



Bid/ask spread: 30bps
Avg. daily vol: USD300mn
Ref. Source: LATAMNDF2=DBNY, Bloomberg: DBLM1<GO>
Fixing page: www.sbs.gob.pe

Cross currency swap:

Regulatory: ISDA documentation. Standard docs available at EMTA (www.emta.org)
Standard Contract: 6M Libor vs. PEN nominal fixed; net settled at maturity; with final exchange; settled offshore in USD

Liquidity: Moderate

Avg. ticket size: USD10mn

Bid/ask spread: 10bp

Avg. daily vol: USD20mn

Non-Deliverable Option (NDO)

Liquidity: Very Poor

Avg. daily vol: < USD10mn