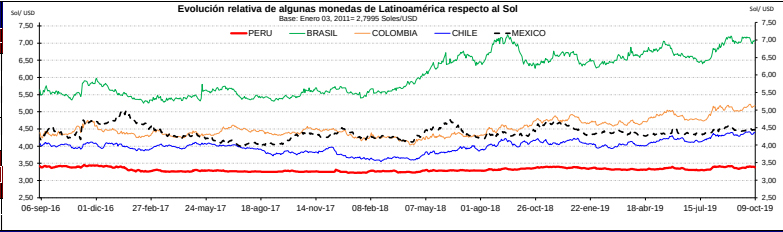




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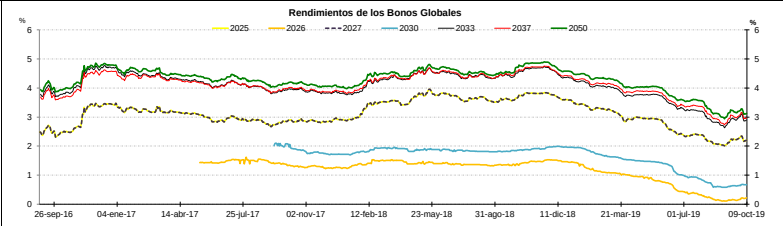
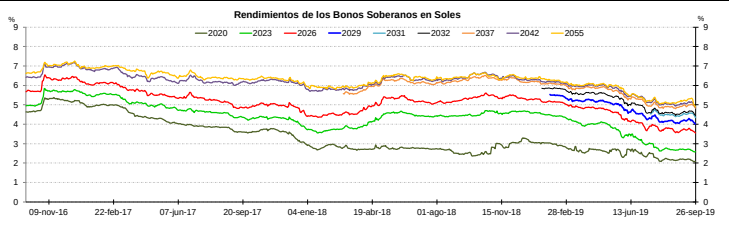
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Indicadores Principales						
Indicadores principales		Periodo	Actual	Anterior	Indicadores	
					Hoy (pbs)	Cambio
					Diario	Semanal
PBI (mensual, var % yoy)		Jul-19	3,28	2,62	CDS 3y	32 0,3 3
Inflación IPC (var % yoy)		Sep-19	1,85	2,04	CDS 5y	61 -0,4 3
Inflación subyacente (var % yoy)		Sep-19	2,16	2,20	CDS 10y	115 -0,1 3
Inflación meta (var % yoy)		Oct-19	2,00	2,00	EMBI+	105 1 -11
Desempleo (%)		Aug-19	5,80	6,00	SPBVL PERU GEN	19 060 -0,90% 0,27%
Balanza comercial (US\$ Millones)		Jul-19	446	745	SPBVL LIMA 25	24 237 -0,91% 0,55%
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+	
Moneda local		A-			A3	

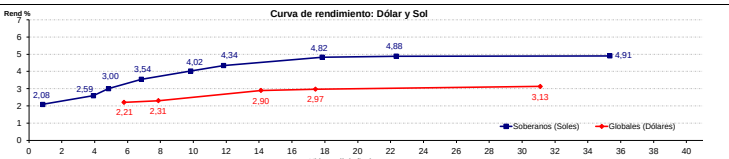
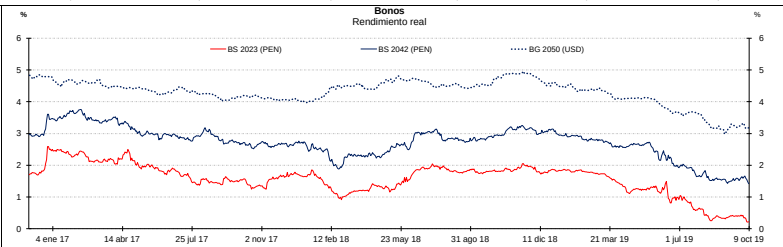
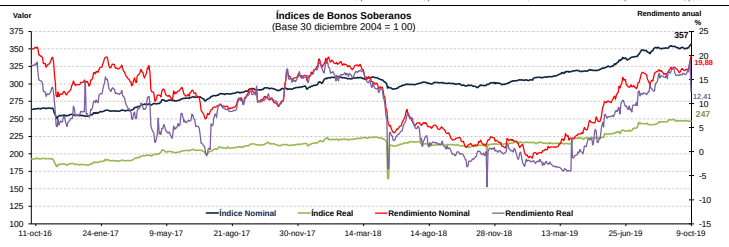


