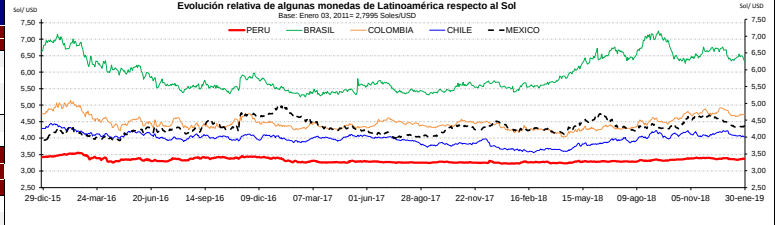


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Indicadores Principales

Indicadores principales	Periodo	Actual	Anterior	Indicadores	Hoy (pbs)	Diario	Cambio Semanal
PBI (mensual, var % yoy)	Nov-18	5.27	4.20	CDS 3y	42	-1	-1
Inflación IPC (var % yoy)	Dec-18	2.19	2.17	CDS 5y	76	-1	-1
Inflación subyacente (var % yoy)	Nov-18	2.16	2.13	CDS 10y	138	-1	-1
Inflación meta (var % yoy)	Jan-19	2.00	2.00	EMBI+	122	0	-4
Desempleo (%)	Dec-18	6.10	6.20	SPIBVL PERU GEN	20 067	0.13%	2.56%
Balanza comercial (US\$ Millones)	Nov-18	527	-99	SPIBVL LIMA 25	27 129	0.30%	2.23%
Tasa de política monetaria (%)	Jan-19	2.75	2.75	Volatilidad bono soberano (10 años) -Anualizada			6.39%
Deuda de largo plazo	S&P			Fitch			
Moneda extranjera	BBB+			Moody's			
Moneda local	A-			NICE			

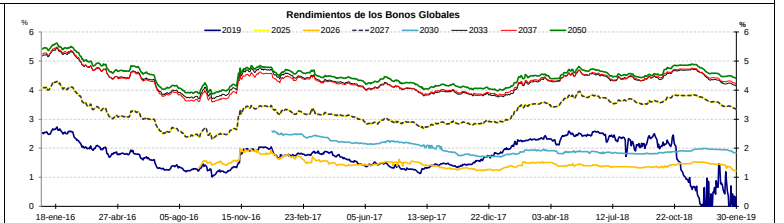
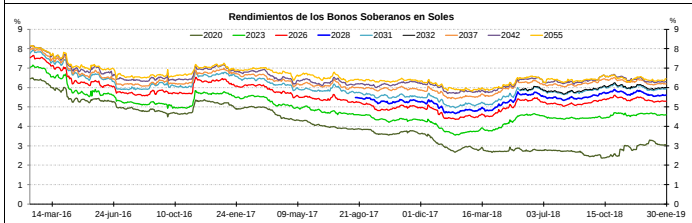


