



PERU: REPORTE DIARIO / DAILY REPORT

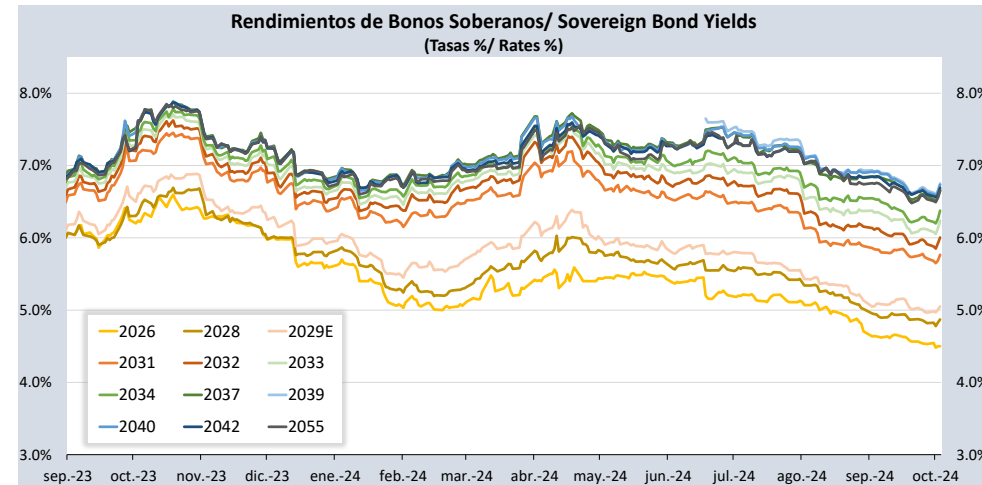
03/10/2024

Bonos soberanos / Sovereign bonds

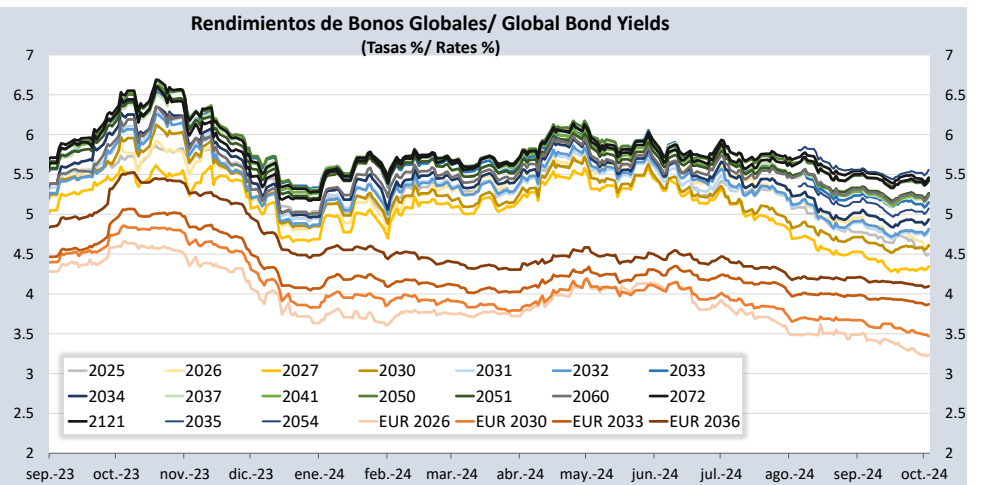
Bonos* / Bonds				Saldo vigente	Cupón / Coupon (%)	Precio / Price				Rendimiento / Yield				N° Operaciones del día / No. Day Operations	Última Negociación*** / Last trade		Duración / Duration	Duración Modificada	Vida media / Average
Descripción / Description	ISIN	Nemónico / Mnemonic	Intereses corridos / Accrued Interest (%)			Millones S/. / 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-Ago-26	PEP01000C0J9	SB12AGO26	1.16	3 937	8.200	106.3532	106.53	106.44	106.4983	4.55	4.45	4.50	4.5000	4	3-Oct-24	12	1.77	1.70	1.86
12-Ago-28	PEP01000C5D1	SB12AGO28	0.90	7 225	6.350	105.01	105.12	104.99	105.0992	4.89	4.86	4.90	4.8700	5	3-Oct-24	50	3.52	3.35	3.86
12-Feb-29	PEP01000C5F6	SB12FEB29E	0.84	13 176	5.940	103.25	103.41	103.37	103.3795	5.08	5.04	5.05	5.0500	2	3-Oct-24	3	3.94	3.75	4.36
12-Ago-31	PEP01000C4G7	SB12AGO31	0.98	19 423	6.950	106.35	106.46	106.71	106.6221	5.81	5.79	5.75	5.7644	44	3-Oct-24	199	5.65	5.34	6.86
12-Ago-32	PEP01000C5E9	SB12AGO32	0.87	21 442	6.150	100.49	100.68	100.92	100.8989	6.07	6.04	6.00	6.0040	59	3-Oct-24	606	6.40	6.03	7.86
12-Ago-33	PEP01000C5I0	SB12AGO33	1.03	17 855	7.300	106.86	107.42	107.00	107.1742	6.28	6.20	6.26	6.2365	27	3-Oct-24	80	6.80	6.40	8.86
12-Ago-34	PEP01000C5G4	SB12AGO34	0.76	16 860	5.400	92.82	93.09	92.89	92.9685	6.40	6.36	6.39	6.3770	31	3-Oct-24	159	7.73	7.27	9.86
12-Ago-37	PEP01000C2Z1	SB12AGO37	0.97	20 481	6.900	101.71	102.26	101.79	102.1393	6.71	6.65	6.70	6.6594	18	3-Oct-24	47	8.82	8.27	12.86
12-Ago-39	PEP01000C5J8	SB12AGO39	1.94	15 436	7.600	107.41	107.60	107.60	107.9755	6.81	6.79	6.79	6.7511	43	3-Oct-24	292	9.35	8.76	14.86
12-Ago-40	PEP01000C5H2	SB12AGO40	0.76	12 142	5.350	86.17	86.43	86.26	86.7356	6.80	6.77	6.79	6.7336	14	3-Oct-24	174	10.53	9.87	15.86
12-Feb-42	PEP01000C4L7	SB12FEB42	0.97	5 033	6.850	-	-	-	101.7066	-	-	-	6.6917	-	1-Oct-24	3	10.53	9.87	17.36
12-Feb-55	PEP01000C4S2	SB12FEB55	0.95	3 462	6.714	-	-	-	100.9206	-	-	-	6.6525	-	19-Sep-24	3	13.46	12.62	30.36
13-Oct-24	PEP01000CT89	SB13OCT24	3.23	884	6,84% + VAC	-	-	-	100.1289	-	-	-	2.0393	-	31-Oct-22	2	0.03	0.03	0.03
12-Feb-30	PEP01000C4U8	SB12FEB30	0.41	77	2,89%+VAC	-	-	-	100.1211	-	-	-	2.8418	-	18-Ago-23	20	5.06	4.92	5.36
31-Ene-35	PEP01000CV85	SB31ENE35	1.29	911	7,39% + VAC	-	-	-	129.2131	-	-	-	3.9016	-	10-Jun-22	10	7.83	7.54	10.33
12-Feb-40	PEP01000C4V6	SB12FEB40	0.44	228	3,14%+VAC	-	-	-	87.7569	-	-	-	4.2151	-	10-Ago-23	50	12.17	11.67	15.36
12-Ago-46	PEP01000C1S8	SB12AGO46	0.54	424	3,83% + VAC	-	-	-	95.1448	-	-	-	4.1524	-	21-Jul-22	2	14.93	14.34	21.86
12-Feb-54	PEP01000C4T0	SB12FEB54	0.46	383	3,26%+VAC	-	-	-	85.1038	-	-	-	4.1304	-	12-Ago-21	10	18.31	17.58	29.36

