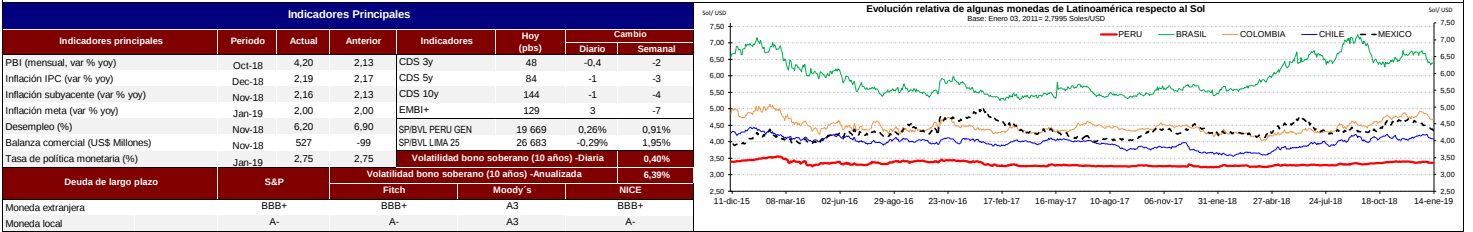




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Bonos soberanos																					
Letras y bonos				Saldo vigente	Cupón %	Precio				Rendimiento				Nº de Operaciones del día	Última Negociación*		Duración	Duración	Vida media	Rendimiento	
Descripción	ISN	Nemónica	Intereses corrientes \$/	Millones soles		Postura		Última negociación del día	Promedio ponderado	Postura		Última negociación del día	Promedio ponderado		Día	Monto (Millones Soles)	Años	Modificada	Años	medio histórico	
						Compra	Venta			Compra	Venta										
23-ene-19	PEP010007857	LTP23ENE19	-	427	-	-	-	98.95	-	-	-	2.09	-	07-nov-18	29	0.03	0.02	0.03	2.90		
20-feb-19	PEP010007665	LTP20FEB19	-	364	-	-	-	98.79	-	-	-	2.09	-	05-dic-18	49	0.10	0.10	0.10	2.90		
20-mar-19	PEP010007673	LTP20MAR19	-	321	-	-	-	98.63	-	-	-	2.09	-	19-dic-18	21	0.18	0.18	0.18	2.91		
17-abr-19	PEP010007681	LTP17ABR19	-	241	-	-	-	99.47	-	-	-	2.09	-	24-oct-18	33	0.26	0.25	0.26	2.91		
22-may-19	PEP010007699	LTP22MAY19	-	299	-	-	-	99.27	-	-	-	2.09	-	28-nov-18	27	0.36	0.35	0.36	2.93		
19-jun-19	PEP010007707	LTP19JUN19	-	175	-	-	-	99.10	-	-	-	2.10	-	12-dic-18	31	0.43	0.42	0.43	2.94		
17-jul-19	PEP010007715	LTP17JUL19	-	184	-	-	-	98.94	-	-	-	2.10	-	09-ene-19	4	0.51	0.50	0.51	2.96		
21-ago-19	PEP010007723	LTP21AGO19	-	149	-	-	-	98.74	-	-	-	2.10	-	05-dic-18	22	0.61	0.60	0.61	2.98		
18-sep-19	PEP010007731	LTP18SEP19	-	73	-	-	-	98.58	-	-	-	2.10	-	19-dic-18	21	0.69	0.67	0.69	3.00		
16-oct-19	PEP010007749	LTP16OCT19	-	50	-	-	-	98.42	-	-	-	2.11	-	19-nov-18	1	0.76	0.75	0.76	3.02		
20-nov-19	PEP010007756	LTP20NOV19	-	25	-	-	-	98.22	-	-	-	2.11	-	28-nov-18	35	0.86	0.84	0.86	3.04		
04-dic-19	PEP010007764	LTP04DIC19	-	15	-	-	-	98.14	-	-	-	2.11	-	12-dic-18	15	0.90	0.88	0.90	3.05		
12-ago-20	PEP01000C433	SB12AGO20	33.02	1 574	7,840	107,16	107,23	107,18	102,27	3,11	3,07	3,10	3,10	2	14-ene-19	3,0	1,49	1,45	1,58	4,11	
12-sep-23	PEP01000C4N3	SB12SEP23	17,81	5 739	5,200	102,32	102,36	102,32	107,18	4,62	4,61	4,6	4,63	13	14-ene-19	42,0	4,19	4,01	4,66	5,09	