Bonos soberanos

Letras y bonos				Saldo vigente	Cupón %	Precio				Rendimiento				N° de Operaciones del día	Última Negociación*		Duración	Duración	Vida media	Rendimiento medio histórico
Descripción	ISIN	Número	Intereses corridos \$			Millones soles	Postura		Última negociación del día	Promedio ponderado	Postura		Última negociación del día		Promedio ponderado	Día				
20-feb-19	PEP0100071665	LTP20FEB19	-	364	-	-	-	99.87	-	-	-	2.25	-	05-dic-18	49	0.06	0.06	0.06	2.90	
20-mar-19	PEP0100071673	LTP20MAR19	-	321	-	-	-	99.70	-	-	-	2.25	-	19-dic-18	21	0.14	0.13	0.14	2.91	
17-abr-19	PEP0100071681	LTP17ABR19	-	251	-	-	-	99.52	-	-	-	2.26	-	23-ene-19	4	0.21	0.21	0.21	2.91	
22-may-19	PEP0100071699	LTP22MAY19	-	299	-	-	-	99.31	-	-	-	2.26	-	28-nov-18	27	0.31	0.30	0.31	2.93	
19-jun-19	PEP0100071707	LTP19JUN19	-	175	-	-	-	99.13	-	-	-	2.26	-	12-dic-18	31	0.39	0.38	0.39	2.94	
17-jul-19	PEP0100071715	LTP17JUL19	-	184	-	-	-	98.96	-	-	-	2.26	-	09-ene-19	4	0.47	0.46	0.47	2.96	
21-ago-19	PEP0100071723	LTP21AGO19	-	149	-	-	-	98.75	-	-	-	2.26	-	05-dic-18	22	0.56	0.55	0.56	2.98	
18-sep-19	PEP0100071731	LTP18SEP19	-	73	-	-	-	98.57	-	-	-	2.27	-	19-dic-18	21	0.64	0.63	0.64	3.00	
16-oct-19	PEP0100071749	LTP16OCT19	-	50	-	-	-	98.40	-	-	-	2.27	-	19-nov-18	1	0.72	0.70	0.72	3.02	
20-nov-19	PEP0100071756	LTP20NOV19	-	25	-	-	-	98.18	-	-	-	2.27	-	28-nov-18	35	0.82	0.80	0.82	3.04	
04-dic-19	PEP0100071764	LTP04DIC19	-	15	-	-	-	98.10	-	-	-	2.27	-	12-dic-18	15	0.86	0.84	0.86	3.05	
12-ago-20	PEP010000C133	SB12AGO20	36.43	1 574	7,840	106.97	107.12	107.04	3.10	3.00	3.05	3.06	2	30-ene-19	20.0	1.45	1.41	1.53	4.11	
12-sep-20	PEP010000C4N3	SB12SEP20	20.11	5 887	5,200	102.30	102.46	102.42	4.62	4.58	4.6	4.60	5	30-ene-19	10.0	4.15	3.97	4.62	5.09	
12-ago-24	PEP010000C4W4	SB12AGO24	26.49	11 217	5,700	103.73	103.78	103.87	4.91	4.90	4.88	4.89	4	30-ene-19	12.0	4.79	4.56	5.53	5.29	
12-ago-26	PEP010000C0J9	SB12AGO26	38.10	12 515	8,200	117.75	117.82	117.82	5.30	5.29	5.29	5.30	7	30-ene-19	129.0	5.82	5.53	7.53	5.67	
12-ago-28	PEP010000C0J1	SB12AGO28	29.51	14 246	6,350	105.22	105.30	105.30	5.63	5.62	5.62	5.62	38	30-ene-19	164.7	7.26	6.88	9.53	5.96	
12-feb-29	PEP010000C5F6	SB12FEB29	4.79	10 350	5,940	102.61	102.92	102.31	5.65	5.61	5.63	5.65	21	30-ene-19	88.0	7.62	7.22	10.03	6.01	
12-ago-31	PEP010000C4G7	SB12AGO31	32.29	14 292	6,950	108.84	108.93	108.93	5.94	5.93	5.93	5.93	11	30-ene-19	111.0	8.62	8.14	12.53	6.19	
12-ago-32	PEP010000C5E9	SB12AGO32	28.58	12 283	6,150	101.29	101.38	101.48	6.01	6.00	5.99	6.00	34	30-ene-19	215.0	9.28	8.76	13.53	6.27	
12-ago-37	PEP010000C2Z1	SB12AGO37	32.06	11 175	6,900	107.69	107.80	107.69	6.20	6.19	6.20	6.19	21	30-ene-19	113.0	10.86	10.23	18.53	6.46	
12-feb-42	PEP010000C4L7	SB12FEB42	31.83	4 443	6,850	106.57	107.20	106.70	6.31	6.26	6.30	6.29	3	30-ene-19	3	12.07	11.35	23.03	6.54	
12-feb-55	PEP010000C4S2	SB12FEB55	31.20	2 272	6 714	-	-	103.87	-	-	-	6.44	-	29-ene-19	20.0	14.09	13.23	36.03	6.64	
13-oct-24	PEP010000C0T89	SB13OCT24	30.03	1 314	6,84% + VAC	-	-	125.42	-	-	-	2.07	-	05-mar-18	5.0	4.92	4.82	5.70	3.09	
12-feb-30	PEP010000C4U8	SB12FEB30	14.87	86	2,89%+ VAC	-	-	104.47	-	-	-	2.40	-	05-mar-18	5.0	9.58	9.36	11.03	3.46	
31-ene-35	PEP010000C5V5	SB11ENE35	53.75	1 350	7,39% + VAC	-	-	157.30	-	-	-	2.87	-	14-ene-19	51.0	10.90	10.60	16.00	3.57	
12-feb-40	PEP010000C4V6	SB12FEB40	16.18	256	3,14%+ VAC	-	-	103.90	-	-	-	2.87	-	14-ene-19	80.0	15.68	15.24	21.03	3.67	
12-ago-46	PEP010000C1S8	SB12AGO46	25.29	611	3,83% + VAC	-	-	116.57	-	-	-	2.93	-	24-may-19	15.0	18.06	17.54	27.53	3.77	
12-feb-54	PEP010000C4T0	SB12FEB54	16.86	431	3,26%+ VAC	-	-	106.34	-	-	-	2.95	-	03-feb-17	1.0	21.57	20.95	35.03	3.87	

