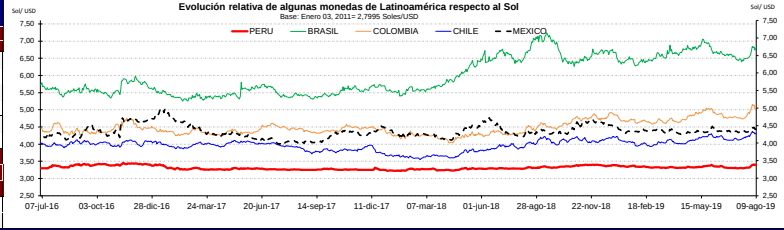




PERU: REPORTE DIARIO

9 de agosto de 2019 6:13 PM

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	24
Inflación IPC (var % yoy)		Jul-19	2,11	2,29	CDS 5y	54
Inflación subyacente (var % yoy)		Jul-19	2,15	2,30	CDS 10y	110
Inflación meta (var % yoy)		Aug-19	2,00	2,00	EMBI+	99
Desempleo (%)		Jun-19	6,30	7,10	SPBVL PERU GEN	19 488
Balanza comercial (US\$ Millones)		Jun-19	745	55	SPBVL LIMA 25	24 565
Tasa de política monetaria (%)		Aug-19	2,50	2,75	Volatilidad bono soberano (10 años) -Diaria	
					Volatilidad bono soberano (10 años) -Anualizada	
					NICE	
					BBB+	
					A3	
					BBB+	
					A-	