12-ago-24	PEP01000C4W4	SB12AGO24	24,01	11 217	5,700	103,75	103,80	103,85	103,81	4,91	4,90	4,89	4,90	35	14-ene-19	102,0	4,83	4,61	5,58	5,29	
12-ago-26	PEP01000C0J9	SB12AGO26	34,54	12 515	8,200	117,95	117,98	117,98	117,95	5,29	5,28	5,28	5,28	57	14-ene-19	164,0	5,87	5,57	7,58	5,67	
12-ago-28	PEP01000C5D1	SB12AGO28	26,75	14 246	6,350	105,54	105,57	105,57	105,65	5,59	5,59	5,59	5,57	69	14-ene-19	237,0	7,31	6,93	9,58	5,96	
12-feb-29	PEP01000C5F6	SB12FEB29E	3,37	10 350	6,000	102,08	102,54	102,54	102,49	5,72	5,66	5,60	5,61	20	14-ene-19	59,0	7,67	7,26	10,08	6,01	
12-ago-31	PEP01000C4G7	SB12AGO31	29,27	14 123	6,950	109,13	109,22	109,22	109,35	5,91	5,90	5,90	5,89	11	14-ene-19	35,0	8,67	8,19	12,58	6,19	
12-ago-32	PEP01000C5E9	SB12AGO32	25,90	12 283	6,150	101,75	101,84	101,84	101,78	5,96	5,95	5,95	5,96	14	14-ene-19	26,1	9,34	8,81	13,58	6,27	
12-ago-37	PEP01000C2Z1	SB12AGO37	29,06	11 175	6,900	107,92	108,03	107,92	108,13	6,18	6,17	6,18	6,16	2	14-ene-19	22,0	10,92	10,29	18,58	6,46	
12-feb-42	PEP01000C4L7	SB12FEB42	28,85	4 443	8,850	-	-	-	106,18	-	-	-	6,26	-	10-ene-19	35,0	12,12	11,41	23,08	6,54	
12-feb-55	PEP01000C4S2	SB12FEB55	29,28	2 272	6,714	-	-	-	105,33	-	-	-	6,34	-	28-dic-18	0,2	14,27	13,41	36,08	6,64	
13-oct-24	PEP01000C7B9	SB13OCT24	25,63	1 314	6,84*	+ VAC	-	-	125,88	-	-	-	2,02	-	05-mar-18	5,0	5,01	5,00	5,75	3,09	
13-oct-30	PEP01000C4U8	SB12FEB30	13,48	86	2,89*	+ VAC	-	-	104,82	-	-	-	2,37	-	06-mar-18	5,0	9,76	9,67	11,08	3,46	
31-ene-35	PEP01000C4V8	SB13ENE35	49,05	1 350	7,39*	+ VAC	149,56	156,15	161,24	2,63	3,35	2,95	2,65	4	14-ene-19	51,0	11,33	11,15	16,05	3,57	
12-feb-40	PEP01000C4V6	SB12FEB40	14,67	256	3,14*	+ VAC	106,70	106,70	106,70	2,70	2,70	2,70	2,70	2	14-ene-19	80,0	16,11	15,78	21,08	3,67	
12-ago-54	PEP01000C1S8	SB12AGO46	22,92	611	3,83*	+ VAC	-	-	115,65	-	-	-	2,97	-	24-mar-18	15,0	18,12	17,61	27,58	3,77	
12-feb-54	PEP01000C4T0	SB12FEB54	15,29	431	3,26*	+ VAC	-	-	106,67	-	-	-	2,94	-	03-feb-17	1,0	21,64	21,02	35,08	3,87	



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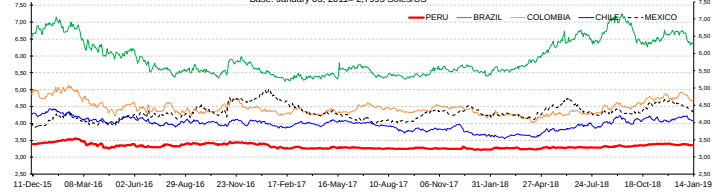
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Key Indicators

