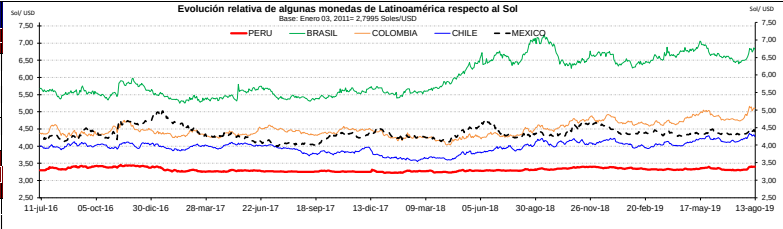




PERU: REPORTE DIARIO

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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	26
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	112
Inflación meta (var % yoy)		Aug-19	2,00	2,00	EMBI+	101
Desempleo (%)		Jun-19	6,30	7,10	SPBVL PERU GEN	19 226
Balanza comercial (US\$ Millones)		Jun-19	745	55	SPBVL LIMA 25	24 468
Tasa de política monetaria (%)		Aug-19	2,50	2,75	Volatilidad bono soberano (10 años) -Diaria	
					Volatilidad bono soberano (10 años) -Anualizada	
					NICE	
Deuda de largo plazo		S&P			Fitch	
Moneda extranjera		BBB+			BBB+	
Moneda local		A-			A3	
					BBB+	



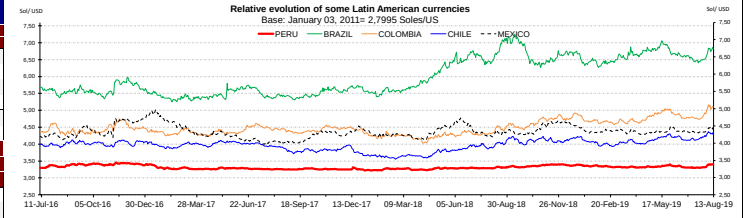
Bonos soberanos																				
Letras y bonos				Saldo vigente	Cupon %	Precio			Rendimiento				N° de Operaciones del día	Última Negociación*		Duración	Duración	Vida media	Rendimiento medio histórico	
						Postura		Última negociación del día	Promedio ponderado	Postura		Última negociación del día		Promedio ponderado	Día					Monto (Millones Soles)
Descripción	ISIN	Número	Intereses corridos sr	Millones soles	Compra	Venta					Compra		Venta							
21-ago-19	PEP010007723	LTP21AGO19	-	175	-	-	-	99,9524	-	-	-	2,1644	-	22-may-19	14	0,02	0,02	0,02	2,90	
18-sep-19	PEP010007731	LTP18SEP19	-	209	-	-	-	99,7856	-	-	-	2,1699	-	03-jul-19	34	0,10	0,10	0,10	2,90	
16-oct-19	PEP010007749	LTP16OCT19	-	121	-	-	-	99,6181	-	-	-	2,1755	-	17-jul-19	29	0,18	0,17	0,18	2,91	
20-nov-19	PEP010007756	LTP20NOV19	-	99	-	-	-	99,4081	-	-	-	2,1823	-	07-ago-19	29	0,28	0,27	0,28	2,92	
04-dic-19	PEP010007764	LTP04DIC19	-	89	-	-	-	99,3238	-	-	-	2,1851	-	26-jun-19	40	0,31	0,31	0,31	2,92	
22-ene-20	PEP010007772	LTP22ENE20	-	183	-	-	-	99,0278	-	-	-	2,1948	-	24-jul-19	44	0,45	0,44	0,45	2,94	
19-feb-20	PEP010007780	LTP19FEB20	-	46	-	-	-	98,8579	-	-	-	2,2002	-	22-may-19	13	0,53	0,52	0,53	2,96	
18-mar-20	PEP010007798	LTP18MAR20	-	144	-	-	-	98,6873	-	-	-	2,2060	-	03-jul-19	44	0,61	0,59	0,61	2,98	
15-abr-20	PEP010007806	LTP15ABR20	-	54	-	-	-	98,5164	-	-	-	2,2115	-	17-jul-19	27	0,68	0,67	0,68	3,00	
20-may-20	PEP010007814	LTP20MAY20	-	69	-	-	-	98,3019	-	-	-	2,2185	-	07-ago-19	29	0,78	0,76	0,78	3,02	
17-jun-20	PEP010007822	LTP17JUN20	-	60	-	-	-	98,1286	-	-	-	2,2239	-	10-jul-19	42	0,96	0,94	0,96	3,04	
20-jul-20	PEP010007830	LTP20JUL20	-	30	-	-	-	97,9261	-	-	-	2,2306	-	24-jul-19	44	0,95	0,93	0,95	3,07	
