



PERU: REPORTE DIARIO

1 de octubre de 2019 5:55 PM									
Indicadores Principales					Evolución relativa de algunas monedas de Latinoamérica respecto al Sol				
Indicadores principales		Periodo	Actual	Anterior	Indicadores	Hoy (pbs)	Cambio		
							Diario	Semanal	
PBI (mensual, var % yoy)		Jul-19	3,28	2,62	CDS 3y	29	3	6	
Inflación IPC (var % yoy)		Sep-19	1,85	2,04	CDS 5y	58	3	7	
Inflación subyacente (var % yoy)		Aug-19	2,20	2,15	CDS 10y	111	4	8	
Inflación meta (var % yoy)		Oct-19	2,00	2,00	EMBI+	116	9	21	
Desempleo (%)		Aug-19	5,80	6,00	SPBVL PERU GEN	19 250	-1,80%	-0,63%	
Balanza comercial (US\$ Millones)		Jul-19	446	745	SPBVL LIMA 25	24 291	-2,55%	0,12%	
Tasa de política monetaria (%)		Oct-19	2,50	2,50	Volatilidad bono soberano (10 años)-Diaria			0,40%	
Deuda de largo plazo					Volatilidad bono soberano (10 años)-Anualizada			6,39%	
Moneda extranjera		S&P			Moody's			NICE	
Moneda local		BBB+			BBB+				

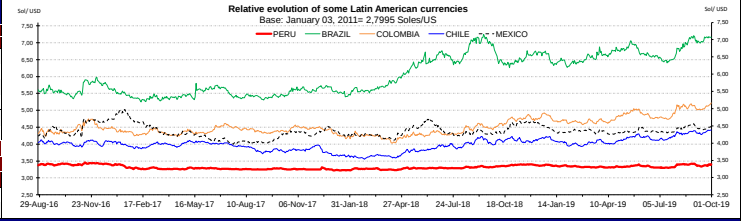
Bonos soberanos																				
Letras y bonos				Saldo vigente	Cupón %	Precio				Rendimiento				Nº de Operaciones del día	Última Negociación*		Duración	Duración	Vida media	Rendimiento medio histórico
						Postura		Última negociación del día	Promedio ponderado	Postura		Última negociación del día	Promedio ponderado		Día	Monto (Millones Soles)				
Descripción	IS#	Nemidno	Intereses corridos %	Millones soles	Compra	Venta	Compra			Venta	Compra			Venta			Compra	Venta	Años	Modificada
16-oct-19	PEP010007748	LTP18OCT19	-	151	-	-	-	-	99,9097	-	-	-	2,1915	-	17-jul-19	29	0,04	0,04	0,04	2,90
20-nov-19	PEP010007756	LTP20NOV19	-	159	-	-	-	-	99,6987	-	-	-	2,1961	-	21-ago-19	36	0,14	0,14	0,14	2,91
04-dic-19	PEP010007764	LTPR04DIC19	-	119	-	-	-	-	99,6142	-	-	-	2,1980	-	18-sep-19	35	0,18	0,17	0,18	2,91
22-ene-20	PEP010007772	LTP22ENE20	-	183	-	-	-	-	99,3179	-	-	-	2,2044	-	24-jul-19	44	0,31	0,31	0,31	2,93
19-feb-20	PEP010007780	LTP19FEB20	-	46	-	-	-	-	99,1482	-	-	-	2,2081	-	22-may-19	13	0,39	0,38	0,39	2,94
18-mar-20	PEP010007798	LTP18MAR20	-	174	-	-	-	-	98,9782	-	-	-	2,2120	-	25-sep-19	31	0,47	0,46	0,47	2,95
15-abr-20	PEP010007806	LTP15ABR20	-	84	-	-	-	-	98,8080	-	-	-	2,2156	-	17-jul-19	27	0,55	0,54	0,55	2,97
20-may-20	PEP010007814	LTP20MAY20	-	159	-	-	-	-	98,5948	-	-	-	2,2203	-	04-sep-19	39	0,64	0,63	0,64	2,99