Indicators	Period	Latest	Previous	Indicators	Today (bps)	Change	
						Daily	Weekly
GDP (monthly, yoy % ch.)	Oct-18	4.20	2.13	CDS 3y	48	-0.4	-2
CPI Inflation (yoy % ch.)	Dec-18	2.19	2.17	CDS 5y	84	-1	-3
Core Inflation (yoy % ch.)	Nov-18	2.16	2.13	CDS 10y	144	-1	-4
Target Inflation (yoy % ch.)	Jan-19	2.00	2.00	EMBI+	129	3	-7
Unemployment (%)	Nov-18	6.20	6.90	SPIBVL PERU GEN	19 669	0.26%	0.91%
Trade Balance (US\$ Millions)	Nov-18	527	-99	SPIBVL LIMA 25	26 683	-0.29%	1.95%
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		Fitch			
Foreign currency		BBB+		Moody's			
Local currency		A-		NICE			

Relative evolution of some Latin American currencies

Base: January 03, 2011= 2,7995 Soles/US



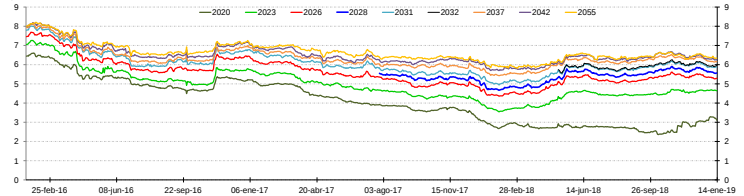
Sovereign Bonds

T-bills and bonds				Outstanding	Coupon %	Price				Yield				No. Day Operations	Last Trade*		Duration	Modified	Average Life	Historical average yield	
Description	ISIN	Mnemonic	Accrued Interest			Millions PEN	Position		Last trading day	weighted average	Position		Last trading day		weighted average	Date					Amount (Millions PEN)
							Bid	Ask			Bid	Ask									
23-ene-19	PEP010007657	LTP23ENE19		427	-	-	-	-	99.95	-	-	-	2.09	-	07-nov-18	28	0.03	0.02	0.03	2.90	
20-feb-19	PEP010007665	LTP20FEB19		364	-	-	-	-	99.70	-	-	-	2.09	-	05-dic-18	49	0.10	0.10	0.10	2.90	
20-mar-19	PEP010007673	LTP20MAR19		321	-	-	-	-	99.63	-	-	-	2.09	-	19-dic-18	21	0.18	0.18	0.18	2.91	
17-abr-19	PEP010007681	LTP17ABR19		241	-	-	-	-	99.47	-	-	-	2.09	-	24-oct-18	33	0.26	0.25	0.26	2.91	
22-may-19	PEP010007699	LTP22MAY19		299	-	-	-	-	99.27	-	-	-	2.09	-	28-nov-18	27	0.36	0.35	0.36	2.93	
19-jun-19	PEP010007707	LTP19JUN19		175	-	-	-	-	99.10	-	-	-	2.10	-	12-dic-18	31	0.43	0.42	0.43	2.94	
17-jul-19	PEP010007715	LTP17JUL19		184	-	-	-	-	99.17	-	-	-	2.10	-	09-ene-19	4	0.51	0.50	0.51	2.96	
21-ago-19	PEP010007723	LTP21AGO19		149	-	-	-	-	98.74	-	-	-	2.10	-	05-dic-18	22	0.61	0.60	0.61	2.98	
18-sep-19	PEP010007731	LTP18SEP19		73	-	-	-	-	98.59	-	-	-	2.10	-	19-dic-18	21	0.69	0.67	0.69	3.00	
16-oct-19	PEP010007749	LTP16OCT19		50	-	-	-	-	98.42	-	-	-	2.11	-	19-nov-18	1	0.76	0.75	0.76	3.02	
20-nov-19	PEP010007756	LTP20NOV19		25	-	-	-	-	98.22	-	-	-	2.11	-	28-nov-18	35	0.86	0.84	0.86	3.04	
04-dic-19	PEP010007764	LTP04DIC19		15	-	-	-	-	98.14	-	-	-	2.11	-	12-dic-18	15	0.90	0.88	0.90	3.05	
12-ago-20	PEP01000C933	SB12AGOC20	33.02	1 574	7.840	107.16	107.23	107.18	3.11	3.07	3.10	3.10	2	14-ene-19	3.0	1.49	1.45	1.58	4.11		
12-sep-23	PEP01000C493	SB12SEP23	17.81	5 739	5.200	102.32	102.36	102.32	4.62	4.61	4.6	4.63	13	14-ene-19	42.0	4.19	4.01	4.66	5.09		
12-ago-24	PEP01000C494	SB12AGO24	24.01	11 217	5.700	103.75	103.80	103.85	4.91	4.90	4.89	4.90	35	14-ene-19	102.0	4.83	4.61	5.58	5.29		
12-ago-26	PEP01000C039	SB12AGO26	34.54	12 515	8.200	117.95	117.98	117.98	5.29	5.28	5.28	5.28	57	14-ene-19	164.0	5.87	5.57	7.58	5.67		
12-ago-28	PEP01000C501	SB12AGO28	26.75	14 246	6.350	105.54	105.57	105.57	5.59	5.59	5.59	5.57	69	14-ene-19	237.0	7.31	6.93	9.58	5.96		
12-feb-29	PEP01000C5F6	SB12FEB29	3.37	10 350	6.000	102.08	102.54	102.54	5.62	5.66	5.60	5.61	20	14-ene-19	59.0	7.67	7.26	10.08	6.01		
12-ago-31	PEP01000C4G7	SB12AGO31	29.27	14 123	6.950	109.13	109.22	109.22	5.91	5.90	5.90	5.89	11	14-ene-19	35.0	8.67	8.19	12.58	6.19		
12-ago-32	PEP01000C5E9	SB12AGO32	25.90	12 283	6.150	101.75	101.84	101.84	5.96	5.95	5.95	5.96	14	14-ene-19	26.1	9.34	8.81	13.58	6.27		
12-ago-37	PEP01000C221	SB12AGO37	29.06	11 175	6.900	107.92	108.03	107.92	6.18	6.17	6.18	6.16	2	14-ene-19	22.0	10.92	10.29	18.58	6.46		
12-feb-42	PEP01000C4L7	SB12FEB42	28.85	4 443	6.850	-	-	-	107.18	-	-	-	6.26	-	10-ene-19	35.0	12.12	11.41	23.08	6.54	
12-feb-55	PEP01000C452	SB12FEB55	28.28	2 272	6.714	-	-	-	105.33	-	-	-	6.34	-	28-dic-18	0.2	14.27	13.41	36.08	6.64	
13-oct-24	PEP01000C789	SB13OCT24	25.63	1 314	6.84% + VAC	-	-	-	128.88	-	-	-	2.02	-	05-mar-18	5.0	5.01	5.00	5.75	3.09	
12-feb-30	PEP01000C4U8	SB12FEB30	13.48	86	2.89%+VAC	-	-	-	104.82	-	-	-	2.37	-	05-mar-18	5.0	9.76	9.67	11.08	3.46	
31-ene-35	PEP01000C4V5	SB13ENE35	49.05	1 350	7.39% + VAC	149.56	156.15	161.24	161.33	3.35	2.95	2.65	4	14-ene-19	51.0	11.33	11.15	16.05	3.57		
12-feb-40	PEP01000C4V6	SB12FEB40	14.67	256	3.14%+VAC	106.70	106.70	106.70	106.65	2.70	2.70	2.70	2	14-ene-19	80.0	16.11	15.78	21.08	3.67		
12-ago-46	PEP01000C1S8	SB12AGO46	22.92	611	3.83% + VAC	-	-	-	115.65	-	-	-	2.97	-	24-may-18	15.0	18.12	17.61	27.58	3.77	
12-feb-54	PEP01000C470	SB12FEB54	15.29	431	3.26%+VAC	-	-	-	106.67	-	-	-	2.94	-	03-feb-17	1.0	21.64	21.02	35.08	3.87	