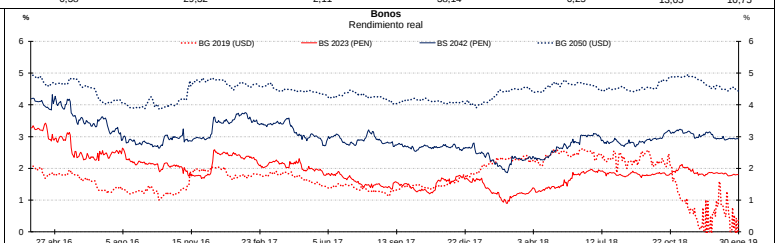
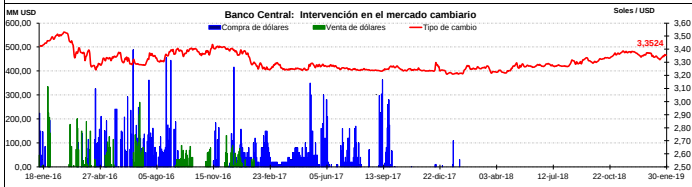
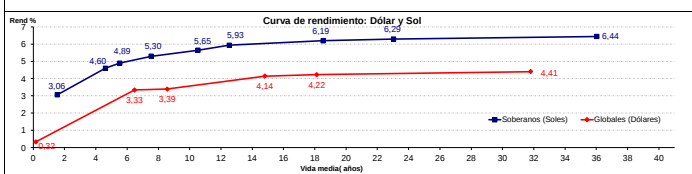
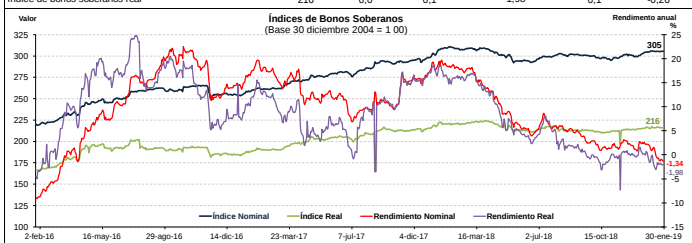
Bonos globales

Bonos	ISIN	Saldo vigente Millones dólares	Cupón %	Precio	Cambio		Precio diferencial compra / venta	Rendimiento %	Cambio (bps.)		Diferencial sobre Tesoro (P%)	Cambio (Pbs.)		Cambio (Pbs.)		Análisis de sensibilidad			Vida media años
					Diario	Semanal			Diario	Semanal		Diario	Semanal	Diario	Semanal	Duración años	Duración modificada	Convexidad	
Perú Global 19	US715638AW21	396	7.125	101.11	-0.14	-0.16	0.04	0.32	73	27	-219	80	34	0.17	0.17	0.00	0.00	0.16	
Perú Global 25	US715638AS19	1,793	7.350	123.21	0.18	0.50	0.32	3.33	-3	-8	66	15	12	5.17	5.31	0.34	6.57		
Perú Global 26	XS1315181708	€1,100	2.750	110.18	0.08	0.34	0.53	1.22	-1	-5	141	-1	-4	6.49	6.41	0.49	7.10		
Perú Global 27	US715638BU55	1,250	4.125	105.45	0.25	0.68	0.25	3.39	-3	-9	54	-2	2	6.50	6.39	0.60	7.68		
Perú Global 30	XS13173156618	€1,000	3.750	118.99	0.10	0.54	0.65	1.84	-1	-5	168	0	-1	9.30	9.22	1.01	11.16		
Perú Global 33	US715638AP79	2,188	8.750	150.59	0.39	1.06	0.49	4.14	-3	-8	130	-1	-3	9.66	9.47	1.20	15.03		
Perú Global 37	US715638AU64	1,165	6.550	129.28	0.33	1.15	0.20	4.22	-2	-8	138	-1	-3	11.57	11.33	1.60	18.38		
Perú Global 50	US715638BM30	2,545	5.625	120.73	0.40	1.47	0.47	4.41	-2	-8	137	-1	-5	16.42	16.06	3.83	32.26		



