

10 de enero de 2019 6:26 PM

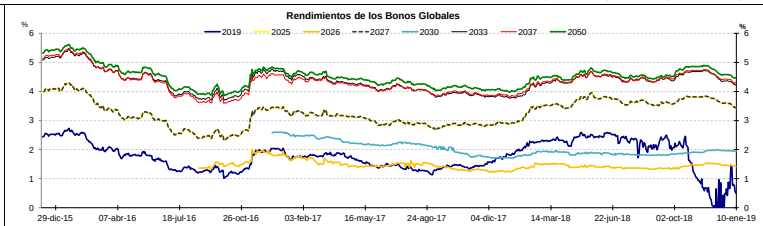
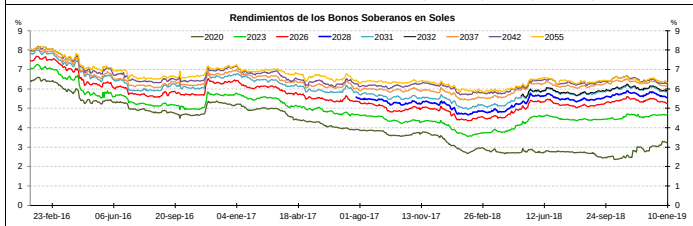
Evolución relativa de algunas monedas de Latinoamérica respecto al Sol
Base: Enero 03, 2011 = 2,7995 Soles/USD

The chart displays the relative evolution of five Latin American currencies against the US Dollar (USD) from December 9, 2015, to November 10, 2018. The base rate is 2,7995 Soles/USD as of January 3, 2011. The currencies tracked are Peru (PERU), Brazil (BRASIL), Colombia (COLOMBIA), Chile (CHILE), and Mexico (MEXICO). The Y-axis represents the value in USD, ranging from 2.50 to 7.50. The X-axis shows dates from 09-dic-15 to 10-nov-18. The chart shows that the Brazilian currency (BRASIL) has the highest volatility and value, while the Peruvian currency (PERU) has the lowest and is the most stable.

Fecha	PERU	BRASIL	COLOMBIA	CHILE	MEXICO
09-dic-15	3.00	6.50	4.50	3.50	4.00
04-mar-16	3.00	6.50	4.50	3.50	4.00
31-mar-16	3.00	6.00	4.50	3.50	4.00
25-aug-16	3.00	5.50	4.50	3.50	4.00
21-nov-16	3.00	5.50	4.50	3.50	4.00
15-feb-17	3.00	5.50	4.50	3.50	4.00
12-may-17	3.00	5.50	4.50	3.50	4.00
08-aug-17	3.00	5.50	4.50	3.50	4.00
02-nov-17	3.00	5.50	4.50	3.50	4.00
29-nov-17	3.00	5.50	4.50	3.50	4.00
25-abr-18	3.00	5.50	4.50	3.50	4.00
20-jul-18	3.00	5.50	4.50	3.50	4.00
16-oct-18	3.00	5.50	4.50	3.50	4.00
10-nov-18	3.00	5.50	4.50	3.50	4.00