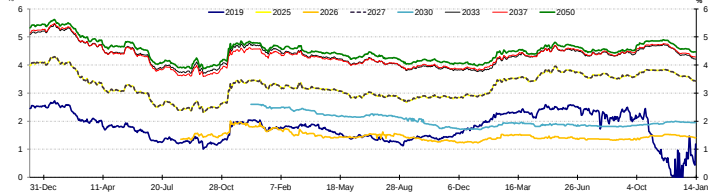
Global Bonds

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	101.21	-0.18	-0.20	0.13	1.19	76	39	-135	76	39	0.21	0.21	0.00	0.21
Peru Global 25	US715638AS19	1 793	7.350	102.74	0.09	0.21	0.39	3.43	-1	-4	72	14	8	5.28	5.19	0.33	6.61
Peru Global 26	XS1315181708	€1 100	2.750	108.90	-0.05	0.17	0.71	1.41	1	-3	158	2	1	6.37	6.28	0.48	7.15
Peru Global 27	US715638BU55	1 250	4.125	104.72	0.10	0.16	0.36	3.5	-1	-2	62	-2	-3	6.54	6.43	0.60	7.72
Peru Global 30	XS1373156618	€1 000	3.750	117.83	-0.03	-0.04	0.81	1.95	0	0	175	1	4	9.19	9.10	1.01	11.21
Peru Global 33	US715638AP79	2 188	8.750	149.74	0.05	0.51	0.67	4.21	-1	-4	134	-2	-8	9.69	9.49	1.20	15.07
Peru Global 37	US715638AU64	1 165	6.550	128.39	0.09	0.19	0.53	4.28	-1	-1	142	-2	-6	11.59	11.34	1.61	18.43
Peru Global 50	US715638BM30	2 545	5.625	119.54	0.00	-0.04	0.55	4.47	0	0	141	-2	-6	16.39	16.03	3.82	32.31

