



PERU: REPORTE DIARIO / DAILY REPORT

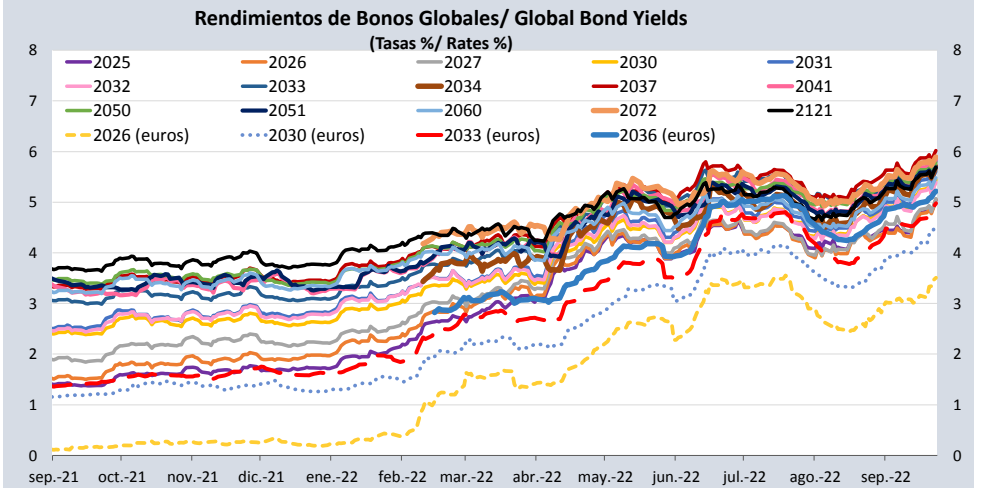
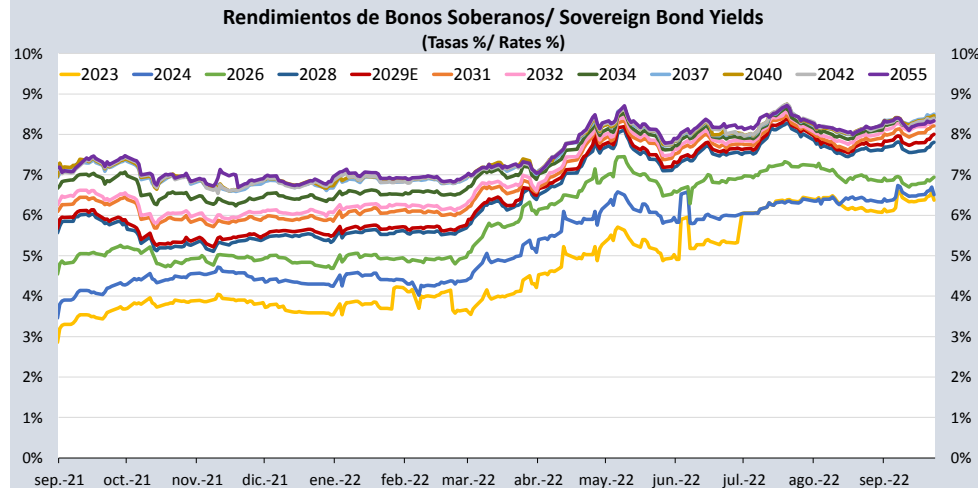
23/09/2022

