



PERU: REPORTE DIARIO

7 de octubre de 2019 6:45 PM

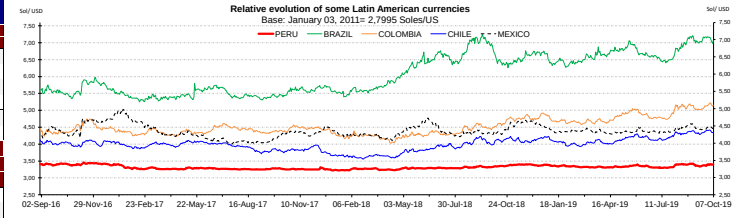
Indicadores Principales						
Indicadores principales	Periodo	Actual	Anterior	Indicadores	Hoy (pbs)	Cambio
						Diario
PBI (mensual, var % yoy)	Jul-19	3,28	2,62	CDS 3y	31	1 6
Inflación IPC (var % yoy)	Sep-19	1,85	2,04	CDS 5y	61	1 7
Inflación subyacente (var % yoy)	Sep-19	2,16	2,20	CDS 10y	115	1 8
Inflación meta (var % yoy)	Oct-19	2,00	2,00	EMBI+	103	-13 -4
Desempleo (%)	Aug-19	5,80	6,00	SPBVL PERU GEN	19 232	-0.20% -1.89%
Balanza comercial (US\$ Millones)	Jul-19	446	745	SPBVL LIMA 25	24 459	0.29% -1.87%
Tasa de política monetaria (%)	Oct-19	2,50	2,50	Volatilidad bono soberano (10 años)-Diaria		0,40%
				Volatilidad bono soberano (10 años)-Anualizada		6,39%
Deuda de largo plazo	S&P			Fitch	Moody's	NICE
Moneda extranjera	BBB+			BBB+	A3	BBB+
Moneda local	A-			A-	A3	A-



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Key Indicators									
Indicators	Period	Latest	Previous	Indicators	Today (bps)	Change			
GDP (monthly, yoy % ch.)	Jul-19	3.28	2.62	CDS 3y	31	1	1	6	
CPI Inflation (yoy % ch.)	Sep-19	1.85	2.04	CDS 5y	61	1	1	7	
Core Inflation (yoy % ch.)	Sep-19	2.16	2.20	CDS 10y	115	1	1	8	
Target Inflation (yoy % ch.)	Oct-19	2.00	2.00	EMBI+	103	-13	-4		
Unemployment (%)	Aug-19	5.80	6.00	SPBVL PERU GEN	19 232	-0.20%	-1.89%		
Trade Balance (US\$ Millions)	Jul-19	446	745	SPBVL LMA 25	24 459	0.29%	-1.87%		
Monetary Policy Rate (%)	Oct-19	2.50	2.50	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	A3			NICE	
Local currency	A-			Moody's	A3			BBB+	