Rendimientos de los Bonos Soberanos en Soles



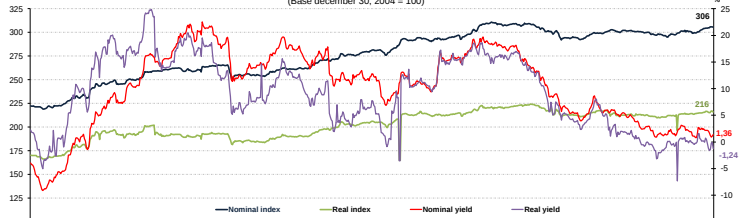
Peruvian Global yields



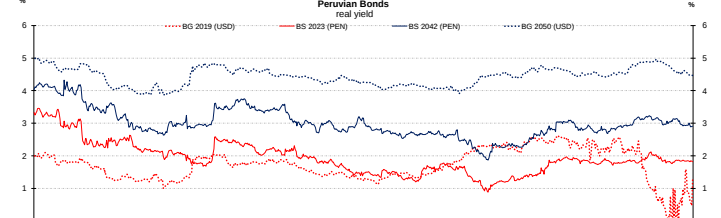
Peruvian sovereign bond index

Index	Value	Change		Annual yield %	Change (bps.)		Index composition (%)											
		Daily	Weekly		Daily	Weekly	12-Aug-20	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	-0.18	0.64	1.36	0.3	-0.7	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	216	-1.0	0.7	-1.24	-1.14	-0.1	0.39	29.30	2.12				38.30	6.15	12.95	10.79		

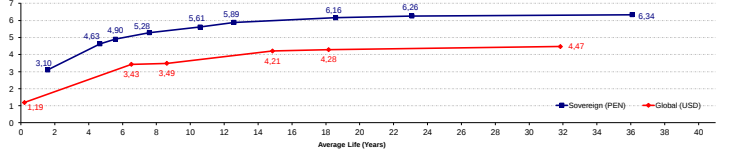
Peruvian Sovereign Bond Index (Base december 30, 2004 = 100)



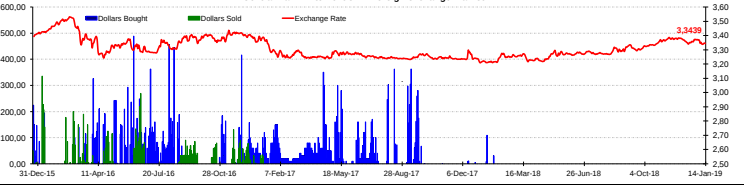
Peruvian Bonds real yield



Peruvian Yield Curve: Dollar and Sol



Central Bank: Intervention in foreign exchange market



Currency	Spot	Change (%)					
		1 W	1 M	3 M	6 M	12 M	
Sol (Soles / Dollar)	3.34	-0.25	-0.43	0.28	2.19	3.93	
Forwards PEN	Tenors						
	1 M	2 M	3 M	6 M	9 M	12 M	
Sol (Soles / Dollar)	3.35	3.35	3.35	3.36	3.38	3.39	
Interest Rates (%)	Tenors						
	ON	1 W	1 M	3 M	6 M	12 M	
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	Dates						
	14-Jan-19	11-Jan-19	10-Jan-19	9-Jan-19	8-Jan-19	7-Jan-19	4-Jan-19
Purchases	341	341	282	452	281	387	396
Sales	378	378	383	328	257	418	336
Forward purchases	Dates						
	14-Jan-19	11-Jan-19	10-Jan-19	9-Jan-19	8-Jan-19	7-Jan-19	4-Jan-19
Pacted	270	270	191	194	356	86	122
Redemption	192	192	73	163	289	94	258
Forward sells	Dates						
	14-Jan-19	11-Jan-19	10-Jan-19	9-Jan-19	8-Jan-19	7-Jan-19	4-Jan-19
Pacted	528	528	352	210	219	151	413
Redemption	639	639	144	211	260	83	537