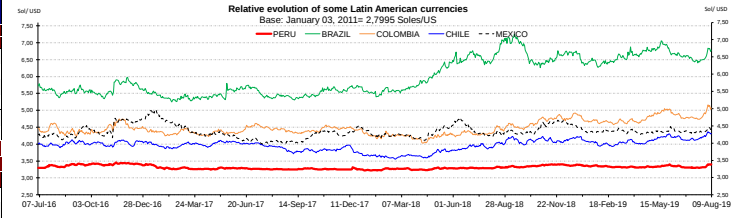
Bonos soberanos																				
Letras y bonos				Saldo vigente	Cupon %	Precio			Rendimiento				N° de Operaciones del día	Última Negociación*		Duración	Duración	Vida media	Rendimiento medio histórico	
						Postura		Promedio ponderado	Postura		Promedio ponderado	Día		Monto (Millones Soles)						
Descripción	ISIN	Número	Intereses corridos tr	Millones soles	Compra	Venta	Última negociación del día		Compra	Venta			Última negociación del día		Años	Modificada	Años			
21-ago-19	PEP010007723	LTP21AGO19	-	175	-	-	-	99,9264	-	-	-	2,2344	-	22-may-19	14	0.03	0.03	0.03	2.90	
18-sep-19	PEP010007731	LTP18SEP19	-	209	-	-	-	99,7542	-	-	-	2,2399	-	03-jul-19	34	0.11	0.11	0.11	2.90	
16-oct-19	PEP010007749	LTP16OCT19	-	121	-	-	-	99,5814	-	-	-	2,2455	-	17-jul-19	29	0.19	0.18	0.19	2.91	
20-nov-19	PEP010007756	LTP20NOV19	-	99	-	-	-	99,3648	-	-	-	2,2523	-	07-ago-19	29	0.29	0.28	0.29	2.92	
04-dic-19	PEP010007764	LTP04DIC19	-	89	-	-	-	99,2778	-	-	-	2,2551	-	26-jun-19	40	0.33	0.32	0.33	2.92	
22-ene-20	PEP010007772	LTP22ENE20	-	183	-	-	-	98,9726	-	-	-	2,2648	-	24-jul-19	44	0.46	0.45	0.46	2.94	
19-feb-20	PEP010007780	LTP19FEB20	-	46	-	-	-	98,7976	-	-	-	2,2702	-	22-may-19	13	0.54	0.53	0.54	2.96	
18-mar-20	PEP010007798	LTP18MAR20	-	144	-	-	-	98,6218	-	-	-	2,2760	-	03-jul-19	44	0.62	0.60	0.62	2.98	
15-abr-20	PEP010007806	LTP15ABR20	-	54	-	-	-	98,4457	-	-	-	2,2815	-	17-jul-19	27	0.69	0.68	0.69	3.00	
20-may-20	PEP010007814	LTP20MAY20	-	69	-	-	-	98,2246	-	-	-	2,2885	-	07-ago-19	29	0.79	0.77	0.79	3.02	
17-jun-20	PEP010007822	LTP17JUN20	-	60	-	-	-	98,0474	-	-	-	2,2939	-	10-jul-19	42	0.87	0.85	0.87	3.04	
20-jul-20	PEP010007830	LTP20JUL20	-	30	-	-	-	97,8377	-	-	-	2,3006	-	24-jul-19	44	0.96	0.94	0.96	3.07	
12-ago-20	PEP010007933	SB12AGO20	38.55	231	7.840	-	-	105,6023	-	-	-	2,1669	-	19-jul-19	4.0	1.03	1.01	1.01	3.82	
12-sep-23	PEP01000C4A3	SB12SEP23	21.20	1 777	5.200	109.4231	109.5041	109.5041	109,5335	2.7200	2.7000	2.7000	2,7000	2	09-ago-19	4.0	3.74	3.64	4.09	4.86
12-ago-24	PEP01000C4W4	SB12AGO24	28.03	11 543	5.700	111.3912	111.4400	111.4400	111,3976	3.1900	3.1800	3.1800	3,1946	100	09-ago-19	363.4	4.42	4.28	5.01	5.11
12-ago-26	PEP01000C0J9	SB12AGO26	40.32	12 515	8.200	127.2172	127.2877	127.2877	127,2287	3.7200	3.7100	3.7100	3,7250	45	09-ago-19	349.1	5.57	5.37	7.01	5.53
12-ago-28	PEP01000C0S1	SB12AGO28	31.22	14 471	6.350	116.3352	116.3758	116.3352	116,3655	4.1350	4.1300	4.1300	4,1338	18	09-ago-19	195.9	7.08	6.80	9.01	5.85
12-feb-29	PEP01000C3F6	SB12FEB29E	19.21	13 953	5.940	113.3353	113.4186	113.4186	113,3161	4.2000	4.1900	4.1900	4,2042	27	09-ago-19	99.0	7.46	7.16	9.51	5.92
12-ago-31	PEP01000C4G7	SB12AGO31	34.17	14 447	6.950	122.1351	122.3420	122.1351	122,1138	4.5200	4.5000	4.5200	4,5239	14	09-ago-19	33.0	8.61	8.24	12.01	6.13
12-ago-32	PEP01000C5E9	SB12AGO32	34.20	13 527	6.150	114.7545	115.0697	115.0170	114,9561	4.6100	4.5800	4.5850	4,5908	9	09-ago-19	37.0	9.33	8.92	13.01	6.21
12-ago-34	PEP01000C5G4	SB12AGO34	7.34	5 828	5.400	107.7277	107.8391	107.6165	107,5434	4.6600	4.6500	4.6700	4,6770	21	09-ago-19	158.1	10.74	10.26	15.01	7.03
12-ago-37	PEP01000C251	SB12AGO37	33.93	13 968	6.900	123.5441	123.9520	123.9520	123,8449	4.9000	4.8700	4.8700	4,8787	8	09-ago-19	32.0	11.22	10.70	18.01	6.32
12-feb-42	PEP01000C4L7	SB12FEB42	33.68	4 443	6.850	124.1434	125.3876	123.8352	123,9724	5.0300	4.9500	5.0500	5,0416	4	09-ago-19	25.0	12.71	12.10	22.51	6.29
12-feb-55	PEP01000C4S2	SB12FEB55	33.01	2 272	6.714	-	-	-	126,2887	-	-	-	5,0914	-	07-ago-19	6.0	15.77	15.00	35.51	6.39
13-oct-24	PEP01000CT89	SB13OCT24	32.34	1 331	6.84% + VAC	-	-	-	126,9741	-	-	-	1,4015	-	05-mar-18	5.0	4.53	4.47	5.18	3.09
12-feb-30	PEP01000C4J8	SB12FEB30	15.74	87	2.89%+ VAC	-	-	-	109,4778	-	-	-	1,4017	-	31-may-16	27.0	9.23	9.06	10.51	3.46
31-ene-35	PEP01000C0V5	SB13ENE35	2.64	1 368	7.39% + VAC	-	-	-	177,5749	-	-	-	1,6596	-	14-ene-19	10.0	11.21	11.03	15.48	3.57
12-feb-40	PEP01000C4V6	SB12FEB40	17.13	260	3.14%+VAC	-	-	-	120,0334	-	-	-	1,9319	-	14-ene-19	80.0	15.83	15.53	20.51	3.67
12-ago-46	PEP01000C1S8	SB12AGO46	26.76	619	3.83% + VAC	-	-	-	137,2929	-	-	-	2,0061	-	24-may-18	15.0	18.67	18.30	27.01	3.77
12-feb-54	PEP01000C4T0	SB12FEB54	17.85	437	3.26%+ VAC	-	-	-	130,0980	-	-	-	2,0268	-	03-feb-17	1.0	22.79	22.34	34.51	3.87