Bonos soberanos																				
Letras y bonos				Saldo vigente	Cupón %	Precio				Rendimiento				Nº de Operaciones del día	Última Negociación*		Duración	Duración	Vida media	Rendimiento medio histórico
Descripción	ISIN	Nominal	Intereses corridos SI			Postura		Última negociación del día	Promedio ponderado	Postura		Última negociación del día	Promedio ponderado		Día	Monto (Millones Soles)				
				Compra	Venta	Compra	Venta													
16-oct-19	PEP010007748	LTP16OCT19	-	151	-	-	99,9563	-	-	-	2,2737	-	17-jul-19	29	0,02	0,02	0,02	2,90		
20-nov-19	PEP010007756	LTP20NOV19	-	159	-	-	99,7378	-	-	-	2,2759	-	21-ago-19	36	0,12	0,11	0,12	2,90		
04-dic-19	PEP010007764	LTP04DIC19	-	119	-	-	99,6504	-	-	-	2,2768	-	18-sep-19	35	0,16	0,15	0,16	2,90		
22-ene-20	PEP010007772	LTP22ENE20	-	183	-	-	99,3446	-	-	-	2,2800	2	09-oct-19	31	0,29	0,29	0,29	2,92		
19-feb-20	PEP010007780	LTP19FEB20	-	46	-	-	99,1700	-	-	-	2,2817	-	22-may-19	13	0,37	0,36	0,37	2,93		
18-mar-20	PEP010007798	LTP18MAR20	-	174	-	-	98,9953	-	-	-	2,2836	2	09-oct-19	10	0,45	0,44	0,45	2,94		
15-abr-20	PEP010007806	LTP15ABR20	-	84	-	-	98,8207	-	-	-	2,2854	-	17-jul-19	27	0,53	0,51	0,53	2,96		
20-may-20	PEP010007814	LTP20MAY20	-	159	-	-	98,6024	-	-	-	2,2877	-	04-sep-19	39	0,62	0,61	0,62	2,98		
17-jun-20	PEP010007822	LTP17JUN20	-	60	-	-	98,4279	-	-	-	2,2895	-	18-sep-19	32	0,70	0,68	0,70	3,00		
20-jul-20	PEP010007830	LTP20JUL20	-	30	-	-	98,2223	-	-	-	2,2916	-	24-jul-19	44	0,79	0,77	0,79	3,02		
19-ago-20	PEP010007848	LTP19AGO20	-	30	-	-	98,0354	-	-	-	2,2935	-	28-ago-19	32	0,88	0,86	0,88	3,04		
16-sep-20	PEP010007855	LTP16SEP20	-	30	-	-	97,8610	-	-	-	2,2953	-	26-sep-19	1	0,95	0,93	0,95	3,07		
12-ago-20	PEP01000C33	SB12AGO20	12,36	231	7,840	-	104,7582	-	-	-	2,0842	-	19-jul-19	4,0	0,97	0,95	0,84	3,82		
12-sep-23	PEP01000C4N3	SB12SEP23	3,86	1 777	5,200	109,5263	109,6045	109,5654	109,5977	2,6000	2,5800	2,5900	2,5900	3	09-oct-19	10,0	3,66	3,57	3,93	
12-ago-24	PEP01000C4W4	SB12AGO24	8,98	11 543	5,700	111,8472	111,8948	111,9903	111,9789	3,0200	3,0100	2,9900	2,9989	21	09-oct-19	289,0	4,37	4,24	4,84	
12-ago-26	PEP01000C0J9	SB12AGO26	12,92	12 515	8,200	127,9636	128,0334	128,1032	127,9269	3,5300	3,5200	3,5100	3,5423	15	09-oct-19	28,0	5,59	5,40	6,84	
12-ago-28	PEP01000C501	SB12AGO28	10,01	14 471	6,350	117,7353	117,8166	117,8980	117,8880	3,9300	3,9200	3,9100	3,9509	19	09-oct-19	38,4	7,12	6,85	8,84	
12-feb-29	PEP01000C5F6	SB12FEB29E	9,36	14 041	5,940	114,7987	114,8823	115,0496	114,8326	4,0000	3,9900	3,9700	4,0220	20	09-oct-19	105,5	7,50	7,21	9,34	
12-ago-31	PEP01000C4G7	SB12AGO31	10,95	14 448	6,950	123,9672	124,0717	123,9275	123,7605	4,3200	4,3100	4,3250	4,3418	32	09-oct-19	241,5	8,71	8,35	11,84	
12-ago-32	PEP01000C5E9	SB12AGO32	9,69	13 627	6,150	116,5038	116,6099	116,6099	116,3226	4,4300	4,4200	4,4200	4,4471	10	09-oct-19	33,0	9,43	9,03	12,84	
12-ago-34	PEP01000C5G4	SB12AGO34	16,30	7 613	5,400	108,8964	108,9525	109,0085	108,7055	4,5500	4,5450	4,5400	4,5675	13	09-oct-19	24,0	10,60	10,14	14,84	
12-ago-37	PEP01000C221	SB12AGO37	10,88	13 968	6,900	124,8321	124,9006	125,1750	124,4394	4,7950	4,7900	4,7700	4,8246	55	09-oct-19	230,0	11,39	10,86	17,84	
12-feb-42	PEP01000C4L7	SB12FEB42	10,80	4 443	6,850	-	-	-	126,3236	-	-	-	4,8842	-	07-oct-19	4,0	12,92	12,31	22,34	
12-feb-55	PEP01000C4S2	SB12FEB55	10,58	2 272	6,714	-	-	-	129,9158	-	-	-	4,9065	-	04-oct-19	1,0	16,05	15,28	35,34	
13-oct-24	PEP01000C789	SB13OCT24	50,46	1 332	6,84% + VAC	-	-	-	127,8282	-	-	-	1,1010	-	05-mar-18	5,0	4,37	4,32	5,01	
12-feb-30	PEP01000C4U8	SB12FEB30	5,19	87	2,89%+VAC	-	-	-	111,6684	-	-	-	1,6390	-	31-may-16	27,0	9,20	9,05	10,34	
31-ene-35	PEP01000C6V5	SB13ENE35	21,15	1 369	7,39% + VAC	-	-	-	185,2183	-	-	-	1,2400	-	14-ene-19	51,0	11,15	11,01	15,31	
12-feb-40	PEP01000C4V6	SB12FEB40	5,65	260	3,14%+VAC	-	-	-	129,4314	-	-	-	1,4470	-	14-ene-19	80,0	16,08	15,85	20,34	
12-ago-46	PEP01000C1S8	SB12AGO46	8,82	619	3,83% + VAC	-	-	-	135,4888	-	-	-	2,0750	-	24-may-18	15,0	18,70	18,32	26,84	
12-feb-54	PEP01000C4T0	SB12FEB54	5,88	437	3,26%+VAC	-	-	-	125,3582	-	-	-	2,1890	-	03-feb-17	1,0	22,67	22,18	34,34	