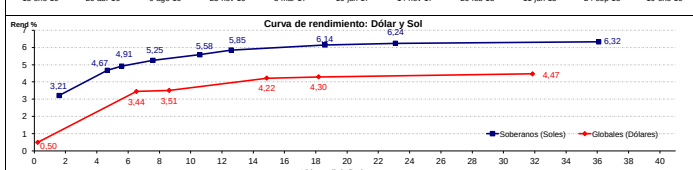
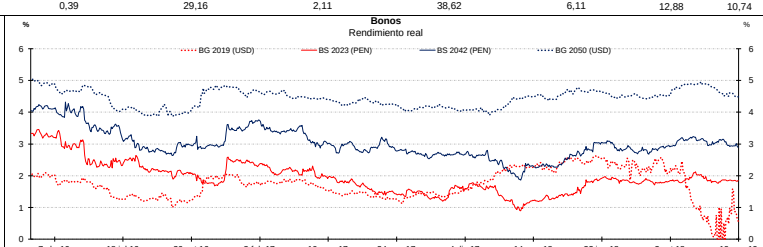
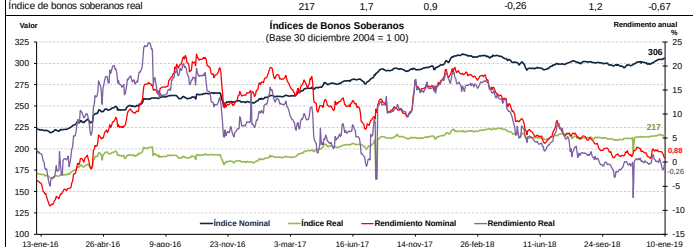
Letras y bonos					Saldo vigente	Milesiones de \$	Cupón %	Precio				Rendimiento				N° de Operaciones del día	Última Negociación*		Duración	Duración	Vida media	Rendimiento medio histórico		
Descripción	ISN	Número	Intereses corridos SI	Postura				Última negociación del día	Promedio ponderado	Postura		Última negociación del día	Promedio ponderado	Día	Monto (Millones de \$)		Años	Modificada					Años	
				Compra						Venta	Compra													Venta
23-ene-19	PEP010007657	LTP23ENE19	-	427	-	-	-	-	99,92	-	-	-	2,20	-	07-nov-18	29	0,04	0,04	0,04	2,90				
20-feb-19	PEP010007665	LTP20FEB19	-	364	-	-	-	-	99,75	-	-	-	2,20	-	05-dic-18	49	0,11	0,11	0,11	2,90				
20-mar-19	PEP010007673	LTP20MAR19	-	321	-	-	-	-	99,58	-	-	-	2,20	-	19-dic-18	21	0,19	0,19	0,19	2,91				
17-abr-19	PEP010007681	LTP17ABR19	-	241	-	-	-	-	99,41	-	-	-	2,20	-	24-oct-18	33	0,27	0,26	0,27	2,91				
22-may-19	PEP010007699	LTP22MAY19	-	299	-	-	-	-	99,20	-	-	-	2,21	-	28-nov-18	27	0,37	0,36	0,37	2,93				
19-jun-19	PEP010007707	LTP19JUN19	-	175	-	-	-	-	99,03	-	-	-	2,21	-	12-dic-31	31	0,44	0,43	0,44	2,94				
17-jul-19	PEP010007715	LTP17JUL19	-	184	-	-	-	-	98,87	-	-	-	2,21	-	09-ene-19	4	0,52	0,51	0,52	2,96				
21-ago-19	PEP010007723	LTP21AGO19	-	149	-	-	-	-	98,65	-	-	-	2,21	-	05-dic-18	22	0,62	0,61	0,62	2,98				
18-sep-19	PEP010007731	LTP18SEP19	-	73	-	-	-	-	98,48	-	-	-	2,21	-	19-dic-18	21	0,70	0,68	0,70	3,00				
16-oct-19	PEP010007749	LTP16OCT19	-	50	-	-	-	-	98,32	-	-	-	2,22	-	19-nov-18	1	0,78	0,76	0,78	3,02				
20-nov-19	PEP010007756	LTP20NOV19	-	25	-	-	-	-	98,10	-	-	-	2,22	-	28-nov-18	35	0,87	0,85	0,87	3,04				
04-dic-19	PEP010007764	LTP04DIC19	-	15	-	-	-	-	98,02	-	-	-	2,22	-	12-dic-18	15	0,91	0,89	0,91	3,05				
12-ago-20	PEP010000CY33	SB12AGO20	32,17	1.574	7,840	106,96	107,01	107,06	107,03	3,25	3,22	3,20	3,21	14	10-ene-19	58,3	1,50	1,46	1,59	4,11				
12-sep-23	PEP010000C4G3	SB12SEP23	17,24	5.739	5,200	102,07	102,12	102,12	102,11	4,68	4,67	4,7	4,67	56	10-ene-19	206,0	4,20	4,02	4,67	5,09				
12-ago-24	PEP010000C4W4	SB12AGO24	23,39	11.031	5,700	103,71	103,75	103,72	103,73	4,92	4,91	4,92	4,91	16	10-ene-19	83,0	4,84	4,62	5,59	5,29				
12-mag-26	PEP010000C0J9	SB12AGO26	33,65	12.515	8,200	118,05	118,12	118,18	118,17	5,27	5,26	5,25	5,25	31	10-ene-19	100,6	5,88	5,59	7,59	5,67				
12-ago-28	PEP010000C5D1	SB12AGO28	26,06	14.134	6,350	105,76	105,84	105,84	105,84	5,56	5,55	5,55	5,55	14	10-ene-19	60,0	7,33	6,94	9,59	5,96				
12-feb-29	PEP010000C4Q6	SB12FEB29	3,01	10.350	6,000	102,08	102,54	102,6978	102,619	5,72	5,66	5,58	5,58	4	10-ene-19	16,0	7,69	7,28	10,09	6,01				
12-ago-31	PEP010000C4G7	SB12AGO31	28,52	14.123	6,950	109,50	109,69	109,69	109,69	5,87	5,85	5,85	5,85	1	10-ene-19	1,0	8,69	8,21	12,59	6,19				
12-ago-32	PEP010000C5E9	SB12AGO32	25,24	11.362	6,150	102,07	102,12	102,12	102,17	5,93	5,92	5,92	5,91	17	10-ene-19									