Índice de bonos soberanos

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	12-feb-55
Índice de bonos soberanos nominal	305	-0.09	0.41	-1.34	-0.1	-0.2	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 (pbs.)		Composición del índice										
		Diario	Semanal		Diario	Semanal	13-jul-19	13-oct-24	12-feb-30	31-ene-35	12-feb-40	12-ago-46	12-feb-54				
Índice de bonos soberanos real	216	0.0	0.1	-1.98	0.1	-0.26	0.38	29.32	2.11	38.14	6.25	13.05	10.75				



Moneda		Spot	Cambio (%)				
Sol (Soles / Dólar)		3.35	1.5	1.3	3.3	6.3	12.3
Forwards Soles			Plazos				
		1.3	3.3	3.3	5.3	3.3	12.3
Sol (Soles / Dólar)		3.35	3.36	3.36	3.37	3.38	3.40
Tasas de interés (%)		Plazos					
		O/N	1.5	1.3	3.3	6.3	12.3
Tasa interbancaria soles %		2.75	3.58	4.82	4.93	5.06	5.35
Tasa interbancaria dólares %		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							
	30-Jan-19	29-Jan-19	28-Jan-19	25-Jan-19	24-Jan-19	23-Jan-19	22-Jan-19	
Compras	290	290	290	306	303	405	211	
Ventas	353	353	353	415	307	410	247	
Compras Forward	Días							
	30-Jan-19	29-Jan-19	28-Jan-19	25-Jan-19	24-Jan-19	23-Jan-19	22-Jan-19	
Pactadas	128	128	128	328	181	384	73	
Vencidas	174	174	174	344	13	172	11	
Ventas Forward	Días							
	30-Jan-19	29-Jan-19	28-Jan-19	25-Jan-19	24-Jan-19	23-Jan-19	22-Jan-19	
Pactadas	231	231	231	421	268	238	79	
Vencidas	136	136	136	540	210	114	4	

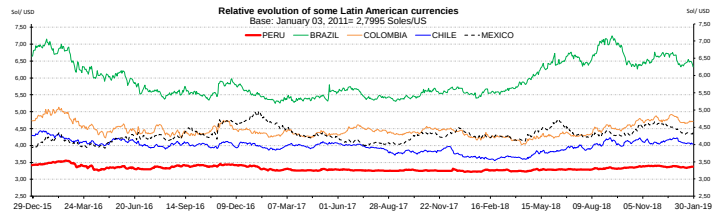


PERU : DAILY REPORT

30 de enero de 2019 5:49 PM

Key Indicators

Indicators	Period	Latest	Previous	Indicators	Today (last)	Change
GDP (monthly, yoy % ch.)	Nov-18	5.27	4.20	CDS 3y	42	-1
CPI Inflation (yoy % ch.)	Dec-18	2.19	2.17	CDS 5y	76	-1
Core Inflation (yoy % ch.)	Nov-18	2.16	2.13	CDS 10y	138	-1
Target Inflation (yoy % ch.)	Jan-19	2.00	2.00	EMBI+	122	0
Unemployment (%)	Dec-18	6.10	6.20	SPBVL PERU GEN	20 067	0.13%
Trade Balance (US\$ Millions)	Nov-18	527	-99	SPBVL LIMA 25	27 129	0.30%
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		

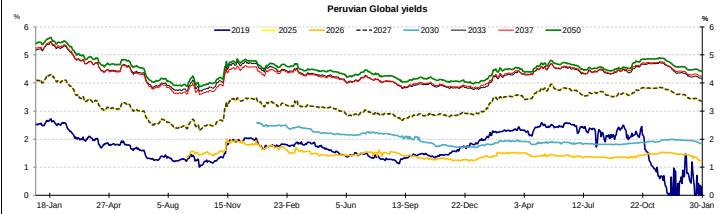
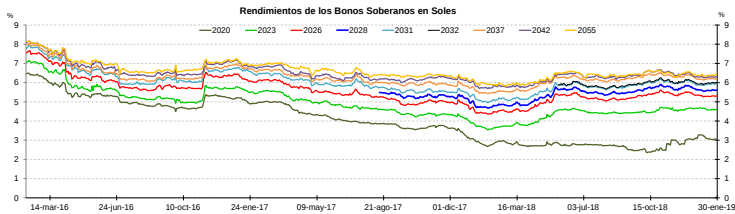