17-jun-20	PEP010007822	LTP17JUN20	-	60	-	-	-	-	98,4240	-	-	-	2,2239	-	18-sep-19	32	0,72	0,71	0,72	3,01
20-jul-20	PEP010007830	LTP20JUL20	-	30	-	-	-	-	98,2223	-	-	-	2,2283	-	24-jul-19	44	0,81	0,80	0,81	3,04
19-ago-20	PEP010007848	LTP19AGO20	-	30	-	-	-	-	98,0387	-	-	-	2,2322	-	28-ago-19	32	0,90	0,88	0,90	3,06
16-sep-20	PEP010007856	LTP16SEP20	-	30	-	-	-	-	97,8671	-	-	-	2,2359	-	26-sep-19	1	0,98	0,95	0,98	3,06
12-ago-20	PEP01000C373	SB12AGO20	10,65	231	7,840	-	-	-	104,8226	-	-	-	2,1488	-	19-jul-19	4,0	0,97	0,95	0,86	3,82
12-sep-23	PEP01000C443	SB12SEP23	2,71	1.777	5,200	109,3159	109,3550	109,3550	109,3952	2,6700	2,6600	2,6600	2,6546	28	01-oct-19	149,0	3,68	3,57	3,95	4,86
12-ago-24	PEP01000C444	SB12AGO24	7,74	11.543	5,700	111,5263	111,5741	111,5263	111,5528	3,1000	3,0900	3,1000	3,0982	48	01-oct-19	226,4	4,39	4,25	4,86	5,11
12-ago-26	PEP01000C409	SB12AGO26	11,14	12.515	8,200	126,9484	127,0176	126,9484	127,0764	3,6900	3,6800	3,6900	3,6756	16	01-oct-19	41,0	5,61	5,41	6,86	5,53
12-ago-28	PEP01000C581	SB12AGO28	8,63	14.471	6,350	116,3254	116,4056	116,4056	116,4293	4,1100	4,1000	4,1000	4,0986	33	01-oct-19	110,0	7,13	6,85	8,86	5,85
12-feb-29	PEP01000C5F6	SB12FEB29E	8,07	14.041	5,940	113,0927	113,1748	113,1748	113,3093	4,2100	4,2000	4,2000	4,1848	29	01-oct-19	73,0	7,51	7,21	9,36	5,92
12-ago-31	PEP01000C4G7	SB12AGO31	9,44	14.448	6,950	121,4292	121,5310	121,2258	121,5319	4,5700	4,5600	4,5900	4,5610	31	01-oct-19	99,0	8,70	8,32	11,86	6,13
12-ago-32	PEP01000C5E9	SB12AGO32	8,36	13.527	6,150	113,9125	113,9641	113,8095	114,1025	4,6800	4,6750	4,6900	4,6616	27	01-oct-19	187,3	9,41	9,00	12,86	6,21
12-ago-34	PEP01000C5G4	SB12AGO34	15,12	7.613	5,400	106,2569	106,3656	106,1483	106,4493	4,7900	4,7800	4,8000	4,7725	16	01-oct-19	40,8	10,57	10,09	14,86	7,03
12-ago-37	PEP01000C221	SB12AGO37	9,38	13.968	6,900	121,8245	121,8907	121,5600	121,9035	5,0200	5,0150	5,0400	5,0145	28	01-oct-19	72,0	11,33	10,79	17,86	6,32
12-feb-42	PEP01000C4L7	SB12FEB42	9,31	4.443	6,850	-	-	-	122,4154	-	-	-	5,1383	-	24-sep-20	2,0	12,89	12,26	22,36	6,29
12-feb-55	PEP01000C4S2	SB12FEB55	9,12	2.272	6,714	-	-	-	121,8572	-	-	-	5,3240	-	05-sep-19	4,0	15,93	15,14	35,36	6,39
13-oct-24	PEP01000C7B9	SB13OCT24	48,20	1.332	6,84% + VAC	-	-	-	128,4256	-	-	-	1,0170	-	05-mar-18	5,0	4,39	4,35	5,03	3,09