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
					Diarlo	Semanal			Diarlo	Semanal		Diarlo	Semanal	Duración años	Duración modificada	Convexidad	
Perú Global 19	US715638AW21	396	7.125	101,40	-0,04	0,09	0,15	0,50	-7	-83	-9	-113	0,22	0,22	0,00	0,22	
Perú Global 25	US715638AS19	1.793	7,350	122,63	-0,03	0,54	0,38	3,44	0	-9	70	-12	5,29	5,20	0,34	6,62	
Perú Global 26	XS1315181708	€1 100	2,750	108,81	0,01	0,14	0,71	1,43	0	-2	158	2	-6	6,38	6,29	0,49	7,16
Perú Global 27	US715638BU55	1.250	4,125	104,57	-0,07	0,69	0,36	3,51	1	-9	61	-4	-7	6,55	6,43	0,60	7,73
Perú Global 30	XS1373156618	€1 000	3,750	117,80	-0,08	-0,02	0,81	1,95	1	0	173	3	-5	9,20	9,11	1,01	11,22
Perú Global 33	US715638AP79	2.188	8,750	149,59	0,02	1,31	0,29	4,22	0	-9	132	-5	-28	9,70	9,50	1,20	15,08
Perú Global 37	US715638AU64	1.165	6,550	128,23	-0,11	1,02	0,53	4,30	1	-7	140	-4	-25	11,59	11,35	1,61	18,44
Perú Global 50	US715638BM30	2.545	5,625	119,59	-0,06	1,17	0,40	4,47	0	-6	140	-6	-22	16,40	16,04	3,82	32,33

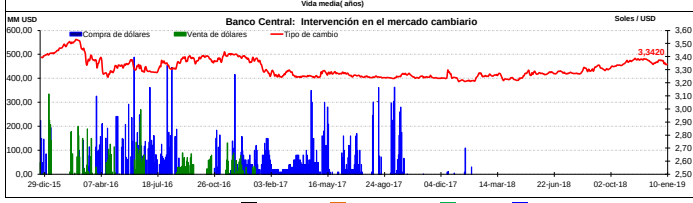


Índice	Valor	Cambio		Rend anual %	Cambio (pbs.)		Composición del índice									
		Diario	Semanal		Diario	Semanal	12-ago-20	12-sep-23	12-ago-24	12-ago-26	12-ago-28	12-feb-29	12-ago-31	12-ago-32	12-ago-37	12-feb-42

Índice de bonos soberanos nominal	306	0.11	1.37	0.88	-0.3	-1.3	1.62	5.58	10.93	14.17	14.40	0.00	9.95	14.86	11.12	10.51	4.56
Índice	Valor	Cambio		Rend anual %	Cambio (pts.)		Composición del índice										
		Diario	Semanal		Diario	Semanal	13-jul-19	13-oct-24	12-feb-30	11-ene-35	12-feb-40	12-ago-46	12-feb-				



