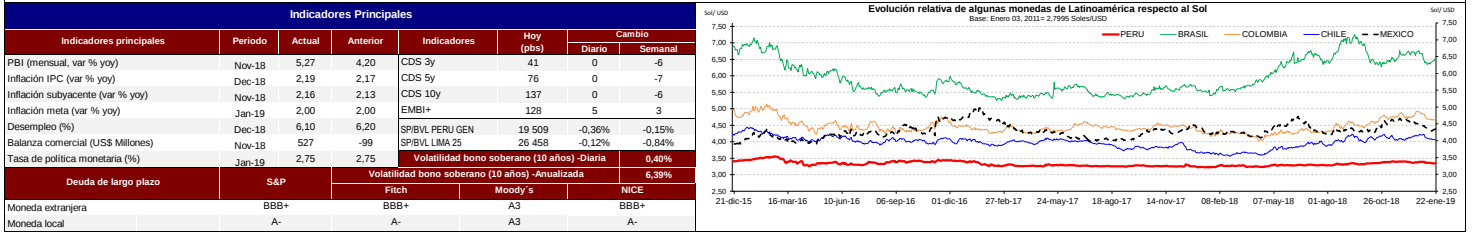


PERU: REPORTE DIARIO

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Bonos soberanos																							
Letras y bonos				Saldo vigente	Cupón %				Precio				Rendimiento				N° de Operaciones del día	Última Negociación*		Duración	Duración	Vida media	Rendimiento medio histórico
Descripción	ISIN	Nominico	Intereses corrientes SI	Millones soles	Postura		Última negociación del día		Promedio ponderado	Postura		Última negociación del día		Promedio ponderado	Día	Monto (Millones Soles)		Años	Modificada	Años			
Compra	Venta	Compra	Venta	Compra	Venta	Compra	Venta	Compra	Venta	Compra	Venta	Compra	Venta	Compra	Venta	Compra	Venta	Compra	Venta				
23-ene-19	PEP010007057	LTP23ENE19	-	427	-	-	-	-	-	-	-	-	-	2,21	-	07-nov-18	28	0,00	0,00	0,00	2,90		
20-feb-19	PEP010007665	LTP20FEB19	-	364	-	-	-	-	-	-	-	-	-	2,22	-	05-dic-18	49	0,08	0,08	0,08	2,90		
20-mar-19	PEP010007673	LTP20MAR19	-	321	-	-	-	-	-	-	-	-	-	2,22	-	19-dic-18	21	0,16	0,15	0,16	2,91		
17-abr-19	PEP010007681	LTP17ABR19	-	251	-	-	-	-	-	-	-	-	-	2,23	2	16-ene-19	4	0,24	0,23	0,24	2,91		
22-may-19	PEP010007699	LTP22MAY19	-	299	-	-	-	-	-	-	-	-	-	2,23	-	28-nov-18	27	0,33	0,33	0,33	2,93		
18-jun-19	PEP010007707	LTP18JUN19	-	175	-	-	-	-	-	-	-	-	-	2,24	-	12-dic-18	31	0,40	0,40	0,41	2,94		
17-jul-19	PEP010007715	LTP17JUL19	-	184	-	-	-	-	-	-	-	-	-	2,24	-	09-ene-19	4	0,48	0,48	0,49	2,96		
21-ago-19	PEP010007723	LTP21AGO19	-	149	-	-	-	-	-	-	-	-	-	2,25	-	05-dic-18	22	0,59	0,57	0,59	2,98		
18-sep-19	PEP010007731	LTP18SEP19	-	73	-	-	-	-	-	-	-	-	-	2,25	-	19-dic-18	21	0,66	0,65	0,66	3,00		
16-oct-19	PEP010007749	LTP16OCT19	-	50	-	-	-	-	-	-	-	-	-	2,26	-	19-nov-18	1	0,74	0,73	0,74	3,02		
20-nov-19	PEP010007756	LTP20NOV19	-	25	-	-	-	-	-	-	-	-	-	2,26	-	28-nov-18	35	0,84	0,82	0,84	3,04		
04-dic-19	PEP010007764	LTP04DIC19	-	15	-	-	-	-	-	-	-	-	-	2,27	-	12-dic-18	15	0,88	0,86	0,88	3,05		
12-ago-20	PEP01000C3Y3	SB12AGO20	34,73	1.574	7,840	-	-	-	-	-	-	-	-	3,04	-	21-ene-19	34,6	1,47	1,43	1,56	4,11		