PERU : DAILY REPORT

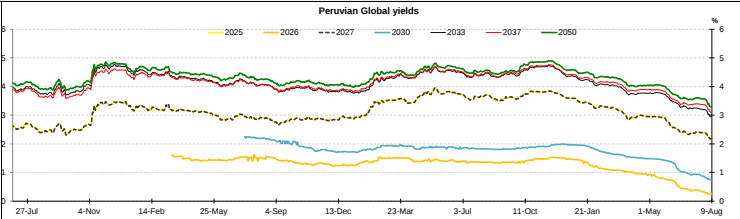
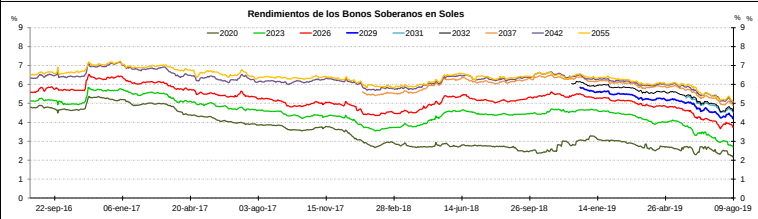
9 de agosto de 2019 6:13 PM

Key Indicators						
Indicators	Period	Latest	Previous	Indicators	Today (bps)	Change
GDP (monthly, yoy % ch.)	May-19	0.63	0.02	CDS 3y	24	-1
CPI Inflation (yoy % ch.)	Jul-19	2.11	2.29	CDS 5y	54	-2
Core Inflation (yoy % ch.)	Jul-19	2.15	2.30	CDS 10y	110	-1
Target Inflation (yoy % ch.)	Aug-19	2.00	2.00	EMBI+	99	-5
Unemployment (%)	Jun-19	6.30	7.10	SPBVL PERU GEN	19 488	-0.85%
Trade Balance (US\$ Millions)	Jun-19	745	55	SPBVL LIMA 25	24 565	-0.33%
Monetary Policy rate (%)	Aug-19	2.50	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-

