35.51	6.39	
13-oct-24	PEPO1000C0T89	SB13OCT24		31.79	1.331	6.84% + VAC	-	-	-	126.7785	-	-	-	1.4401	-	05-mar-18	5.0	4.54	4.48	5.18	3.09
12-feb-30	PEPO1000C0A3	SB12FEB30		15.56	87	2.89%+VAC	-	-	-	1.9083	-	-	-	1.9083	-	31-may-16	27.0	9.23	9.06	10.51	3.46
31-ene-35	PEPO1000C0V85	SB31ENE35		2.06	1.368	7.39% + VAC	-	-	-	17.3676	-	-	-	1.6714	-	14-ene-19	51.0	11.21	11.03	15.48	3.57
12-feb-40	PEPO1000C0A6	SB12FEB40		16.93	260	3.14%+VAC	-	-	-	119.8619	-	-	-	1.9412	-	14-ene-19	80.0	15.84	15.54	20.51	3.67
12-ago-46	PEPO1000C0I58	SB12AGO046		26.46	619	3.83% + VAC	-	-	-	136.9957	-	-	-	2.0219	-	24-may-18	15.0	18.66	18.29	27.01	3.77
12-feb-54	PEPO1000C407	SB12FEB54		17.65	437	3.26%+VAC	-	-	-	130.4680	-	-	-	2.0143	-	03-feb-17	1.0	22.82	22.36	34.51	3.87