12-ago-20	PEP010007933	SB12AGO20	0,21	231	7,840	-	-	105,6139	-	-	-	2,0969	-	19-jul-19	4,0	1,00	0,98	1,00	3,82	
12-sep-23	PEP01000C4A3	SB12SEP23	21,76	1 777	5,200	109,6545	109,7763	109,7763	109,7945	2,6600	2,6300	2,6300	2,6300	1	13-ago-20	2,0	3,73	3,64	4,08	4,86
12-ago-24	PEP01000C4W4	SB12AGO24	0,15	11 543	5,700	111,6237	111,6726	111,6726	111,6693	3,1400	3,1300	3,1000	3,1343	18	13-ago-19	40,0	4,52	4,38	5,00	5,11
12-ago-26	PEP01000C0J9	SB12AGO26	0,22	12 515	8,200	127,6924	127,7631	127,6924	127,7487	3,6500	3,6400	3,6500	3,6461	24	13-ago-19	85,5	5,75	5,54	7,00	5,53
12-ago-28	PEP01000C0S1	SB12AGO28	0,17	14 471	6,350	116,8556	117,1007	116,8556	116,9985	4,0700	4,0400	4,0500	4,0541	3	13-ago-19	63,8	7,27	6,99	9,00	5,85
12-feb-29	PEP01000C3F6	SB12FEB29E	0,16	13 953	5,940	113,9972	114,0611	114,0391	114,0610	4,1200	4,1100	4,1150	4,1136	16	13-ago-19	2,0	7,65	7,35	9,50	5,92
12-ago-31	PEP01000C4G7	SB12AGO31	0,19	14 447	6,950	122,6453	122,7493	122,6453	122,6994	4,4700	4,4600	4,4700	4,4698	40	13-ago-19	135,5	8,85	8,47	12,00	6,13
12-ago-32	PEP01000C5E9	SB12AGO32	0,17	13 527	6,150	115,1762	115,2756	115,1702	115,2745	4,5700	4,5600	4,5700	4,5601	59	13-ago-19	181,5	9,57	9,15	13,00	6,21
12-ago-34	PEP01000C5G4	SB12AGO34	7,93	5 968	5,400	107,8372	107,9487	108,0064	108,0273	4,6500	4,6400	4,6300	4,6292	56	13-ago-19	337,0	10,74	10,27	15,00	7,03
12-ago-37	PEP01000C221	SB12AGO37	0,19	13 868	6,900	124,2201	124,3568	124,0835	124,2273	4,8500	4,8400	4,8600	4,8500	27	13-ago-19	136,6	11,53	11,00	18,00	6,32
12-feb-42	PEP01000C4L7	SB12FEB42	0,19	4 443	6,850	124,2946	124,4493	124,4493	124,5473	5,0200	5,0100	5,0100	5,0040	11	13-ago-19	16,5	13,08	12,45	22,50	6,29
12-feb-55	PEP01000C4S2	SB12FEB55	0,18	2 272	6,714	-	-	-	126,8905	-	-	-	5,0604	-	12-ago-19	5,0	16,26	15,48	35,50	6,39
13-oct-24	PEP01000C7B9	SB13OCT24	33,43	1 331	6,84% + VAC	-	-	-	126,9193	-	-	-	1,4015	-	05-mar-18	5,0	4,52	4,45	5,17	3,09
12-feb-30	PEP01000C4J8	SB12FEB30	0,09	87	2,89%+VAC	-	-	-	108,9073	-	-	-	1,9271	-	31-may-16	27,0	9,33	9,15	10,50	3,46
31-ene-35	PEP01000C0V5	SB13ENE35	3,82	1 368	7,39% + VAC	-	-	-	121,7637	-	-	-	1,4466	-	14-ene-19	51,0	11,24	11,07	15,47	3,57
12-feb-40	PEP01000C4V6	SB12FEB40	0,09	260	3,14%+VAC	-	-	-	129,2158	-	-	-	1,4666	-	14-ene-19	80,0	16,21	15,97	20,50	3,67
12-ago-46	PEP01000C1S8	SB12AGO46	0,15	619	3,83% + VAC	-	-	-	138,3103	-	-	-	1,9698	-	24-may-18	15,0	18,94	18,58	27,00	3,77
12-feb-54	PEP01000C4T0	SB12FEB54	0,10	437	3,26%+VAC	-	-	-	125,8336	-	-	-	2,1747	-	03-feb-17	1,0	22,85	22,36	34,50	3,87