Sovereign Bonds

T-bills and bonds				Outstanding		Coupon %	Position		Last trading day	weighted average	Yield		No. Day Operations	Last Trade*		Duration	Modified	Average Life	Historical average yield						
Description	ISIN	Mnemonic	Accrued Interest	Millions PEN	Bid		Ask	Bid			Ask	Last trading day		weighted average	Bid					Ask	Last trading day	weighted average	Date	Amount (Millions USD)	Years
20-feb-19	PEP010007665	LTP20FEB19		354	-	-	-	-	-	99.97	-	-	-	2.25	-	05-dic-18	49	0.06	0.06	0.06	2.90				
20-mar-19	PEP010007673	LTP20MAR19		321	-	-	-	-	-	99.70	-	-	-	2.25	-	19-dic-18	21	0.14	0.13	0.14	2.91				
17-abr-19	PEP010007681	LTP17ABR19		246	-	-	-	-	-	99.52	-	-	-	2.26	-	23-ene-19	4	0.21	0.21	0.21	2.91				
22-may-19	PEP010007699	LTP22MAY19		299	-	-	-	-	-	99.31	-	-	-	2.26	-	28-nov-18	27	0.31	0.30	0.31	2.93				
19-jun-19	PEP010007707	LTP19JUN19		175	-	-	-	-	-	99.13	-	-	-	2.26	-	12-dic-18	31	0.39	0.38	0.39	2.94				
17-jul-19	PEP010007715	LTP17JUL19		184	-	-	-	-	-	98.96	-	-	-	2.26	-	09-ene-19	4	0.47	0.46	0.47	2.96				
21-ago-19	PEP010007723	LTP21AGO19		149	-	-	-	-	-	98.75	-	-	-	2.26	-	05-dic-18	22	0.56	0.55	0.56	2.98				
18-sep-19	PEP010007731	LTP18SEP19		73	-	-	-	-	-	98.57	-	-	-	2.27	-	19-dic-18	21	0.64	0.63	0.64	3.00				
16-oct-19	PEP010007749	LTP16OCT19		50	-	-	-	-	-	98.40	-	-	-	2.27	-	19-nov-18	1	0.72	0.70	0.72	3.02				
20-nov-19	PEP010007756	LTP20NOV19		25	-	-	-	-	-	98.18	-	-	-	2.27	-	28-nov-18	35	0.82	0.80	0.82	3.04				
04-dic-19	PEP010007764	LTP04DIC19		15	-	-	-	-	-	98.10	-	-	-	2.27	-	12-dic-18	15	0.86	0.84	0.86	3.05				
12-ago-20	PEP01000C933	SB12AG020	36.43	1 574	7.840	106.97	107.12	107.04	107.04	107.04	3.10	3.00	3.05	3.06	2	30-ene-19	20.0	1.45	1.41	1.53	4.11				
12-sep-23	PEP01000C4N3	SB12SEP23	20.11	5 887	5.200	102.30	102.46	102.42	102.38	102.38	4.62	4.58	4.6	4.60	5	30-ene-19	10.0	4.15	3.97	4.62	5.09				
12-ago-24	PEP01000C4W4	SB12AGO24	26.49	11 217	5.700	103.73	103.78	103.87	103.81	103.81	4.91	4.90	4.88	4.89	4	30-ene-19	12.0	4.79	4.56	5.53	5.29				
12-ago-26	PEP01000C0J9	SB12AGO26	38.10	12 515	8.200	117.75	117.82	117.82	117.76	117.76	5.30	5.29	5.29	5.30	7	30-ene-19	129.0	5.82	5.53	7.53	5.67				
12-ago-29	PEP01000C5D1	SB12AGO28	29.51	14 246	6.350	105.22	105.30	105.30	105.22	105.22	5.63	5.62	5.62	5.62	38	30-ene-19	164.7	7.26	6.88	9.53	8.96				
12-feb-29	PEP01000C5F6	SB12FEB29E	4.79	10 350	5.940	102.61	102.92	102.31	102.18	102.18	5.65	5.61	5.63	5.65	21	30-ene-19	88.0	7.62	7.22	10.03	6.01				
12-ago-31	PEP01000C5G7	SB12AGO31	32.29	14 292	6.950	108.84	108.93	108.93	108.91	108.91	5.94	5.93	5.93	5.93	11	30-ene-19	111.0	8.62	8.14	12.53	6.19				
12-ago-32	PEP01000C5E9	SB12AGO32	28.58	12 283	6.150	101.29	101.38	101.48	101.37	101.37	6.01	6.00	5.99	6.00	34	30-ene-19	215.0	9.28	8.76	13.53	6.27				
12-ago-37	PEP01000C221	SB12AGO37	32.06	11 175	6.900	107.69	107.80	107.69	107.67	107.67	6.20	6.19	6.20	6.19	21	30-ene-19	113.0	10.86	10.23	18.53	6.46				
12-feb-42	PEP01000C457	SB12FEB42	31.83	4 443	6.850	106.57	107.20	106.70	106.77	106.77	6.31	6.26	6.30	6.29	3	30-ene-19	3.3	12.07	11.35	23.03	6.54				
12-feb-55	PEP01000C422	SB12FEB55	31.20	2 272	6.714	-	-	-	103.87	-	6.44	-	-	6.44	-	29-ene-19	20.0	14.09	13.23	36.03	6.64				
13-oct-24	PEP01000C789	SB13OCT24	30.03	1 314	6.84% + VAC	-	-	-	125.42	-	2.07	-	-	2.07	-	05-mar-18	5.0	4.92	4.82	5.70	3.09				
12-feb-30	PEP01000C4U8	SB12FEB30	14.87	86	2.89%+VAC	-	-	-	104.47	-	2.40	-	-	2.40	-	05-mar-18	5.0	9.58	9.36	11.03	3.46				
31-ene-35	PEP01000C4V8	SB31ENE35	53.75	1 350	7.39% + VAC	-	-	-	157.30	-	2.87	-	-	2.87	-	14-ene-19	51.0	10.90	10.60	16.00	3.57				
12-feb-40	PEP01000C4B5	SB12FEB40	16.18	256	3.14%+VAC	-	-	-	103.90	-	2.87	-	-	2.87	-	14-ene-19	80.0	15.68	15.24	21.03	3.67				
12-ago-46	PEP01000C1S8	SB12AGO46	25.29	611	3.83% + VAC	-	-	-	116.57	-	2.93	-	-	2.93	-	24-may-18	15.0	18.06	17.54	27.53	3.77				
12-feb-54	PEP01000C4T0	SB12FEB54	16.96	433	3.26%+VAC	-	-	-	106.34	-	2.95	-	-	2.95	-	03-feb-17	1.0	21.57	20.95	35.03	3.87				