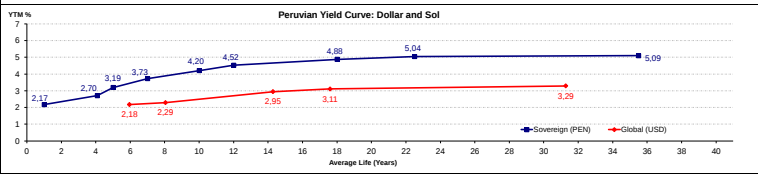
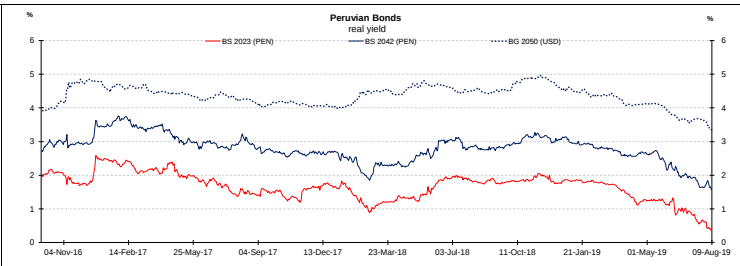
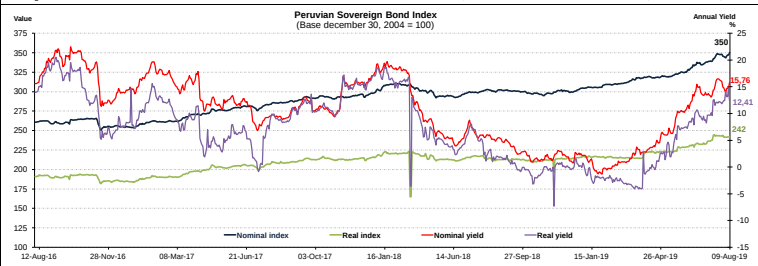