Bonos globales																	
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	127,7440	-0,17	0,70	0,26	2,2080	2	-13	62	26	18	4,88	4,83	0,28	5,87
Perú Global 26	XS1315181708	€1 097	2,750	115,8630	-0,04	-0,04	0,60	0,2140	1	0	97	-4	0	5,82	5,81	0,41	6,40
Perú Global 27	US715638BU55	1 062	4,125	113,0320	-0,32	1,13	0,27	2,3050	4	-15	43	-1	0	6,08	6,01	0,53	6,98
Perú Global 30	US715638DA73	750	2,844	104,3130	-0,29	-0,43	0,31	2,3840	3	4	51	-2	-2	9,26	9,15	0,96	10,85
Perú Global 30	XS1373156618	€998	3,750	130,7820	-0,01	0,11	0,78	0,6720	0	-1	125	-5	-2	8,84	8,81	0,95	10,46
Perú Global 33	US715638AP79	2 152	8,750	167,3530	-0,44	3,20	0,03	2,9000	3	-21	102	-3	-19	9,54	9,40	1,16	14,33
Perú Global 37	US715638AU64	1 130	6,550	148,3900	-0,47	3,17	0,38	2,9720	3	-19	110	-3	-17	11,90	11,72	1,63	17,68
Perú Global 50	US715638BM30	2 545	5,625	149,4570	-0,59	3,89	0,43	3,1270	2	-15	104	-3	-15	17,61	17,34	4,25	31,56