	7 abr 18	16 jun 18	26 oct 18	3 feb 17	16 may 17	24 ago 17	4 oct 17	14 mar 19	22 jun 19	2 oct 19	10 ene 19	
Moneda							Cambio (%)					
							1 S	1 M	3 M	6 M	12 M	
Sol (Soles / Dólar)	3.34						-0.77	-0.57	0.42	2.10	3.72	
Forward Sales							Plazos					
							1 M	2 M	3 M	6 M	9 M	12 M
Sol (Soles / Dólar)	3.35						3.35	3.35	3.35	3.36	3.38	3.39
Tasas de interés (%)							Plazos					
							O/N	1 S	1 M	3 M	6 M	12 M
Tasa interbancaria soles %	2.75						3.58	3.58	4.82	4.93	5.06	5.35



Tasa interbancaria dolares %	1,75	0,22	1,15	1,64	1,76	2,02		
Operaciones en el mercado cambiario con el público (millones de US\$)								
Mercado spot	Días							
	10-Jan-19	9-Jan-19	8-Jan-19	7-Jan-19	4-Jan-19	3-Jan-19	2-Jan-19	
	Compras	452	452	281	387	396	330	166
	Ventas	328	328	257	418	336	275	118
Compras Forward	Días							
	10-Jan-19	9-Jan-19	8-Jan-19	7-Jan-19	4-Jan-19	3-Jan-19	2-Jan-19	
	Pactadas	194	194	356	86	122	175	24
	Vencidas	163	163	289	94	258	86	43
Ventas Forward	Días							
	10-Jan-19	9-Jan-19	8-Jan-19	7-Jan-19	4-Jan-19	3-Jan-19	2-Jan-19	
	Pactadas	210	210	219	151	413	235	43
	Vencidas	211	211	260	83	537	200	85



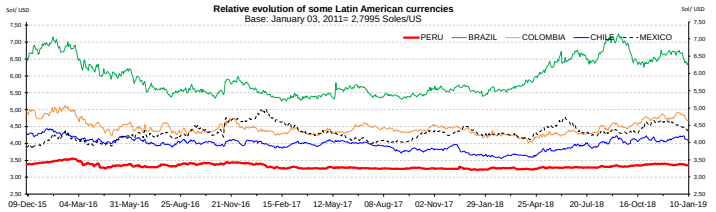
PERU : DAILY REPORT

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Key Indicators

Indicators	Period	Latest	Previous	Indicators	Today (bps)	Change
GDP (monthly, yoy % ch.)	Oct-18	4.20	2.13	CDS 3y	47	-1
CPI Inflation (yoy % ch.)	Dec-18	2.19	2.17	CDS 5y	84	-1
Core Inflation (yoy % ch.)	Nov-18	2.16	2.13	CDS 10y	144	-1
Target Inflation (yoy % ch.)	Jan-19	2.00	2.00	EMBI+	126	1
Unemployment (%)	Nov-18	6.20	6.90	SPBVL PERU GEN	19 699	0.68%
Trade Balance (US\$ Millions)	Nov-18	527	-99	SPBVL LIMA 25	26 618	0.19%
Monetary Policy rate (%)	Jan-19	2.75	2.75	Volatility of sovereign bond (10 years) - Daily		0.40%
				Volatility of sovereign bond (10 years) - Annualized		6.39%

Long term debt	S&P				
Foreign currency	BBB+				
Local currency	A-				

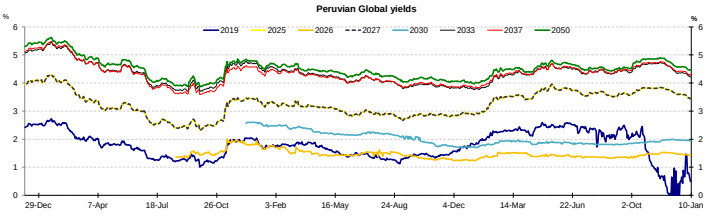
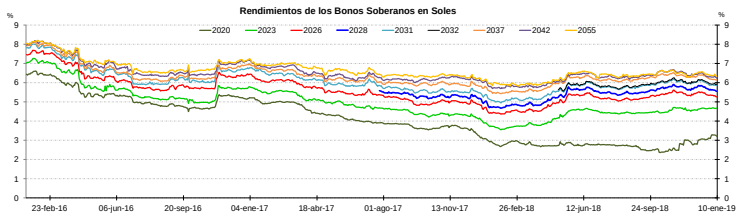