Bonos soberanos / Sovereign bonds

| Bonos* / Bonds | | | | Saldo vigente | Cupón % / Coupon % | Precio / Price | | | | Rendimiento / Yield | | | | N° Operaciones del día / No. Day Operations | Última Negociación*** / Last trade | | Duración / | Duración / | Vida media |
|---------------------------|--------------|---------------------|---|---------------|--------------------|-----------------------------|--------------------|-------------|--------------------------------|--------------------------------------|--------------------|------|--------------------------------|---|------------------------------------|------------|---|--------------|--------------|
| Descripción / Description | ISIN | Nemónico / Mnemonic | Intereses corridos SI. / Accrued Interest PEN | | | Millones SI. / Millions PEN | Postura / Position | | Última neg. / Last trading day | Prom. ponderado** / Weighted average | Postura / Position | | Última neg. / Last trading day | | Prom. ponderado / Weighted average | Día / Date | Monto (Mills. S/) / Amount (Millions PEN) | Años / Years | Años / Years |
| | | | | Compra / Bid | Venta / Ask | | Compra / Bid | Venta / Ask | | | | | | | | | | | |
| 12-sep-23 | PEP01000C4N3 | SB12SEP23 | 1,58 | 1 309 | 5,200 | - | - | - | 98,9190 | - | - | - | 6,3737 | - | 07-sep-22 | 13 | 0,99 | 0,93 | 0,97 |
| 12-ago-24 | PEP01000C4W4 | SB12AGO24 | 6,51 | 6.741 | 5,700 | 98,58 | 98,65 | 98,56 | 98,5876 | 6,52 | 6,48 | 6,53 | 6,5089 | 7 | 23-sep-22 | 11 | 1,83 | 1,72 | 1,89 |
| 12-ago-26 | PEP01000C0J9 | SB12AGO26 | 9,36 | 12 517 | 8,200 | 104,22 | 104,26 | 104,22 | 104,2530 | 6,95 | 6,94 | 6,95 | 6,9450 | 6 | 23-sep-22 | 12 | 3,44 | 3,21 | 3,89 |
| 12-ago-28 | PEP01000C5D1 | SB12AGO28 | 7,25 | 15 726 | 6,350 | 93,23 | 93,27 | 93,31 | 93,3488 | 7,84 | 7,83 | 7,82 | 7,8092 | 12 | 23-sep-22 | 216 | 5,00 | 4,64 | 5,89 |
| 12-feb-29 | PEP01000C5F6 | SB12FEB29E | 67,79 | 17 129 | 5,940 | 89,87 | 89,87 | 89,83 | 89,9645 | 8,03 | 8,03 | 8,04 | 8,0061 | 32 | 23-sep-22 | 131 | 5,38 | 4,98 | 6,39 |
| 12-ago-31 | PEP01000C4G7 | SB12AGO31 | 7,93 | 15 866 | 6,950 | 92,23 | 92,29 | 92,23 | 92,3888 | 8,24 | 8,23 | 8,24 | 8,2119 | 53 | 23-sep-22 | 216 | 6,72 | 6,21 | 8,89 |
| 12-ago-32 | PEP01000C5E9 | SB12AGO32 | 7,02 | 16 297 | 6,150 | 85,72 | 85,78 | 85,66 | 85,8191 | 8,34 | 8,33 | 8,35 | 8,3206 | 41 | 23-sep-22 | 129 | 7,38 | 6,82 | 9,89 |
| 12-ago-34 | PEP01000C5G4 | SB12AGO34 | 6,16 | 11 689 | 5,400 | 77,89 | 77,92 | 77,71 | 77,9046 | 8,42 | 8,42 | 8,45 | 8,4156 | 41 | 23-sep-22 | 168 | 8,52 | 7,86 | 11,89 |
| 12-ago-37 | PEP01000C2Z1 | SB12AGO37 | 7,88 | 16 180 | 6,900 | 86,84 | 86,88 | 86,77 | 86,9655 | 8,52 | 8,52 | 8,53 | 8,5025 | 45 | 23-sep-22 | 292 | 9,17 | 8,45 | 14,89 |
| 12-ago-40 | PEP01000C5H2 | SB12AGO40 | 6,11 | 8 566 | 5,350 | 71,86 | 72,07 | 71,86 | 71,9217 | 8,47 | 8,44 | 8,47 | 8,4603 | 9 | 23-sep-22 | 33 | 10,58 | 9,76 | 17,89 |
| 12-feb-42 | PEP01000C4L7 | SB12FEB42 | 7,82 | 4 610 | 6,850 | - | - | - | 85,6595 | - | - | - | 8,4003 | - | 22-sep-22 | 2 | 10,45 | 9,65 | 19,39 |
| 12-feb-55 | PEP01000C4S2 | SB12FEB55 | 7,66 | 2 272 | 6,714 | - | - | - | 82,3465 | - | - | - | 8,3344 | - | 12-sep-22 | 2 | 12,18 | 11,25 | 32,39 |
| 13-oct-24 | PEP01000CT89 | SB13OCT24 | 53,10 | 1.498 | 6,84% + VAC | - | - | - | 107,7091 | - | - | - | 2,9209 | - | 19-sep-22 | 28 | 1,93 | 1,88 | 2,06 |
| 12-feb-30 | PEP01000C4U8 | SB12FEB30 | 4,34 | 98 | 2,89%+VAC | - | - | - | 90,3825 | - | - | - | 4,4110 | - | 05-ago-22 | 10 | 6,74 | 6,45 | 7,39 |
| 31-ene-35 | PEP01000CV85 | SB31ENE35 | 18,85 | 1.539 | 7,39% + VAC | - | - | - | 124,3917 | - | - | - | 4,7401 | - | 10-jun-22 | 10 | 8,82 | 8,42 | 12,36 |
| 12-feb-40 | PEP01000C4V6 | SB12FEB40 | 4,73 | 292 | 3,14%+VAC | - | - | - | 80,6738 | - | - | - | 4,7770 | - | 15-jun-21 | 19 | 13,13 | 12,54 | 17,39 |
| 12-ago-46 | PEP01000C1S8 | SB12AGO46 | 7,39 | 695 | 3,83% + VAC | - | - | - | 87,5223 | - | - | - | 4,6902 | - | 21-jul-22 | 2 | 15,39 | 14,70 | 23,89 |
| 12-feb-54 | PEP01000C4T0 | SB12FEB54 | 4,92 | 492 | 3,26%+VAC | - | - | - | 77,0211 | - | - | - | 4,6535 | - | 12-ago-21 | 10 | 18,29 | 17,47 | 31,39 |