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	357	1,92	5,84	19,88	1,1	2,7	1,49	9,93	12,29	13,00	12,30	13,64	11,99	5,60	13,33	4,25	2,18
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	247	-0,4	-0,4	16,55	-6,4	-3,90	27,14	2,00	39,35		6,85		13,42				11,23



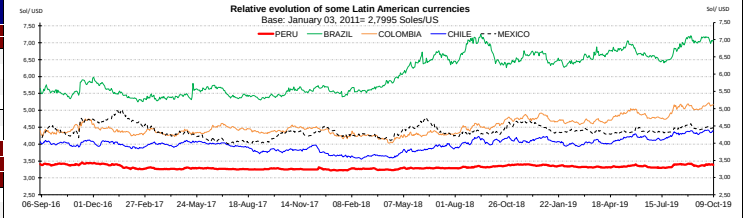
Moneda	Spot	Cambio (%)				
		1 S	1 M	3 M	6 M	12 M
Sol (Soles / Dólar)	3.37	-0.66	0.53	2.14	2.38	1.26
Forwards Soles	Plazos					
	1 M	2 M	3 M	6 M	9 M	12 M
Sol (Soles / Dólar)	3.37	3.38	3.38	3.39	3.40	3.42
Tasas de interés (%)	Plazos					
	O/N	1 S	1 M	3 M	6 M	12 M
Tasa interbancaria soles %	2.50	3.58	4.82	4.93	5.06	5.35



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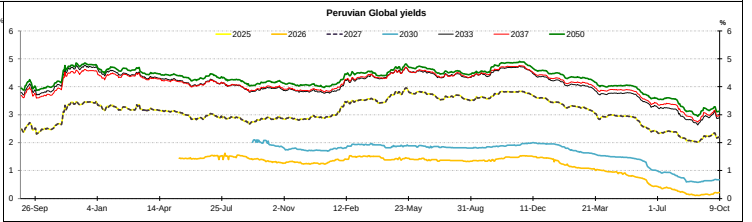
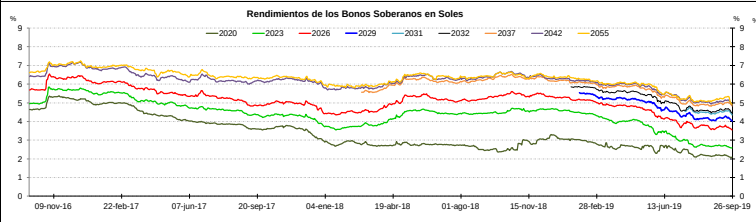
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Key Indicators						
Indicators	Period	Latest	Previous	Indicators	Today (bps)	Change
GDP (monthly, yoy % ch.)	Jul-19	3,28	2,62	CDS 3y	32	0.3
CPI Inflation (yoy % ch.)	Sep-19	1,85	2,04	CDS 5y	61	-0.4
Core Inflation (yoy % ch.)	Sep-19	2,16	2,20	CDS 10y	115	-0.1
Target Inflation (yoy % ch.)	Oct-19	2,00	2,00	EMBI+	105	1
Unemployment (%)	Aug-19	5,80	6,00	SPBVL PERU GEN	19 060	-0.90%
Trade Balance (US\$ Millions)	Jul-19	446	745	SPBVL LIMA 25	24 237	-0.91%
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+					
Local currency	A-					