12-feb-30	PEP01000C4U8	SB12FEB30	4,47	87	2,89%+VAC	-	-	-	111,2139	-	-	-	1,6860	-	31-may-16	21,0	9,22	9,07	10,36	3,46
31-ene-35	PEP01000C5E5	SB13ENE35	18,73	1.369	7,39% + VAC	-	-	-	184,6909	-	-	-	1,2710	-	14-ene-19	51,0	11,17	11,03	15,33	3,57
12-feb-40	PEP01000C4V6	SB12FEB40	4,87	260	3,14%+VAC	-	-	-	128,9851	-	-	-	1,4700	-	14-ene-19	80,0	16,09	15,86	20,36	3,67
12-ago-46	PEP01000C1S8	SB12AGO46	7,61	619	3,83% + VAC	-	-	-	135,2608	-	-	-	2,0850	-	24-may-18	15,0	18,71	18,33	26,86	3,77
12-feb-54	PEP01000C4T0	SB12FEB54	5,07	437	3,26%+VAC	-	-	-	125,2570	-	-	-	2,1930	-	03-feb-17	1,0	22,69	22,20	34,36	3,87



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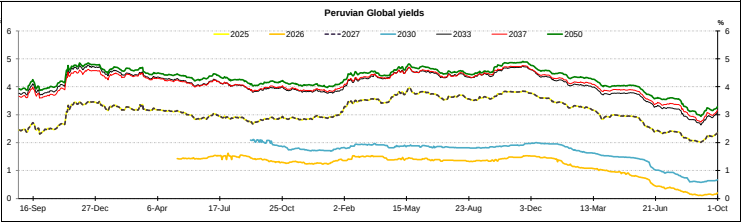
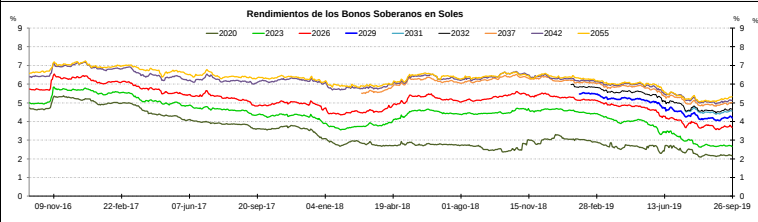
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Key Indicators									
Indicators	Period	Latest	Previous	Indicators	Today (bps)	Change			
					Daily	Weekly			
GDP (monthly, yoy % ch.)	Jul-19	3.28	2.62	CDS 3y	29	3	6		
CPI Inflation (yoy % ch.)	Sep-19	1.85	2.04	CDS 5y	58	3	7		
Core Inflation (yoy % ch.)	Aug-19	2.20	2.15	CDS 10y	111	4	8		
Target Inflation (yoy % ch.)	Oct-19	2.00	2.00	EMBI+	116	9	21		
Unemployment (%)	Aug-19	5.80	6.00	SPBVL PERU GEN	19 250	-1.80%	-0.63%		
Trade Balance (US\$ Millions)	Jul-19	446	745	SPBVL LIMA 25	24 291	-2.55%	0.12%		
Monetary Policy rate (%)	Oct-19	2.50	2.50	Volatility of sovereign bond (10 years) - Daily					
Long term debt		S&P		Volatility of sovereign bond (10 years) - Annualized					
Foreign currency		BBB+		6.39%					
Local currency		A-		A-					



Sovereign Bonds																				
T-bills and bonds				Outstanding	Coupon %	Price			Yield			No. Day Operations	Last Trade*		Duration	Modified	Average Life	Historical 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								
16-oct-19	PEP01000T749	LTP16OCT19		151	-	-	-	-	99,9097	-	-	-	2,1915	-	17-Jul-19	29	0.04	0.04	0.04	2.90
20-nov-19	PEP01000T756	LTP20NOV19		159	-	-	-	-	99,6987	-	-	-	2,1961	-	21-ago-19	36	0.14	0.14	0.14	2.91
04-dic-19	PEP01000T764	LTP04DIC19		119	-	-	-	-	99,6142	-	-	-	2,1980	-	18-sep-19	35	0.18	0.17	0.18	2.91
22-ene-20	PEP01000T772	LTP22ENE20		183	-	-	-	-	99,3179	-	-	-	2,2044	-	24-Jul-19	44	0.31	0.31	0.31	2.93
18-feb-20	PEP01000T780	LTP18FEB20		46	-	-	-	-	99,1482	-	-	-	2,2081	-	22-may-19	13	0.39	0.38	0.39	2.94