PERU : DAILY REPORT

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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	26	2
CPI Inflation (yoy % ch.)	Jul-19	2.11	2.29	CDS 5y	54	0.4
Core Inflation (yoy % ch.)	Jul-19	2.15	2.30	CDS 10y	112	2
Target Inflation (yoy % ch.)	Aug-19	2.00	2.00	EMBI+	101	2
Unemployment (%)	Jun-19	6.30	7.10	SPIBVL PERU GEN	19 226	0.52%
Trade Balance (US\$ Millions)	Jun-19	745	55	SPIBVL LMA 25	24 468	0.44%
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+		Ritch		
Local currency		A-		Moody's		
				A3		
				A3		
				BBB+		
				A-		



Sovereign Bonds																							
T-bills and bonds				Outstanding		Coupon %	Price				Yield				No. Day Operations	Last Trade*		Duration	Modified	Average Life	Historical average yield		
Description	ISIN	Mnemonic	Account Interest	Millions PEN	Position		Last trading day	weighted average	Position		Last trading day	weighted average	Date	Amount (Millions \$Bn)		Years	Duration					Years	
					Bid				Ask	Bid													Ask
21-ago-19	PEPO10007723	LTP1AGC19		175	-	-	-	-	99,9524	-	-	-	2,1844	-	22-may-19	34	0.02	0.02	0.02	2.96			
19-nov-19	PEPO10007731	LTP1ASE19		209	-	-	-	-	99,7856	-	-	-	2,1699	-	03-jul-19	34	0.10	0.10	0.10	2.90			
16-oct-19	PEPO10007749	LTP1KOC19		121	-	-	-	-	99,6181	-	-	-	2,1755	-	17-jul-19	29	0.18	0.17	0.18	2.91			
20-nov-19	PEPO10007756	LTP2ONOV19		99	-	-	-	-	99,4081	-	-	-	2,1823	-	07-ago-19	29	0.28	0.27	0.28	2.92			
04-dic-19	PEPO10007764	LTP2ADC19		89	-	-	-	-	99,3238	-	-	-	2,1851	-	26-jun-19	40	0.31	0.31	0.31	2.92			
22-nov-20	PEPO10007772	LTP2ZENE20		183	-	-	-	-	99,0278	-	-	-	2,1948	-	24-jul-19	44	0.45	0.44	0.45	2.94			
19-feb-20	PEPO10007780	LTP19FEB20		46	-	-	-	-	98,8579	-	-	-	2,2002	-	22-may-19	13	0.53	0.52	0.53	2.96			
18-mar-20	PEPO10007788	LTP18MAR20		144	-	-	-	-	98,6873	-	-	-	2,2060	-	03-jul-19	44	0.61	0.59	0.61	2.98			
15-abr-20	PEPO10007806	LTP15ABR20		54	-	-	-	-	98,5164	-	-	-	2,2115	-	17-jul-19	27	0.68	0.67	0.68	3.00			
20-may-20	PEPO10007814	LTP20MAY20		69	-	-	-	-	98,3016	-	-	-	2,2185	-	29-jul-19	29	0.78	0.76	0.78	3.02			
17-jun-20	PEPO10007822	LTP17JUN20		60	-	-	-	-	98,1299	-	-	-	2,2279	-	10-oct-19	42	0.86	0.84	0.86	3.04			
20-jul-20	PEPO10007830	LTP20JUL20		30	-	-	-	-	97,9261	-	-	-	2,2306	-	24-jul-19	44	0.95	0.93	0.95	3.07			
12-ago-20	PEPO1000C93	SB12AGO20	0.21	231	7.840	-	-	-	105,6139	-	-	-	2,0959	-	19-jul-19	4.0	1.00	0.98	1.00	3.82			