Nota: Precios y rendimientos calculados de acuerdo a los criterios establecidos en el Manual de Valorización de Títulos de Tesoro Público, donde: Negociado (negro), Cotizado (naranja), Valorizado (verde) o Subasta (azul).

Note: Prices and returns calculated according to the criteria established in the Manual for the Valuation of Public Treasury Securities, where: Negotiated (black), Listed (orange), Valued (green) or Auction (blue).



Fuente/Source: MEF, BCRP, BLOOMBERG, DATATEC.

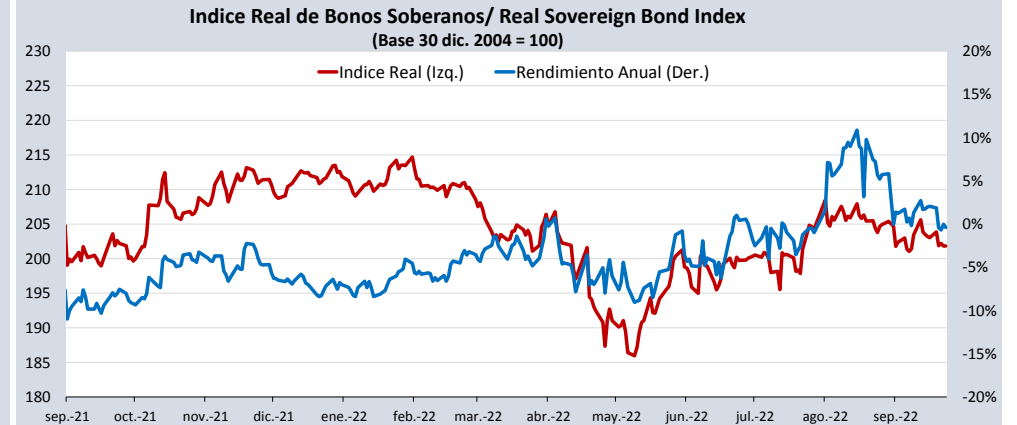
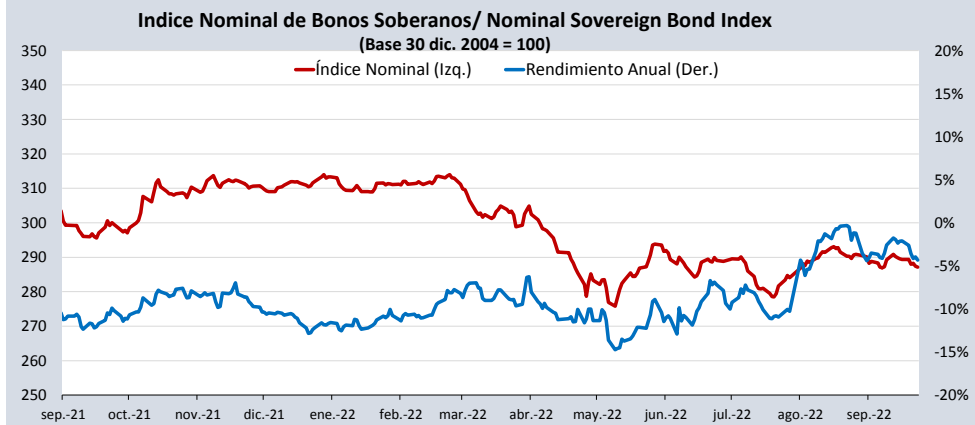
Bonos globales**** / Global bonds