12-sep-23	PEP01000C4N3	SB12SEP23	18,96	5.739	5,200	102,35	102,44	102,39	102,41	4,61	4,59	4,6	4,60	7	22-ene-19	22,0	4,17	3,99	4,64	5,09			
12-oct-24	PEP01000C4W4	SB12AGO24	25,25	11.217	5,700	103,79	103,84	103,79	103,85	4,90	4,89	4,90	4,89	21	22-ene-19	66,0	4,81	4,59	5,56	5,29			
12-nov-26	PEP01000C0J9	SB12AGO26	36,32	12.515	8,200	117,80	117,87	117,80	117,89	5,30	5,29	5,30	5,29	26	22-ene-19	94,0	5,84	5,55	7,56	5,67			
12-dic-28	PEP01000C5D1	SB12AGO28	28,13	14.246	6,350	105,45	105,53	105,45	105,57	5,60	5,59	5,60	5,58	37	22-ene-19	159,5	7,29	6,90	9,56	5,96			
12-feb-29	PEP01000C5F6	SB12FEB29E	4,08	10.350	5,940	102,46	103,22	102,31	102,35	5,67	5,57	5,63	5,63	38	22-ene-19	156,5	7,65	7,24	10,06	6,01			
12-mar-31	PEP01000C4G7	SB12AGO31	30,78	14.123	6,950	108,89	108,94	108,94	108,94	5,94	5,93	5,93	5,93	7	22-ene-19	36,0	8,64	8,16	12,56	6,19			
12-ago-32	PEP01000C5E9	SB12AGO32	27,24	12.283	6,150	101,47	101,57	101,57	101,62	5,99	5,98	5,98	5,97	7	22-ene-19	13,6	9,31	8,79	13,56	6,27			
12-jul-37	PEP01000C2Z1	SB12AGO37	30,56	11.175	6,900	107,69	107,69	107,69	107,78	6,20	6,20	6,20	6,19	15	22-ene-19	146,4	10,88	10,25	18,56	6,46			
12-feb-42	PEP01000C4L7	SB12FEB42	30,34	4.443	6,850	-	-	-	106,89	-	-	-	6,28	-	15-ene-19	8,5	12,09	11,37	23,06	6,54			
12-feb-55	PEP01000C4S2	SB12FEB55	29,74	2.272	6,714	-	-	-	105,01	-	-	-	6,36	-	28-dic-18	0,2	14,21	13,36	36,06	6,64			
13-oct-24	PEP01000C7B9	SB13OCT24	27,83	1.314	6,84% + VAC	-	-	-	125,54	-	-	-	2,06	-	05-mar-18	5,0	4,94	4,84	5,73	3,09			
12-feb-30	PEP01000C4U8	SB12FEB30	14,18	86	2,89%+VAC	-	-	-	104,49	-	-	-	2,40	-	05-mar-18	5,0	9,60	9,38	11,06	3,46			
31-ene-35	PEP01000C4B5	SB13ENE35	51,40	1.350	7,39% + VAC	-	-	-	157,49	-	-	-	2,86	-	14-ene-51	51,0	10,92	10,62	16,03	3,57			
12-feb-40	PEP01000C4V6	SB12FEB40	15,43	256	3,14%+VAC	-	-	-	104,18	-	-	-	2,85	-	14-ene-19	80,0	15,70	15,27	21,06	3,67			
12-ago-46	PEP01000C1S8	SB12AGO46	24,11	611	3,83% + VAC	-	-	-	117,48	-	-	-	2,88	-	24-may-18	15,0	18,12	17,61	27,56	3,77			
12-feb-54	PEP01000C4T0	SB12FEB54	16,08	431	3,20%+VAC	-	-	-	107,76	-	-	-	2,89	-	03-feb-17	1,0	21,69	21,08	35,06	3,87			