12-sep-23	PEPO1000C43	SB12SEP23	21.76	1,777	5,200	109,6545	109,7763	109,7763	109,7945	2,6600	2,6300	2,6300	2,6300	1	13-ago-19	2.0	3.73	3.64	4.08	4.86			
12-ago-24	PEPO1000C4W4	SB12AGO24	0.15	11,543	5,700	111,6237	111,6726	111,8194	111,6693	3,1400	3,1300	3,1000	3,1343	18	13-ago-19	40.0	4.52	4.38	5.00	5.11			
12-ago-26	PEPO1000C39	SB12AGO26	0.22	12,515	8,200	127,6924	127,7631	127,6924	127,7487	3,6500	3,6400	3,6500	3,6461	24	13-ago-19	85.5	5.75	5.54	7.00	5.53			
12-ago-28	PEPO1000C501	SB12AGO28	0.17	14,471	6,350	116,8556	117,1007	117,0190	116,9985	4,0700	4,0400	4,0500	4,0541	3	13-ago-19	13.8	7.27	6.99	9.00	5.85			
12-feb-29	PEPO1000C5F6	SB12FEB29E	0.16	13,953	5,940	113,9972	114,0811	114,0391	114,0610	4,1200	4,1100	4,1150	4,1136	16	13-ago-19	62.0	7.65	7.35	9.50	5.92			
12-ago-31	PEPO1000C467	SB12AGO31	0.19	14,447	6,950	122,6453	122,7493	122,6453	122,6594	4,4700	4,4600	4,4700	4,4698	40	13-ago-19	135.5	8.85	8.47	12.00	6.13			
12-ago-32	PEPO1000C5E9	SB12AGO32	0.17	13,527	6,150	115,1702	115,2756	115,1702	115,2745	4,5700	4,5600	4,5700	4,5601	59	13-ago-19	181.5	9.57	9.15	13.00	6.21			
12-ago-34	PEPO1000C5G4	SB12AGO34	7.93	5,868	5,400	107,8372	107,9487	108,0604	108,0723	4,6500	4,6400	4,6300	4,6292	56	13-ago-19	337.0	10.74	10.27	15.00	7.03			
12-ago-37	PEPO1000C256	SB12AGO37	1.19	13,968	6,900	124,2201	124,3568	124,0835	124,2273	4,8500	4,8400	4,8600	4,8500	27	13-ago-19	135.6	11.53	11.00	18.00	6.32			
12-feb-42	PEPO1000C447	SB12FEB42	0.19	4,443	6,850	124,2946	124,4493	124,4493	124,5473	5,0200	5,0100	5,0100	5,0040	11	13-ago-19	16.5	13.08	12.45	22.50	6.29			
12-feb-55	PEPO1000C452	SB12FEB55	0.18	2,272	6,714	-	-	-	126,8909	-	-	-	5,0604	-	12-ago-19	5.0	16.26	15.48	35.50	6.39			
13-oct-24	PEPO1000C189	SB13OCT24	33.43	1,331	6,84% + VAC	-	-	-	126,9193	-	-	-	1,4015	-	06-mar-18	5.0	4.52	4.45	5.17	3.09			
12-feb-30	PEPO1000C4J8	SB12FEB30	0.09	87	2,89%+VAC	-	-	-	108,9073	-	-	-	1,9271	-	31-may-16	27.0	9.33	9.15	10.50	3.46			
31-ene-35	PEPO1000C9V5	SB31ENE35	3.82	1,368	7.39% + VAC	-	-	-	181,7637	-	-	-	1,4466	-	14-ene-19	51.0	11.24	11.07	15.47	3.57			
12-feb-40	PEPO1000C4V6	SB12FEB40	0.09	260	3,14%+VAC	-	-	-	129,2158	-	-	-	1,4666	-	14-ene-19	80.0	16.21	15.97	20.50	3.67			
12-ago-46	PEPO1000C158	SB12AGO46	0.15	619	3,83% + VAC	-	-	-	138,3103	-	-	-	1,9698	-	24-may-18	15.0	18.94	18.58	27.00	3.77			
12-feb-54	PEPO1000C470	SB12FEB54	0.10	437	3,26%+VAC	-	-	-	125,8336	-	-	-	2,1747	-	03-feb-17	1.0	22.85	22.36	34.50	3.87			