| Bonos / Bonds | ISIN | Saldo vigente Millones USD / Outstanding mills. USD | Cupón % / Coupon % | Precio / Price | Cambio / Change | | Diferencial Precios compra- venta / Price spread bid-ask | Rendimiento% / Yields % | Cambio / Change (bps.) | | Diferencial Tasas compra- venta (pbs) / Yield spread bid-ask (bps) | Análisis de sensibilidad / Sensitivity Analysis | | |
|------------------|--------------|---|--------------------|----------------|-------------------|---------------------|---|----------------------------|------------------------|---------------------|--|--|--|---------------------------------|
| | | | | | Diario / Daily | Semanal / Weekly | | | Diario / Daily | Semanal / Weekly | | Duración / Duration | Duración modificada / Modified duration | Vida media / Average life |
| Perú Global 25 | US715638AS19 | 1 542 | 7,350 | 105,9740 | -0,38 | -0,74 | -0,52 | 5,0440 | 14 | 26 | 19 | 2,58 | 2,52 | 2,87 |
| Perú Global 26 | US715638DE95 | 1 000 | 2,392 | 91,9310 | -0,45 | -0,80 | -0,49 | 5,0600 | 16 | 29 | 17 | 3,20 | 3,13 | 3,38 |
| Perú Global 26 | XS1315181708 | €1 097 | 2,750 | 97,6410 | -0,12 | -1,07 | -0,62 | 3,5070 | 4 | 35 | 20 | 3,21 | 3,16 | 3,40 |
| Perú Global 27 | US715638BU55 | 1 013 | 4,125 | 95,9300 | -0,59 | -0,91 | -0,55 | 5,0710 | 14 | 22 | 13 | 4,48 | 4,37 | 4,99 |
| Perú Global 30 | US715638DA73 | 750 | 2,844 | 83,7670 | -0,81 | -1,12 | -0,52 | 5,4440 | 14 | 20 | 9 | 6,86 | 6,68 | 7,85 |
| Perú Global 30 | XS1373156618 | €998 | 3,750 | 95,3560 | -0,16 | -1,79 | -0,79 | 4,4960 | 3 | 29 | 13 | 6,43 | 6,29 | 7,46 |
| Perú Global 31 | US715638DF60 | 3 750 | 2,783 | 81,4200 | -0,62 | -0,99 | -0,57 | 5,6070 | 11 | 18 | 10 | 7,34 | 7,14 | 8,46 |
| Perú Global 32 | US715638DP43 | 1 000 | 1,862 | 72,6410 | -0,71 | -1,12 | -0,63 | 5,3890 | 11 | 18 | 10 | 9,06 | 8,82 | 10,34 |
| Perú Global 33 | US715638AP79 | 2 152 | 8,750 | 123,8390 | -1,06 | -1,72 | -0,80 | 5,8130 | 11 | 18 | 9 | 7,58 | 7,37 | 11,33 |
| Perú Global 33 | XS2314020806 | €825 | 1,250 | 70,1760 | -0,38 | -2,02 | -0,89 | 4,9780 | 6 | 31 | 14 | 9,68 | 9,44 | 10,62 |
| Perú Global 34 | US715638DU38 | 2 250 | 3,000 | 77,6980 | -0,86 | -1,27 | 0,73 | 5,7040 | 12 | 18 | 10 | 9,33 | 9,07 | 11,48 |
| Perú Global 36 | XS2408608219 | €1 000 | 1,950 | 67,8820 | -0,34 | -1,76 | -0,87 | 5,2170 | 4 | 23 | 11 | 11,84 | 11,53 | 14,36 |
| Perú Global 37 | US715638AU64 | 1 130 | 6,550 | 105,0480 | -0,98 | -1,47 | -0,87 | 6,0220 | 10 | 15 | 9 | 9,68 | 9,40 | 14,68 |
| Perú Global 41 | US715638DS81 | 1 250 | 3,300 | 71,5400 | -0,88 | -1,35 | -0,88 | 5,8400 | 10 | 15 | 10 | 12,97 | 12,60 | 18,73 |
| Perú Global 50 | US715638BM30 | 2 545 | 5,625 | 97,9890 | -1,24 | -1,79 | -0,83 | 5,7700 | 9 | 13 | 6 | 14,03 | 13,64 | 28,56 |
| Perú Global 51 | US715638DT64 | 1 750 | 3,550 | 69,9790 | -0,96 | -1,22 | -0,80 | 5,6930 | 9 | 11 | 7 | 15,91 | 15,47 | 28,88 |
| Perú Global 60 | US715638DQ26 | 2 000 | 2,780 | 56,9760 | -1,02 | -1,62 | -0,81 | 5,4800 | 10 | 15 | 8 | 18,49 | 17,99 | 38,75 |
| Perú Global 72 | US715638DW93 | 1 000 | 3,600 | 63,3200 | -0,85 | -1,28 | -1,02 | 5,8920 | 8 | 12 | 9 | 17,44 | 16,94 | 50,03 |
| Perú Global 2121 | US715638DR09 | 1 000 | 3,230 | 56,9730 | -0,90 | -1,54 | -0,73 | 5,6860 | 9 | 15 | 7 | 18,10 | 17,60 | 100,28 |