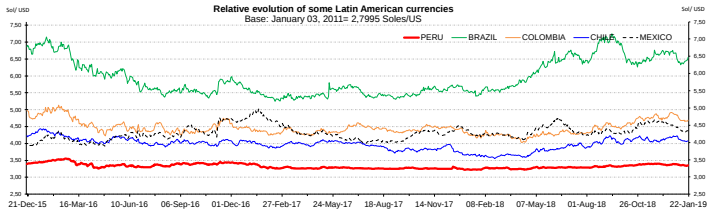


PERU : DAILY REPORT

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Key Indicators

Indicators	Period	Latest	Previous	Indicators	Today (bps)	Change
GDP (monthly, yoy % ch.)	Nov-18	5.27	4.20	CDS 3y	41	0 -6
CPI Inflation (yoy % ch.)	Dec-18	2.19	2.17	CDS 5y	76	0 -7
Core Inflation (yoy % ch.)	Nov-18	2.16	2.13	CDS 10y	137	0 -6
Target Inflation (yoy % ch.)	Jan-19	2.00	2.00	EMBI+	128	5 3
Unemployment (%)	Dec-18	6.10	6.20	SPBVL PERU GEN	19 509	-0.36% -0.15%
Trade Balance (US\$ Millions)	Nov-18	527	-99	SPBVL LIMA 25	26 458	-0.12% -0.84%
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	A3	
Foreign currency	BBB+			Moody's	BBB+	
Local currency	A			NICE	A3	

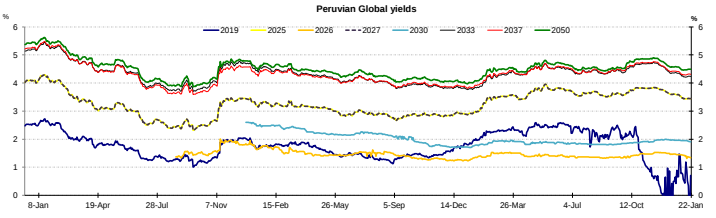
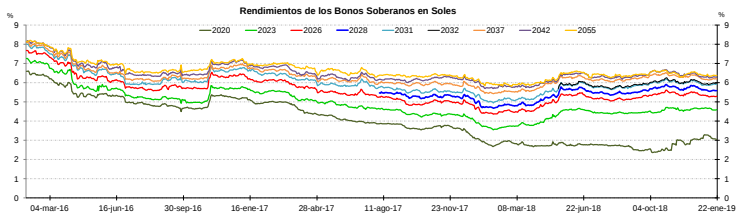