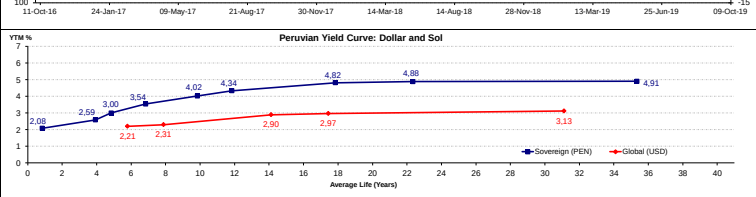
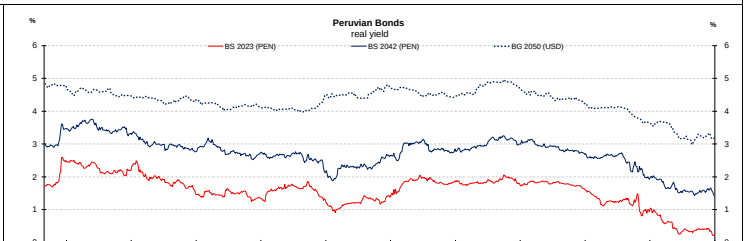
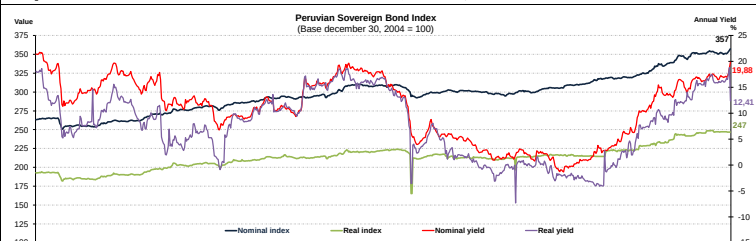


Sovereign Bonds									
T-bills and bonds				Outstanding		Coupon %	Position		Price
Description	ISIN	Mnemonic	Accrued Interest	Millions PEN			Bid	Ask	
16-oct-19	PEP01000T749	LTP16OCT19		151	-	-	-	-	99,9563
20-nov-19	PEP01000T756	LTP20NOV19		159	-	-	-	-	99,7378
04-dic-19	PEP01000T764	LTP04DIC19		119	-	-	-	-	99,6504
22-ene-20	PEP01000T772	LTP22ENE20		183	-	-	-	-	99,3446
18-feb-20	PEP01000T780	LTP18FEB20		46	-	-	-	-	99,1700
18-mar-20	PEP01000T788	LTP18MAR20		174	-	-	-	-	98,9953
15-abr-20	PEP01000T806	LTP15ABR20		84	-	-	-	-	98,8207
20-may-20	PEP01000T814	LTP20MAY20		159	-	-	-	-	98,6024
17-jun-20	PEP01000T822	LTP17JUN20		60	-	-	-	-	98,4279
20-jul-20	PEP01000T830	LTP20JUL20		30	-	-	-	-	98,2223
19-ag-20	PEP01000T848	LTP20JUL21		30	-	-	-	-	98,0354
16-sep-20	PEP01000T865	LTP20JUL22		30	-	-	-	-	97,8610
12-ag-20	PEP01000C733	SB12AGO20	12,36	231	7,840				104,7582
12-sep-23	PEP01000C4N3	SB12SEP23	3,86	1 777	5,200	109,5263	109,5045		109,5654
12-ag-24	PEP01000C4N4	SB12AGO24	6,96	11 543	5,700	111,8472	111,8948		111,9903
12-sep-26	PEP01000C4N9	SB12AGO26	12,92	12 515	8,200	127,9636	128,0334		128,1032
12-sep-28	PEP01000C5D1	SB12AGO28	10,01	14 471	6,350	117,7353	117,8166		117,8990
12-feb-29	PEP01000C5F6	SB12FEB29	9,36	14 041	5,940	114,7987	114,8823	115,0496	114,6326
12-mar-31	PEP01000C4G7	SB12AGO31	10,95	14 448	6,950	123,9672	124,0717	123,9275	123,7605
12-sep-32	PEP01000C5E9	SB12AGO32	9,69	13 627	6,150	116,5038	116,6099	116,6099	116,3226
12-ag-34	PEP01000C5G4	SB12AGO34	16,30	7 613	5,400	108,8964	108,9525	109,0085	108,7055
12-sep-37	PEP01000C271	SB12AGO37	10,88	13 968	6,900	124,8321	124,9006	125,1750	124,4394
12-feb-42	PEP01000C4A7	SB12FEB42	10,80	4 443	6,850	-	-	-	126,3236
12-feb-55	PEP01000C452	SB12FEB55	10,58	2 272	6,714	-	-	-	129,9158
13-oct-24	PEP01000C189	SB13OCT24	50,46	1 332	6,84%+ VAC	-	-	-	127,8282
12-feb-30	PEP01000C4J8	SB12FEB30	5,19	87	2,89%+VAC	-	-	-	111,6684
31-ene-35	PEP01000C4V5	SB31ENE35	21,15	1 369	7,39%+ VAC	-	-	-	185,2183
12-feb-40	PEP01000C4V6	SB12FEB40	5,65	260	3,14%+VAC	-	-	-	129,4314
12-ag-46	PEP01000C158	SB12AGO46	8,82	619	3,83%+ VAC	-	-	-	135,4888
12-feb-54	PEP01000C470	SB12FEB54	5,88	437	3,26%+VAC	-	-	-	125,3582