Índice de bonos soberanos / Peruvian sovereign bond index

| Índice / Index | Valor / Value | Cambio / Change | | Rend anual % / Annual yield % | Cambio / Change (bps.) | | Composición del índice (%) / Index composition (%) | | | | | | | | | | | |
|---|---------------|-------------------|---------------------|-------------------------------------|------------------------|---------------------|--|-----------|-----------|-----------|-----------|-----------|-----------|-----------|-----------|-----------|-----------|-----------|
| | | Diario / Daily | Semanal / Weekly | | Diario / Daily | Semanal / Weekly | 12-sep-23 | 12-ago-24 | 12-ago-26 | 12-ago-28 | 12-feb-29 | 12-ago-31 | 12-ago-32 | 12-ago-34 | 12-ago-37 | 12-ago-40 | 12-feb-42 | 12-feb-55 |
| Índice de bonos soberanos nominal / Nominal sovereign bond index | 287 | 0 | -2 | -4,31 | -37 | -220 | 0,00 | 5,73 | 11,34 | 12,86 | 13,49 | 13,10 | 12,53 | 7,90 | 12,64 | 5,35 | 3,43 | 1,63 |

| Índice / Index | Valor / Value | Cambio / Change | | Rend anual % / Annual yield % | Cambio / Change (bps.) | | Composición del índice (%) / Index composition (%) | | | | | |
|---|---------------|-------------------|---------------------|-------------------------------------|------------------------|---------------------|--|-----------|-----------|-----------|-----------|-----------|
| | | Diario / Daily | Semanal / Weekly | | Diario / Daily | Semanal / Weekly | 13-oct-24 | 12-feb-30 | 31-ene-35 | 12-feb-40 | 12-feb-46 | 12-feb-54 |
| Índice de bonos soberanos real / Real sovereign bond index | 202 | 0 | -1 | -0,40 | -37 | -244 | 32,15 | 2,29 | 37,52 | 6,06 | 12,24 | 9,74 |



Fuente/Source: MEF, BCRP, BLOOMBERG, DATATEC.

* Para mayor información respecto a la valorización de los bonos y letras puede consultar en: http://www.mef.gob.pe/contenidos/tesoro_pub/gestion_act_pas/Manual_valorizacion_instrumentos_del_Tesoro.pdf