18-mar-20	PEP01000T788	LTP18MAR20		174	-	-	-	-	98,9782	-	-	-	2,2120	-	25-sep-19	31	0.47	0.46	0.47	2.95
15-abr-20	PEP01000T796	LTP15ABR20		84	-	-	-	-	98,8080	-	-	-	2,2156	-	17-Jul-19	27	0.55	0.54	0.55	2.97
20-may-20	PEP01000T814	LTP20MAY20		159	-	-	-	-	98,5948	-	-	-	2,2203	-	04-sep-19	39	0.64	0.63	0.64	2.99
17-jun-20	PEP01000T822	LTP17JUN20		60	-	-	-	-	98,4240	-	-	-	2,2239	-	18-sep-19	32	0.72	0.71	0.72	3.01
20-Jul-20	PEP01000T830	LTP20JUL20		30	-	-	-	-	98,2223	-	-	-	2,2283	-	24-Jul-19	44	0.81	0.80	0.81	3.04
19-ago-20	PEP01000T848	LTP19AGO20		30	-	-	-	-	98,0387	-	-	-	2,2322	-	28-sep-19	32	0.90	0.88	0.90	3.06
16-sep-20	PEP01000T865	LTP20JUL22		30	-	-	-	-	97,8671	-	-	-	2,2359	-	26-sep-19	1	0.98	0.95	0.98	3.06
12-ago-20	PEP01000C733	SB12AGO20	10.65	231	7.840	-	-	-	104,8226	-	-	-	2,1488	-	19-Jul-19	4.0	0.97	0.95	0.86	3.82
12-sep-23	PEP01000C4N3	SB12SEP23	2.71	1 777	5.200	109,3159	109,3550	109,3550	109,9952	2,6700	2,6600	2,6600	2,6546	28	01-oct-19	149.0	3.68	3.57	3.95	4.86
12-ago-24	PEP01000C4N4	SB12AGO24	7.74	11 543	5.700	111,5263	111,5741	111,5263	111,8528	3,1000	3,0900	3,1000	3,0962	48	01-oct-19	226.4	4.39	4.25	4.86	5.11
12-ago-26	PEP01000C4N9	SB12AGO26	11.14	12 515	8.200	126,9484	127,0176	126,9484	127,0764	3,6900	3,6800	3,6900	3,6756	16	01-oct-19	41.0	5.61	5.41	6.86	5.53
12-ago-28	PEP01000C5D1	SB12AGO28	8.63	14 471	6.350	116,3254	116,4056	116,4056	116,4293	4,1100	4,1000	4,1000	4,0986	33	01-oct-19	111.0	7.13	6.86	8.86	5.85
12-feb-29	PEP01000C5F6	SB12FEB29	8.07	14 041	5.940	113,0927	113,1748	113,1748	113,3093	4,2100	4,2000	4,2000	4,1948	29	01-oct-19	73.0	7.51	7.21	9.36	5.92
12-ago-31	PEP01000C4G7	SB12AGO31	9.44	14 448	6.950	121,4292	121,5310	121,2258	121,5319	4,5700	4,5600	4,5900	4,5610	31	01-oct-19	99.0	8.70	8.32	11.86	6.13
12-ago-32	PEP01000C5E9	SB12AGO32	8.36	13 527	6.150	113,9125	113,9641	113,8095	114,1025	4,6800	4,6750	4,6900	4,6616	27	01-oct-19	187.3	9.41	9.00	12.86	6.21
12-ago-34	PEP01000C5G4	SB12AGO34	15.12	7 613	5.400	106,2569	106,3656	106,1483	106,4049	4,7900	4,7800	4,8000	4,7725	16	01-oct-19	40.8	10.57	10.09	14.86	7.03
12-ago-37	PEP01000C2T1	SB12AGO37	9.38	13 968	6.900	121,8245	121,8907	121,5600	121,9035	5,0200	5,0105	5,0400	5,0145	28	01-oct-19	72.0	11.33	10.79	17.86	6.32
12-feb-42	PEP01000C4A7	SB12FEB42	9.31	4 443	6.850	-	-	-	122,4154	-	-	-	5,1383	-	24-sep-19	2.0	12.89	12.26	22.36	6.29