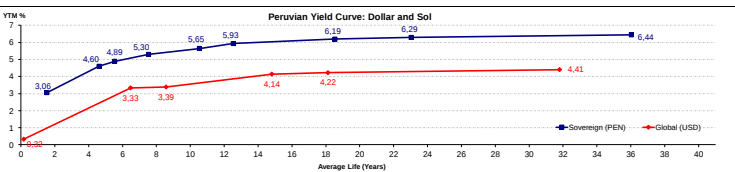
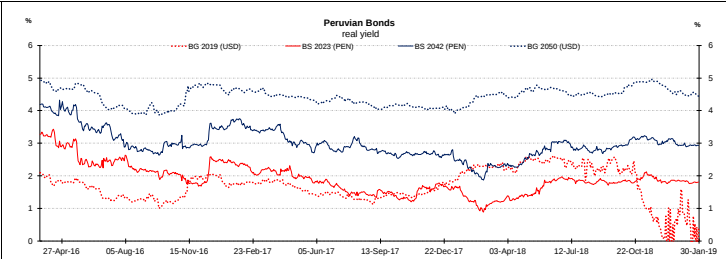
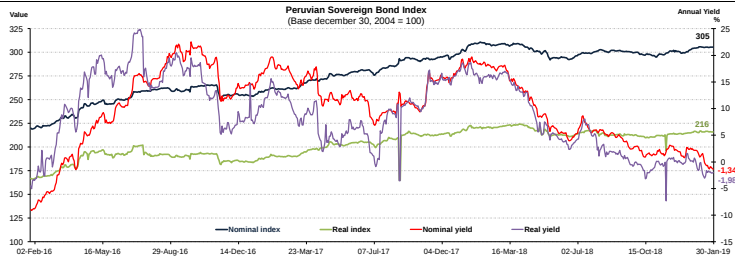
Global Bonds