Sovereign Bonds

T-bills and bonds				Outstanding	Coupon %	Price			Yield	Position			No. Day Operations	Last Trade*		Duration	Modified	Average Life	Historical average yield	
Description	ISIN	Mnemonic	Accrued Interest			Millions PEN	Bid	Ask		Last trading day	weighted average	Bid		Ask	Last trading day					weighted average
23-ene-19	PEP010007657	LTP23ENE19		427	-	-	-	99.92	-	-	-	2.20	-	07-nov-18	28	0.04	0.04	0.04	2.90	
20-feb-19	PEP010007665	LTP20FEB19		364	-	-	-	99.75	-	-	-	0.11	-	05-dic-18	49	0.11	0.11	0.11	2.90	
20-mar-19	PEP010007673	LTP20MAR19		321	-	-	-	99.58	-	-	-	2.20	-	19-dic-18	21	0.19	0.19	0.19	2.91	
17-abr-19	PEP010007681	LTP17ABR19		241	-	-	-	99.41	-	-	-	2.20	-	24-oct-18	33	0.27	0.26	0.27	2.91	
22-may-19	PEP010007699	LTP22MAY19		299	-	-	-	99.20	-	-	-	2.21	-	28-nov-18	27	0.37	0.36	0.37	2.93	
19-jun-19	PEP010007707	LTP19JUN19		175	-	-	-	99.03	-	-	-	2.21	-	12-dic-18	31	0.44	0.43	0.44	2.94	
17-jul-19	PEP010007715	LTP17JUL19		184	-	-	-	98.87	-	-	-	2.21	-	09-ene-19	4	0.52	0.51	0.52	2.96	
21-ago-19	PEP010007723	LTP21AGO19		149	-	-	-	98.65	-	-	-	2.21	-	05-dic-18	22	0.62	0.61	0.62	2.98	
18-sep-19	PEP010007731	LTP18SEP19		73	-	-	-	98.48	-	-	-	2.21	-	19-dic-18	21	0.70	0.68	0.70	3.00	
16-oct-19	PEP010007749	LTP16OCT19		50	-	-	-	98.32	-	-	-	2.22	-	19-nov-18	1	0.78	0.76	0.78	3.02	
20-nov-19	PEP010007756	LTP20NOV19		25	-	-	-	98.10	-	-	-	2.22	-	28-nov-18	35	0.87	0.85	0.87	3.04	
04-dic-19	PEP010007764	LTP04DIC19		15	-	-	-	98.02	-	-	-	2.22	-	12-dic-18	15	0.91	0.89	0.91	3.05	
12-ago-20	PEP010000Y93	SB12AGO20	32.17	1 574	7.840	106.96	107.01	107.06	107.03	3.25	3.22	3.20	31	14	10-ene-19	58.3	1.50	1.46	1.59	4.11
12-sep-23	PEP010000C403	SB12SEP23	17.24	5 739	5.200	102.07	102.12	102.12	102.11	4.68	4.67	4.7	47	56	10-ene-19	206.0	4.20	4.02	4.67	5.09
12-ago-24	PEP010000C404	SB12AGO24	23.39	11 031	5.700	103.71	103.75	103.71	103.73	4.92	4.91	4.92	49	16	10-ene-19	83.0	4.84	4.62	5.59	5.29
12-ago-26	PEP010000C309	SB12AGO26	33.65	12 515	8.200	118.05	118.12	118.18	118.17	5.27	5.26	5.25	5.25	31	10-ene-19	100.6	5.88	5.59	7.59	5.67
12-ago-28	PEP010000C501	SB12AGO28	26.06	14 134	6.350	105.76	105.84	105.84	105.84	5.56	5.55	5.55	5.55	14	10-ene-19	60.0	7.33	6.94	9.59	5.96
12-feb-29	PEP010000C406	SB12FEB29	3.01	10 350	6.000	102.08	102.54	102.70	102.71	5.72	5.66	5.58	5.58	4	10-ene-19	16.0	7.69	7.28	10.09	6.01
12-ago-31	PEP010000C407	SB12AGO31	29.52	14 123	6.950	109.50	109.69	109.69	109.69	5.87	5.85	5.85	5.85	1	10-ene-19	1.0	8.69	8.21	12.59	6.19
12-ago-32	PEP010000C5E9	SB12AGO32	25.24	11 362	6.150	102.07	102.12	102.12	102.17	5.93	5.92	5.92	5.91	17	10-ene-19	138.1	9.36	8.84	13.59	6.27
12-ago-37	PEP010000C221	SB12AGO37	28.31	10 013	6.900	108.15	108.38	108.26	108.33	6.16	6.14	6.15	6.14	9	10-ene-19	69.5	10.94	10.31	18.59	6.46
12-feb-42	PEP010000C457	SB12FEB42	28.11	4 443	6.850	107.01	107.20	107.32	107.39	6.28	6.26	6.25	6.24	8	10-ene-19	35.0	12.16	11.44	23.09	6.54
12-feb-55	PEP010000C452	SB12FEB55	27.55	2 272	6.714	-	-	-	105.58	-	-	-	6.32	-	28-dic-18	0.2	14.27	13.41	36.09	6.64
13-oct-24	PEP010000C789	SB13OCT24	24.52	1 311	6.84% + VAC	-	-	-	125.88	-	-	-	2.03	-	05-mar-18	5.0	4.98	4.88	5.76	3.09
12-feb-30	PEP010000C408	SB12FEB30	13.13	86	2.89%+VAC	-	-	-	104.94	-	-	-	2.36	-	05-mar-18	5.0	9.64	9.42	11.09	3.46
31-ene-35	PEP010000C655	SB13ENE35	47.87	1 347	7.39% + VAC	149.56	156.15	160.80	160.73	3.35	2.95	2.68	2.68	-	10-ene-19	30.0	11.02	10.73	16.06	3.57
12-feb-40	PEP010000C406	SB12FEB40	14.29	256	3.14%+VAC	-	-	-	102.34	-	-	-	2.97	-	29-ago-18	80.0	15.68	15.23	21.09	3.67
12-ago-46	PEP010000C158	SB12AGO46	22.33	609	3.83% + VAC	-	-	-	115.98	-	-	-	2.96	-	24-may-18	15.0	18.08	17.57	27.59	3.77
12-feb-54	PEP010000C470	SB12FEB54	14.89	431	3.26%+VAC	-	-	-	107.05	-	-	-	2.92	-	03-feb-17	1.0	21.68	21.06	35.09	3.87