Sovereign Bonds

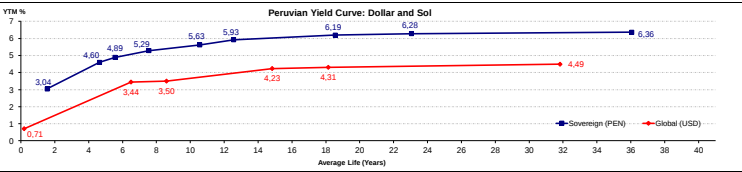
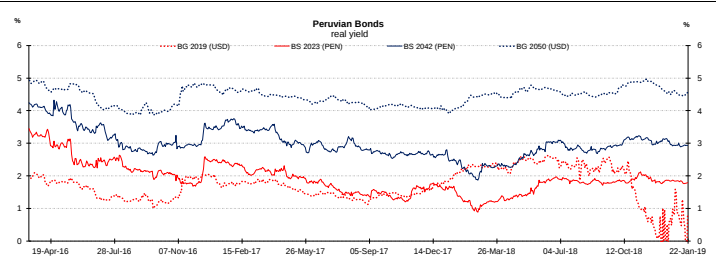
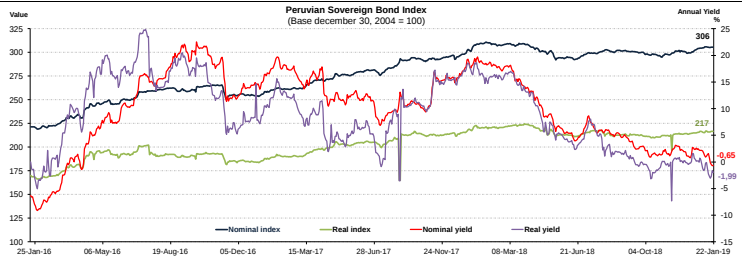
T-bills and bonds				Outstanding		Coupon %	Price				Yield				No. Day Operations	Last Trade*		Duration	Modified	Average Life	Historical average yield
Description	ISIN	Mnemonic	Accrued Interest	Millions PEN	Position		Last trading day	weighted average	Position		Last trading day	weighted average	Date								
					Bid				Ask	Bid			Ask	Date		Amount (Millions PEN)					
23-ene-19	PEP010007657	LTP23ENE19		427	-	-	-	-	99.99	-	-	-	2.21	-	07-nov-18	28	0.00	0.00	0.00	2.90	
20-feb-19	PEP010007665	LTP20FEB19		364	-	-	-	-	99.82	-	-	-	2.22	-	05-dic-18	49	0.08	0.08	0.08	2.90	
20-mar-19	PEP010007673	LTP20MAR19		321	-	-	-	-	99.65	-	-	-	2.22	-	19-dic-18	21	0.16	0.15	0.16	2.91	
17-abr-19	PEP010007681	LTP17ABR19		246	-	-	-	-	99.48	-	-	-	2.23	2	16-ene-19	4	0.24	0.23	0.24	2.91	
22-may-19	PEP010007699	LTP22MAY19		299	-	-	-	-	99.27	-	-	-	2.23	-	28-nov-18	27	0.33	0.33	0.33	2.93	
19-jun-19	PEP010007707	LTP19JUN19		175	-	-	-	-	99.10	-	-	-	2.24	-	12-dic-18	31	0.41	0.40	0.41	2.94	
17-jul-19	PEP010007715	LTP17JUL19		184	-	-	-	-	99.92	-	-	-	2.24	-	09-ene-19	4	0.49	0.48	0.49	2.96	
21-ago-19	PEP010007723	LTP21AGO19		149	-	-	-	-	98.71	-	-	-	2.25	-	05-dic-18	22	0.59	0.57	0.59	2.98	
18-sep-19	PEP010007731	LTP18SEP19		73	-	-	-	-	98.53	-	-	-	2.25	-	19-dic-18	21	0.66	0.65	0.66	3.00	
16-oct-19	PEP010007749	LTP16OCT19		50	-	-	-	-	99.36	-	-	-	2.26	-	19-nov-18	1	0.74	0.73	0.74	3.02	
20-nov-19	PEP010007756	LTP20NOV19		25	-	-	-	-	99.14	-	-	-	2.26	-	28-nov-18	35	0.84	0.82	0.84	3.04	
04-dic-19	PEP010007764	LTP04DIC19		15	-	-	-	-	99.05	-	-	-	2.27	-	12-dic-18	15	0.88	0.86	0.88	3.05	
12-ago-20	PEP010007933	SB12AGO20	34.73	1 574	7.840	-	-	-	107.18	-	-	-	3.04	-	21-ene-19	34.6	1.47	1.43	1.56	4.11	
12-sep-23	PEP010007443	SB12SEP23	18.96	5 739	5.200	102.35	102.44	102.39	102.41	4.61	4.59	4.6	4.60	7	22-ene-19	22.0	4.17	3.99	4.64	5.09	