12-feb-55	PEP01000C4S2	SB12FEB55	9.12	2 272	6.714	-	-	-	121,8572	-	-	-	5,3240	-	05-sep-19	4.0	15.93	15.14	35.36	6.39
13-oct-24	PEP01000C1B9	SB13OCT24	48.20	1 332	6.84% + VAC	-	-	-	128,4266	-	-	-	1,0170	-	05-mar-18	5.0	4.39	4.35	5.03	3.09
12-feb-30	PEP01000C4J8	SB12FEB30	4.47	87	2.89%+VAC	-	-	-	111,2139	-	-	-	1,6860	-	31-may-16	27.0	9.22	9.07	10.36	3.46
31-ene-35	PEP01000C1V5	SB31ENE35	18.73	1 369	7.39% + VAC	-	-	-	184,6909	-	-	-	1,2710	-	14-ene-19	51.0	11.17	11.03	15.33	3.57
12-feb-40	PEP01000C4V6	SB12FEB40	4.87	260	3.14%+VAC	-	-	-	128,9851	-	-	-	1,4700	-	14-ene-19	80.0	16.09	15.86	20.36	3.67
12-ago-46	PEP01000C1S8	SB12AGO46	7.61	619	3.83% + VAC	-	-	-	135,2608	-	-	-	2,0850	-	24-may-18	15.0	18.71	18.33	26.86	3.77
12-feb-54	PEP01000C4T0	SB12FEB54	5.07	437	3.26%+VAC	-	-	-	125,2570	-	-	-	2,1930	-	03-feb-17	1.0	22.69	22.20	34.36	3.87

Global Bonds																		
Bonds	ISIN	Outstanding Millions USD	Coupon %	Price	Change		Price Spread Bid / Ask	Yield	%	Change (bps.)		Spread over Treasury (bp)	Change (bps.)		Sensitivity Analysis			Average Life Years
					Daily	Weekly				Daily	Weekly		Daily	Weekly	Duration Years	Modified Duration	Convexity	
Peru Global 25	US715638AS19	1 646	7.350	126.9970	-0.22	-0.81	0.09	2.3440	3	12	71	32	39	4.90	4.85	0.28	5.89	
Peru Global 26	XS1315181708	€1 097	2.750	115.9810	-0.31	-0.57	0.54	0.2050	5	8	98	5	8	5.84	5.83	0.42	6.43	
Peru Global 27	US715638BU55	1 062	4.125	111.8400	-0.33	-1.13	0.04	2.4650	4	14	56	6	14	6.10	6.03	0.54	7.00	
Peru Global 30	US715638DA73	750	2.844	102.7400	-0.50	-0.96	0.20	2.5500	5	10	65	7	15	9.27	9.15	0.96	10.88	
Peru Global 30	XS1373156618	€998	3.750	130.8070	-0.39	-0.56	0.77	0.6750	3	4	128	3	1	8.87	8.84	0.95	10.48	
Peru Global 33	US715638AP79	2 152	8.750	164.3090	-1.23	-3.04	0.03	3.0970	8	19	119	10	19	9.52	9.37	1.16	14.35	
Peru Global 37	US715638AU64	1 130	6.550	145.1950	-1.27	-3.14	0.17	3.1600	7	18	126	9	19	11.85	11.67	1.62	17.71	
Peru Global 50	US715638BM30	2 545	5.625	145.5400	-1.35	-3.26	0.03	3.2790	5	13	119	7	14	17.45	17.17	4.20	31.59	



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	351	0.49	-1.22	17.16	0.1	-0.1	1.49	9.93	12.29	13.00	12.30	13.64	11.99	5.60	13.33	4.25	2.18	
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	247	0.0	-0.1	16.30	-4.61	-3.6	27.07	1.99	39.46	6.88	13.39	11.21						