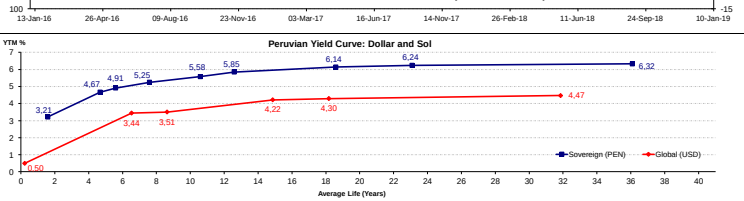
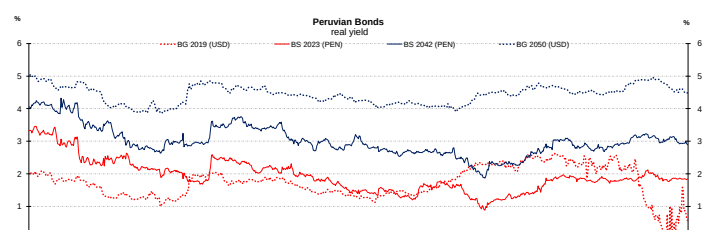
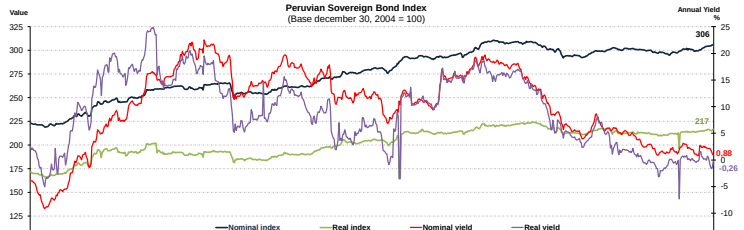
Global Bonds