Sovereign Bonds																				
T-bills and bonds				Outstanding	Coupon %	Price				Yield				No. Day Operations	Last Trade*		Duration	Modified	Average Life	Historic average yield
						Position		Last trading day	weighted average	Position		Last trading day	weighted average		Date	Amount (Millions PEN)				
Description	ISIN	Mnemonic	Accrued Interest	Millions PEN		Bid	Ask							Bid			Ask			
21-sep-19	PEPO1000T723	LTP21AGO19		175	-	-	-	-	99,9264	-	-	-	2,2344	-	22-may-19	14	0.03	0.03	0.03	2.90
18-sep-19	PEPO1000T731	LTP18SEP19		209	-	-	-	-	99,7542	-	-	-	2,2299	-	03-jul-19	34	0.11	0.11	0.11	2.90
16-oct-19	PEPO1000T749	LTP16OCT19		121	-	-	-	-	99,5814	-	-	-	2,2455	-	17-jul-19	29	0.19	0.18	0.19	2.91
20-nov-19	PEPO1000T756	LTP20NOV19		99	-	-	-	-	99,3648	-	-	-	2,2523	-	07-ago-19	29	0.29	0.28	0.29	2.92
04-dic-19	PEPO1000T764	LTP04DIC19		89	-	-	-	-	99,2778	-	-	-	2,2551	-	26-jun-19	40	0.33	0.32	0.33	2.92
23-ene-20	PEPO1000T772	LTP23ENE20		183	-	-	-	-	98,9726	-	-	-	2,2648	-	24-jul-19	44	0.46	0.45	0.46	2.94
19-feb-20	PEPO1000T780	LTP19FEB20		46	-	-	-	-	98,7976	-	-	-	2,2702	-	22-may-19	13	0.54	0.53	0.54	2.96
18-mar-20	PEPO1000T798	LTP18MAR20		144	-	-	-	-	98,6218	-	-	-	2,2760	-	03-jul-19	44	0.62	0.60	0.62	2.98
15-abr-20	PEPO1000T806	LTP15ABR20		54	-	-	-	-	98,4457	-	-	-	2,2815	-	17-jul-19	27	0.69	0.68	0.69	3.00
20-may-20	PEPO1000T814	LTP20MAY20		69	-	-	-	-	98,2246	-	-	-	2,2885	-	07-ago-19	29	0.79	0.77	0.79	3.02
17-jun-20	PEPO1000T822	LTP17JUN20		60	-	-	-	-	98,0474	-	-	-	2,2939	-	10-jul-19	42	0.87	0.85	0.87	3.04
20-jul-20	PEPO1000T830	LTP20JUL20		30	-	-	-	-	97,8377	-	-	-	2,3005	-	24-jul-19	44	0.96	0.94	0.96	3.07
12-sep-20	PEPO1000C733	SB12AGO20	38.55	231	7.840				105,6023				2,1659	-	19-jul-19	4.0	1.03	1.01	1.01	3.82
12-sep-23	PEPO1000C4N3	SB12SEP23	21.20	1 777	5.200	109,4231	109,5041	109,5041	109,5335	2,7200	2,7000	2,7000	2,7000	2	09-ago-19	4.0	3.74	3.64	4.09	4.86
12-sep-24	PEPO1000C4V4	SB12AGO24	26.03	11 543	5.700	111,3912	111,4400	111,4400	111,3976	3,1900	3,1800	3,1800	3,1946	100	09-ago-19	363.4	4.42	4.28	5.01	5.11
12-sep-26	PEPO1000C4B9	SB12AGO26	40.32	12 515	6.200	127,2172	127,2877	127,2877	127,2287	3,7200	3,7100	3,7100	3,7250	45	09-ago-19	349.1	5.57	5.37	7.01	5.53
12-sep-28	PEPO1000C5D1	SB12AGO28	31.22	14 471	6.350	116,3352	116,3758	116,3352	116,3655	4,1350	4,1300	4,1350	4,1338	18	09-ago-19	195.9	7.06	6.80	9.01	5.85
12-feb-29	PEPO1000C5F6	SB12FEB29	29.21	13 953	5.940	113,3353	113,4186	113,4186	113,3161	4,2000	4,1900	4,1900	4,2042	27	09-ago-19	99.0	7.46	7.16	9.51	5.92
12-sep-31	PEPO1000C4G7	SB12AGO31	34.17	14 447	6.950	122,1351	122,3420	122,1351	122,1138	4,5200	4,5000	4,5200	4,5239	14	09-ago-19	33.0	8.61	8.24	12.01	6.13
12-sep-32	PEPO1000C5E9	SB12AGO32	30.24	13 527	6.150	114,7545	115,0697	115,0170	114,9561	4,6100	4,5800	4,5800	4,5908	9	09-ago-19	37.0	9.33	8.92	13.01	6.21
12-sep-34	PEPO1000C5G4	SB12AGO34	7.34	5 828	5.400	107,7277	107,8391	107,6165	107,5434	4,6600	4,6500	4,6700	4,6770	21	09-ago-19	158.1	10.74	10.26	15.01	7.03
12-sep-37	PEPO1000C2T1	SB12AGO37	33.93	13 968	6.900	123,5441	123,9520	123,9520	123,8449	4,9000	4,8700	4,8700	4,8787	8	09-ago-19	32.0	11.22	10.70	18.01	6.32
12-feb-42	PEPO1000C4J7	SB12FEB42	33.68	4 443	6.850	124,1434	125,3876	123,8352	123,9724	5,0300	4,9500	5,0500	5,0416	4	09-ago-19	25.0	12.71	12.10	22.51	6.29
12-feb-55	PEPO1000C4S2	SB12FEB55	33.01	2 272	6.714	-	-	-	126,2887	-	-	-	5,0914	-	07-ago-19	6.0	15.77	15.00	35.51	6.39
13-oct-24	PEPO1000C1B9	SB13OCT24	32.34	1 331	6.84%+ VAC	-	-	-	126,9741	-	-	-	1,4015	-	05-mar-18	5.0	4.53	4.47	5.18	3.09
12-feb-30	PEPO1000C4J8	SB12FEB30	15.74	87	2.89%+VAC	-	-	-	109,4178	-	-	-	1,8770	-	31-may-16	27.0	9.23	9.06	10.51	3.46
31-ene-35	PEPO1000C4V5	SB13ENE35	2.64	1 368	7.39%+ VAC	-	-	-	177,5749	-	-	-	1,6596	-	14-ene-19	51.0	11.21	11.03	15.48	3.57
12-feb-40	PEPO1000C4V6	SB12FEB40	17.13	260	3.14%+VAC	-	-	-	120,0334	-	-	-	1,9319	-	14-ene-19	80.0	15.83	15.53	20.51	3.67
12-feb-46	PEPO1000C1S8	SB12AGO46	26.76	619	3.83%+ VAC	-	-	-	137,3929	-	-	-	2,0061	-	24-may-18	15.0	18.67	18.30	27.01	3.77
12-feb-54	PEPO1000C4T0	SB12FEB54	17.85	437	3.26%+VAC	-	-	-	130,0980	-	-	-	2,0268	-	03-feb-17	1.0	22.79	22.34	34.51	3.87