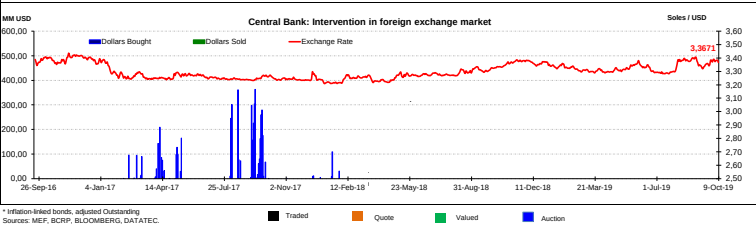
Global Bonds									
Bonds	ISIN	Outstanding Millions USD	Coupon %	Price	Change		Price Spread Bid / Ask	Yield	%
					Daily	Weekly			
Peru Global 25	US715638AS19	1 646	7,350	127,7440	-0,17	0,70	0,26	2,2080	2
Peru Global 26	XS1315181708	€1 097	2,750	115,8630	-0,04	-0,04	0,60	0,2140	1
Peru Global 27	US715638BU55	1 062	4,125	113,0320	-0,32	1,13	0,27	2,3050	4
Peru Global 30	US715638DA73	750	2,844	104,3130	-0,29	-0,43	0,31	2,3840	3
Peru Global 30	XS1373156618	€998	3,750	130,7820	-0,01	0,11	0,78	0,6720	0
Peru Global 33	US715638AP79	2 152	8,750	167,3530	-0,44	3,20	0,03	2,9000	3
Peru Global 37	US715638AU64	1 130	6,550	148,3900	-0,47	3,17	0,38	2,9720	3
Peru Global 50	US715638BM30	2 545	5,625	149,4570	-0,59	3,89	0,43	3,1270	2



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	357	1.92	5.84	19.88	1.1	2.7	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	-0.4	-0.4	16.55	-6.39	-3.9	27.14	2.00	39.35	6.85	13.42	11.23					



04-Jan-17	14-Apr-17	25-Jul-17	02-Nov-17	12-Feb-18	23-May-18	31-Aug-18	11-Dec-18	21-Mar-19	01-Jul-19	09-Oct-19
Currency		Spot		Change (%)						
				1W	1M	3M	6M	12M		
Sol (Soles / Dollar)		3.37		-0.66	0.75	2.14	2.38	1.26		
Forwards PEN		Tenors								
		1M	2M	3M	6M	9M	12M			
Sol (Soles / Dollar)		3.37		3.38	3.38	3.39	3.40	3.42		
Interest Rates (%)		Tenors								
		01N	1W	1M	3M	6M	12M			
PEN Interbank Rates		2.50		3.58	4.82	4.93	5.06	5.35		
USD Interbank Rates		2.00		0.22	1.15	1.64	1.76	2.02		



Operations in the foreign exchange market with non-banking costumers (millions of US\$)								
Spot market	Dates							
	9-Oct-19	7-Oct-19	4-Oct-19	3-Oct-19	2-Oct-19	1-Oct-19	30-Sep-19	
Purchases	311	311	311	296	317	414	395	
Sales	231	231	231	375	371	381	583	
Forward purchases	Dates							
	9-Oct-19	7-Oct-19	4-Oct-19	3-Oct-19	2-Oct-19	1-Oct-19	30-Sep-19	
Pacted	175	175	175	224	401	328	356	
Redemption	284	284	284	332	220	190	204	
Forward sells	Dates							
	9-Oct-19	7-Oct-19	4-Oct-19	3-Oct-19	2-Oct-19	1-Oct-19	30-Sep-19	
Pacted	330	330	330	883	429	382	127	
Redemption	442	442	442	915	221	382	75	