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 19	US715638AW21	396	7.125	101.40	-0.04	0.09	0.15	0.50	-7	-93	-208	-9	-113	0.22	0.22	0.00	0.22
Peru Global 25	US715638AS19	1 793	7.350	122.63	-0.03	0.54	0.38	3.44	0	-9	70	11	-12	5.29	5.20	0.34	6.62
Peru Global 26	XS1315181708	€1 100	2.750	108.81	0.01	0.14	0.71	1.43	0	-2	158	2	-6	6.38	6.29	0.49	7.16
Peru Global 27	US715638BU55	1 250	4.125	104.57	-0.07	0.69	0.36	3.5	1	-9	61	-4	-7	6.55	6.43	0.60	7.73
Peru Global 30	XS1373156618	€1 000	3.750	117.80	-0.08	-0.02	0.81	1.95	1	0	173	3	-5	9.20	9.11	1.01	11.22
Peru Global 33	US715638AP79	2 188	8.750	149.59	0.02	1.31	0.29	4.22	0	-9	132	-5	-28	9.70	9.50	1.20	15.08
Peru Global 37	US715638AU64	1 165	6.550	128.23	-0.11	1.02	0.53	4.30	1	-7	140	-4	-25	11.59	11.35	1.61	18.44
Peru Global 50	US715638BM30	2 545	5.625	119.59	-0.06	1.17	0.40	4.47	0	-6	140	-6	-22	16.40	16.04	3.82	32.32

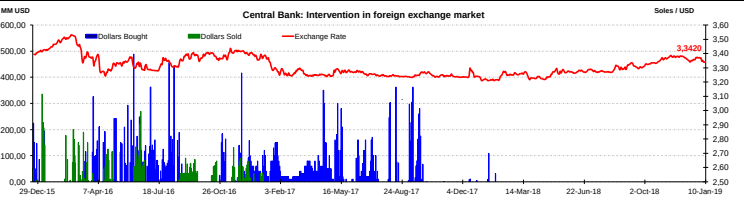


Peruvian sovereign bond index

Index	Value	Change		Annual yield %	Change (bps)		Index composition (%)											
		Daily	Weekly		Daily	Weekly	12-Aug-28	12-Sep-23	12-Aug-24	12-Aug-26	12-Aug-28	12-Feb-29	12-Aug-31	12-Aug-32	12-Aug-37	12-Feb-42	12-Feb-55	
Sovereign nominal bond index	306	0.11	1.37	0.88	-0.3	-1.3	1.62	5.58	10.93	14.17	14.40	0.00	9.95	14.86	11.12	10.51	4.56	
Index	Value	Change		Annual yield %	Change (bps)		Index composition (%)											
		Daily	Weekly		Daily	Weekly	13-Jul-19	13-Oct-24	12-Feb-30	31-Jan-35	12-Feb-40	12-Aug-46	12-Feb-54					
Sovereign real bond index	217	1.7	0.9	-0.26	1.16	-0.7	0.39	29.16	2.11				38.62	6.11	12.88	10.74		



Currency	Spot	Change (%)				
		1W	1M	3M	6M	12M
Sol (Soles / Dollar)	3.34	-0.77	-0.78	0.42	2.10	3.72
Forwards PEN	1M	Tenors				
		2M	3M	6M	9M	12M
Sol (Soles / Dollar)	3.35	3.35	3.35	3.36	3.38	3.39
Interest Rates (%)	ON	Tenors				
		1W	1M	3M	6M	12M
PEN Interbank Rates	2.75	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	10-Jan-19	9-Jan-19	Dates		10-Jan-19	9-Jan-19	10-Jan-19	9-Jan-19	10-Jan-19	9-Jan-19	10-Jan-19
			Purchases	Sales							
Forward purchases	452	387	281	387	396	330	166				
Pacted	328	257	418	336	275	118					
Redemption	194	194	86	122	175	24					
Forward sells	153	163	289	94	258	43					
Pacted	210	210	219	151	413	235	43				
Redemption	211	211	260	83	537	200	85				