12-ago-24	PEP010007494	SB12AGO24	25.25	11 217	5.700	103.79	103.84	103.79	103.85	4.90	4.89	4.90	4.89	21	22-ene-19	66.0	4.81	4.59	5.56	5.29	
12-ago-26	PEP010007509	SB12AGO26	36.32	12 515	8.200	117.80	117.87	117.80	117.89	5.30	5.29	5.30	5.29	26	22-ene-19	94.0	5.84	5.55	7.56	5.67	
12-ago-28	PEP010007501	SB12AGO28	28.13	14 246	6.350	105.45	105.53	105.45	105.57	5.60	5.59	5.60	5.58	37	22-ene-19	159.5	7.29	6.90	9.56	5.96	
12-feb-29	PEP010007566	SB12FEB29	4.08	10 350	5.940	102.46	102.22	102.31	102.35	5.67	5.57	5.63	5.63	38	22-ene-19	156.5	7.65	7.24	10.06	6.01	
12-ago-31	PEP010007457	SB12AGO31	30.78	14 123	6.950	108.89	108.94	108.94	108.98	5.94	5.93	5.93	5.93	7	22-ene-19	36.0	8.64	8.16	12.66	6.19	
12-ago-32	PEP010007569	SB12AGO32	27.24	12 283	6.150	101.47	101.57	101.57	101.62	5.99	5.98	5.98	5.97	7	22-ene-19	13.6	9.31	8.79	13.56	6.27	
12-ago-37	PEP010007221	SB12AGO37	30.56	11 175	6.900	107.69	107.69	107.69	107.78	6.20	6.20	6.20	6.19	15	22-ene-19	146.4	10.88	10.25	18.56	6.46	
12-feb-42	PEP010007477	SB12FEB42	30.34	4 443	6.850	-	-	-	106.89	-	-	-	6.28	-	15-ene-19	8.5	12.09	11.37	23.06	6.54	
12-feb-55	PEP010007452	SB12FEB55	29.74	2 272	6.714	-	-	-	105.01	-	-	-	6.36	-	28-dic-18	0.2	12.21	13.36	36.06	6.64	
13-oct-24	PEP010007899	SB13OCT24	27.83	1 314	6.84% + VAC	-	-	-	125.54	-	-	-	2.06	-	05-mar-18	5.0	4.94	4.84	5.73	3.09	
12-feb-30	PEP010007408	SB12FEB30	14.18	86	2.89%+VAC	-	-	-	104.49	-	-	-	2.40	-	05-mar-18	5.0	9.60	9.38	11.06	3.46	
31-ene-35	PEP010007585	SB31ENE35	51.40	1 350	7.39% + VAC	-	-	-	157.49	-	-	-	2.86	-	14-ene-19	51.0	10.92	10.62	16.03	3.57	
12-feb-40	PEP010007456	SB12FEB40	15.43	256	3.14%+VAC	-	-	-	104.18	-	-	-	2.85	-	14-ene-19	80.0	15.70	15.27	21.06	3.67	
12-ago-46	PEP010007158	SB12AGO46	24.11	611	3.83% + VAC	-	-	-	117.48	-	-	-	2.88	-	24-may-18	15.0	18.12	17.61	27.56	3.77	
12-feb-54	PEP010007470	SB12FEB54	16.08	431	3.26%+VAC	-	-	-	107.76	-	-	-	2.89	-	03-feb-17	1.0	21.69	21.08	35.06	3.87	