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	
Perú Global 19	US715638AW21	396	7.125	101.11	-0.14	-0.16	0.04	0.32	73	27	-219	80	34	0.17	0.17	0.00	0.16
Perú Global 25	US715638AS19	1 793	7.350	123.21	0.18	0.50	0.32	3.33	-3	-8	66	15	12	5.40	5.31	0.34	6.57
Perú Global 26	XS1315181708	€1 100	2.750	110.18	0.08	0.34	0.53	1.22	-1	-5	141	-1	-4	6.49	6.41	0.49	7.10
Perú Global 27	US715638BU55	1 250	4.125	105.45	0.25	0.68	0.25	3.4	-3	-9	54	-2	2	6.50	6.39	0.60	7.68
Perú Global 30	XS1317315618	€1 000	3.750	118.99	0.10	0.54	0.65	1.84	-1	-5	168	0	-1	9.30	9.22	1.01	11.16
Perú Global 33	US715638AP79	2 188	8.750	150.59	0.39	1.06	0.49	4.14	-3	-8	130	-1	-3	9.66	9.47	1.20	15.03
Perú Global 37	US715638AU64	1 165	6.550	129.28	0.33	1.15	0.20	4.22	-2	-8	138	-1	-3	11.57	11.33	1.60	18.38
Perú Global 50	US715638BM30	2 545	5.625	120.73	0.40	1.47	0.47	4.41	-2	-8	137	-1	-5	16.42	16.06	3.83	32.26

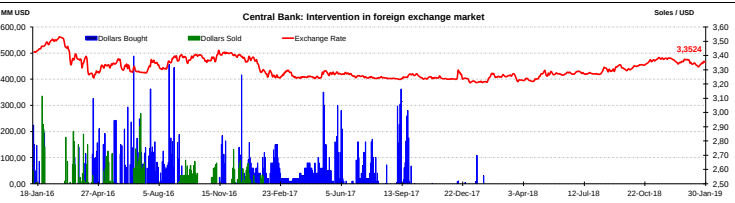


Peruvian sovereign bond index

Index	Value	Change		Annual yield %	Change (bps)		Index composition (%)									
		Daily	Weekly		Daily	Weekly	12-Aug-28	12-Sep-23	12-Oct-24	12-Nov-28	12-Dec-31	12-Jan-31	12-Feb-29	12-Mar-31	12-Apr-30	12-May-31
Sovereign nominal bond index	305	-0.09	0.41	-1.34	-0.1	-0.2	1.62	5.58	10.93	14.17	14.40	0.00	9.95	14.86	11.12	10.51
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	0.0	0.1	-1.98	0.09	-0.3	0.38	29.32	2.11	38.14	6.25	13.05	10.75			



Currency	Spot	Change (%)				
		1W	1M	3M	6M	12M
Sol (Soles / Dollar)	3.35	0.37	-0.61	-0.30	2.51	4.22
Forwards PEN	1M	Tenors				
		2M	3M	6M	9M	12M
Sol (Soles / Dollar)	3.35	3.36	3.36	3.37	3.38	3.40
Interest Rates (%)	O/N	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 costumers (millions of US\$)								
Spot market	Dates							
	30-Jan-19	29-Jan-19	28-Jan-19	25-Jan-19	24-Jan-19	23-Jan-19	22-Jan-19	
Purchases	290	290	290	306	303	405	211	
Sales	353	353	353	415	307	410	247	
Forward purchases	Dates							
	30-Jan-19	29-Jan-19	28-Jan-19	25-Jan-19	24-Jan-19	23-Jan-19	22-Jan-19	
Pacted	128	128	128	328	181	384	73	
Redemption	174	174	174	344	13	172	11	
Forward sells	Dates							
	30-Jan-19	29-Jan-19	28-Jan-19	25-Jan-19	24-Jan-19	23-Jan-19	22-Jan-19	
Pacted	231	231	231	421	408	238	79	
Redemption	136	136	136	540	210	114	4	