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 PEN)	Years			Duration	Years		
					Bid				Ask	Bid												Ask
15-oct-19	PEPO1000T749	LT19OCT19		151	-	-	-	-	-	-	-	-	2,1159	-	17-Jul-19	29	0.03	0.02	0.03	2.90		
20-nov-19	PEPO1000T756	LT19NOV19		159	-	-	-	-	-	-	-	-	2,2125	-	21-sep-19	36	0.12	0.12	0.12	2.90		
04-dec-19	PEPO1000T764	LT19DEC19		119	-	-	-	-	-	-	-	-	2,1234	-	18-sep-19	35	0.16	0.16	0.16	2.90		
22-nov-20	PEPO1000T772	LT22NOV20		183	-	-	-	-	-	-	-	-	2,1298	-	24-Jul-19	44	0.30	0.29	0.30	2.92		
19-feb-20	PEPO1000T780	LT19FEB20		46	-	-	-	-	-	-	-	-	2,1335	-	22-may-19	13	0.38	0.37	0.38	2.93		
18-mar-20	PEPO1000T798	LT18MAR20		174	-	-	-	-	-	-	-	-	2,1374	-	25-sep-19	31	0.45	0.44	0.45	2.94		
15-abr-20	PEPO1000T806	LT15ABR20		84	-	-	-	-	-	-	-	-	2,1410	-	17-Jul-19	27	0.53	0.52	0.53	2.96		
20-may-20	PEPO1000T814	LT20MAY20		159	-	-	-	-	-	-	-	-	2,1457	-	04-sep-19	39	0.63	0.61	0.63	2.98		
17-jun-20	PEPO1000T822	LT17JUN20		60	-	-	-	-	-	-	-	-	2,1493	-	18-sep-19	32	0.71	0.69	0.71	3.00		
20-jul-20	PEPO1000T830	LT20JUL20		30	-	-	-	-	-	-	-	-	2,1537	-	24-Jul-19	44	0.80	0.78	0.80	3.02		
30-sep-20	PEPO1000T848	LT20SEP20		30	-	-	-	-	-	-	-	-	2,1578	-	28-sep-19	32	0.88	0.86	0.88	3.04		
16-sep-20	PEPO1000T856	LT20SEP20		30	-	-	-	-	-	-	-	-	2,1613	-	26-sep-19	1	0.96	0.94	0.96	3.07		
12-sep-20	PEPO1000C93	SB12AGO20	11.93	231	7.840	-	-	-	-	-	-	-	2,0742	-	19-Jul-19	4.0	0.97	0.95	0.85	3.82		
12-sep-23	PEPO1000C94	SB12SEP23	3.57	1,777	5,200	109.5456	109.5848	109.6240	109.6500	2,6000	2,5900	2,5800	3	07-oct-19	4.9	3.67	3.57	3.93	4.86			
12-sep-24	PEPO1000C4W4	SB12AGO24	8.67	11,543	5,700	111.7226	111.7703	111.7703	111.7584	3,0500	3,0400	3,0400	3,0476	35	07-oct-19	147.8	4.37	4.24	4.85	5.11		
12-sep-26	PEPO1000C09	SB12AGO26	12.48	12,515	8,200	127.5058	127.5752	127.6447	127.6222	3,6000	3,5900	3,5800	14	07-oct-19	33.0	5.60	5.40	6.85	5.53			
12-sep-28	PEPO1000C051	SB12AGO28	9.66	14,471	6,350	117.2217	117.2622	117.3431	117.2263	3,9950	3,9900	3,9800	3,9966	24	07-oct-19	63.6	7.12	6.85	8.85	5.85		
12-feb-29	PEPO1000C5F6	SB12FEB29E	9.04	14,041	5,940	114.1431	114.1846	114.3924	114.2787	4,0800	4,0750	4,0500	4,0653	10	07-oct-19	32.0	7.50	7.21	9.35	5.92		
12-sep-31	PEPO1000C4G7	SB12AGO31	10.58	14,448	6,950	122.7858	122.8374	123.3549	122.7293	4,4350	4,4300	4,4300	4,4420	15	07-oct-19	56.0	8.70	8.33	11.85	6.13		
12-sep-32	PEPO1000C5E9	SB12AGO32	9.36	13,627	6,150	115.4041	115.4566	115.8770	115.6676	4,5350	4,5300	4,4900	4,5099	11	07-oct-19	34.0	9.43	9.02	12.85	6.21		
12-sep-34	PEPO1000C054	SB12AGO34	16.01	7,613	5,400	107.7086	107.7860	108.2296	107.7507	4,6570	4,6500	4,6100	4,6535	13	07-oct-19	28.9	10.59	10.11	14.85	7.03		
12-sep-37	PEPO1000C221	SB12AGO37	10.50	13,968	6,900	123.5476	123.6152	123.9535	123.5511	4,8900	4,8850	4,8600	4,8904	50	07-oct-19	115.37	10.84	17.85	17.85	6.32		
12-feb-42	PEPO1000C4F7	SB12FEB42	10.42	4,443	6,850	123.8960	125.1322	125.2880	125.2947	5,0400	4,9600	4,9500	4,9500	2	07-oct-19	4.0	12.96	12.35	22.35	6.29		
12-feb-55	PEPO1000C4S2	SB12FEB55	10.22	2,272	6,714	-	-	-	128.5911	-	-	-	4,9723	-	04-oct-19	1.0	16.05	15.28	35.35	6.39		
13-oct-24	PEPO1000C0T89	SB13OCT24	49.89	1,332	6.84% + VAC	-	-	-	127.9144	-	-	-	1,0910	-	05-mar-18	5.0	4.38	4.33	5.02	3.09		
12-feb-30	PEPO1000C4B8	SB12FEB30	5.01	87	2.89%+VAC	-	-	-	111.5319	-	-	-	1,6530	-	31-may-20	27.0	9.20	9.06	10.35	3.46		
31-nov-35	PEPO1000C0V85	SB31ENE35	20.54	1,369	7.39% + VAC	-	-	-	184.8349	-	-	-	1,2600	-	14-nov-19	50.0	11.15	11.01	15.32	3.57		
12-feb-40	PEPO1000C4V6	SB12FEB40	5.45	260	3.14%+VAC	-	-	-	129.1501	-	-	-	1,4610	-	14-nov-19	80.0	16.08	15.85	20.35	3.67		
12-sep-46	PEPO1000C0L58	SB12AGO46	8.52	619	3.83% + VAC	-	-	-	135.3944	-	-	-	2,0790	-	24-may-18	15.0	18.70	18.32	26.85	3.77		
12-feb-54	PEPO1000C4OT0	SB12FEB54	5.68	437	3.26%+VAC	-	-	-	125.3887	-	-	-	2,1880	-	03-feb-17	1.0	22.68	22.19	34.35	3.87		