Global Bonds

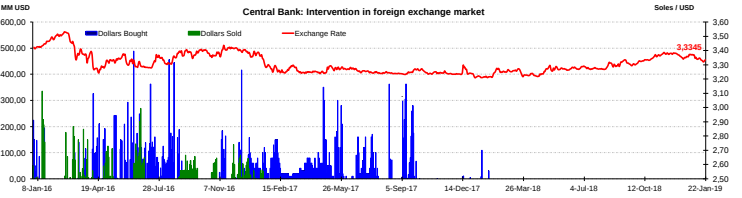
Bonds		ISIN	Outstanding Millions USD	Coupon %	Price	Change		Price Spread Bid / Ask	Yield %	Change (bps)		Spread over Treasury (bp)	Change (bps)		Sensitivity Analysis			Average Life Years
						Daily	Weekly			Daily	Weekly		Daily	Weekly	Duration Years	Modified Duration	Convexity	
Peru Global 19	US715638AW21		396	7.125	101.17	-0.23	-0.09	0.08	0.71	108	-18	-188	110	-23	0.19	0.19	0.00	0.19
Peru Global 25	US715638AS19		1 793	7.350	122.56	0.02	-0.09	0.36	3.44	0	0	70	18	15	5.42	5.32	0.34	6.59
Peru Global 26	XS1315181708		€1 100	2.750	109.41	0.17	-0.24	0.60	1.34	-2	3	150	-1	0	6.35	6.27	0.48	7.13
Peru Global 27	US715638BU55		1 250	4.125	104.64	0.04	-0.02	0.35	3.5	0	0	62	4	0	6.51	6.40	0.60	7.70
Peru Global 30	XS13173156618		€1 000	3.750	118.34	0.17	0.45	0.74	1.90	-2	-4	169	0	-7	9.17	9.09	1.01	11.18
Peru Global 33	US715638AP79		2 188	8.750	149.33	0.10	-0.28	0.66	4.23	-1	2	136	4	2	9.66	9.46	1.20	15.05
Peru Global 37	US715638AU64		1 165	6.550	128.04	0.16	-0.12	0.62	4.31	-1	1	143	3	1	11.55	11.31	1.60	18.41
Peru Global 50	US715638BM30		2 545	5.625	119.13	0.11	-0.33	0.49	4.49	-1	2	143	3	3	16.34	15.98	3.80	32.29



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-56	
Sovereign nominal bond index	306	-0.12	-0.11	-0.65	0.1	-2.2	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	21-Jan-35	12-Feb-40	12-Aug-46	12-Feb-54					
Sovereign real bond index	217	0.0	0.6	-1.99	-0.37	0.3	0.37	29.24	2.10	38.00	6.29	13.12	10.87					



Currency		Spot	Change (%)				
Sol (Soles / Dollar)		3.33	0.01	-0.44	0.06	8.1	3.77
Forwards PEN		1M	Tenors				
Sol (Soles / Dollar)		3.34	2M	3M	6M	9M	12M
			3.34	3.34	3.35	3.37	3.38
Interest Rates (%)		ON	Tenors				
PEN Interbank Rates		2.76	1W	1M	3M	6M	12M
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							
	22-Jan-19	21-Jan-19	18-Jan-19	17-Jan-19	16-Jan-19	15-Jan-19	14-Jan-19	
	Purchases	291	291	627	368	368	202	342
Sales	271	271	492	318	318	214	258	
Forward purchases	Dates							
	22-Jan-19	21-Jan-19	18-Jan-19	17-Jan-19	16-Jan-19	15-Jan-19	14-Jan-19	
	Pacted	80	80	23	200	200	131	159
Redemption	29	29	253	342	342	134	83	
Forward sells	Dates							
	22-Jan-19	21-Jan-19	18-Jan-19	17-Jan-19	16-Jan-19	15-Jan-19	14-Jan-19	
	Pacted	259	259	482	376	376	221	279
Redemption	114	114	620	465	465	209	169	