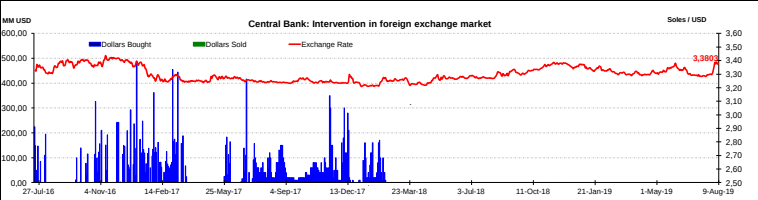
Global Bonds										Peruvian Global yields									
Bonds		ISIN	Outstanding Millions USD	Coupon %	Price	Change		Price Spread Bid / Ask		Yield	%	Change (bps)		Spread over Treasury (bp)		Change (bps)		Sensitivity Analysis	
						Daily	Weekly					Daily	Weekly			Daily	Weekly	Duration Years	Modified Duration
Peru Global 25	US715638AS19		1 646	7.350	126,6730	-0.04	0.79	0.23		2.1770	0	-14		43		27	27	5.05	5.00
Peru Global 26	XS1315181708		€1 097	2.750	116,0130	-0.12	0.02	0.51		0.2500	2	-1		107		3	7	5.99	5.97
Peru Global 27	US715638BU55		1 062	4.125	113,4040	0.02	1.43	0.27		2.2890	0	-19		26		-2	-13	6.14	6.07
Peru Global 30	US715638DA73		750	2.844	103,4380	0.03	0.92	0.35		2.4810	0	-10		45		-2	-12	9.42	9.30
Peru Global 30	XS1373156618		€998	3.750	130,4970	0.06	0.58	0.73		0.7340	-1	-5		136		1	2	9.01	8.97
Peru Global 33	US715638AP79		2 152	8.750	167,2320	-0.08	2.93	0.59		2.9450	0	-19		92		-1	-6	9.70	9.56
Peru Global 37	US715638AU64		1 130	6.550	146,4040	-0.05	3.14	0.21		3.1050	0	-19		108		-2	-6	11.76	11.58
Peru Global 50	US715638BM30		2 545	5.625	145,3470	-0.01	4.66	0.31		3.2910	0	-19		103		-4	-7	17.58	17.30



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-55
Sovereign nominal bond index	350	3.13	6.24	15.76	1.1	1.4	1.50	10.00	12.46	13.11	12.30	13.75	12.10	4.78	13.48	4.29	2.23
Index	Value	Change		Annual yield %	Change (bps)		Index composition (%)										
		Daily	Weekly		Daily	Weekly	13-Oct-24	12-Feb-38	21-Jan-55	12-Feb-40	12-Feb-46	12-Feb-54					
Sovereign real bond index	242	0.0	0.1	13.13	-2.28	0.0	27.12	2.02	38.35	6.57	13.97	11.98					



Currency		Spot	Change (%)				
Sol (Soles / Dollar)		3.38	0.73	2.54	2.01	1.72	3.36
Forwards PEN		Tenors					
Sol (Soles / Dollar)		3.39	2.39	3.39	3.41	3.42	3.43
Interest Rates (%)		Tenors					
PEN Interbank Rates		2.50	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-Aug-19	8-Aug-19	7-Aug-19	6-Aug-19	5-Aug-19	2-Aug-19	1-Aug-19	
Purchases	233	233	233	397	328	282	314	
Sales	328	328	328	421	451	251	265	
Forward purchases	Dates							
	9-Aug-19	8-Aug-19	7-Aug-19	6-Aug-19	5-Aug-19	2-Aug-19	1-Aug-19	
Pacted	136	136	136	268	313	237	142	
Redemption	213	213	213	161	119	143	192	
Forward sells	Dates							
	9-Aug-19	8-Aug-19	7-Aug-19	6-Aug-19	5-Aug-19	2-Aug-19	1-Aug-19	
Pacted	314	314	314	264	262	468	242	
Redemption	353	353	353	121	167	303	273	