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).

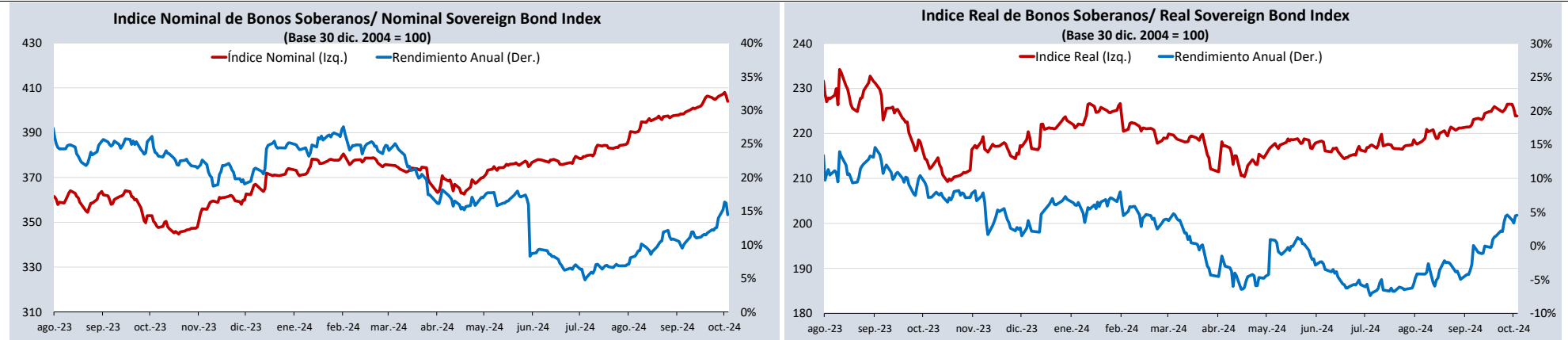


Fuente/Source: MEF, BCRP, BLOOMBERG, DATATEC.



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
21-jul-25	US715638AS19	425	7.350	102.1970	-0.02	0.07	-0.47	4.5010	2	-15	59	0.78	0.77	0.81
23-ene-26	US715638DE95	346	2.392	97.2120	-0.04	0.15	-0.48	4.6190	4	-9	39	1.29	1.26	1.33
30-ene-26	XS1315181708	€845	2.750	99.3790	-0.01	0.12	-0.47	3.2330	1	-8	37	1.30	1.28	1.34
25-ago-27	US715638BU55	618	4.125	99.4030	-0.10	-0.09	-0.43	4.3460	4	4	16	2.75	2.69	2.93
20-jun-30	US715638DA73	645	2.844	91.2190	-0.19	-0.07	-0.53	4.6100	4	2	11	5.24	5.13	5.79
30-mar-30	XS1373156618	€935	3.750	101.3440	0.08	0.35	-0.59	3.4690	-2	-7	12	4.85	4.77	5.40
23-ene-31	US715638DF60	3 207	2.783	89.1730	-0.23	-0.11	-0.51	4.7930	5	3	10	5.76	5.62	6.40
01-dic-32	US715638DP43	1 000	1.862	80.2660	-0.27	-0.12	-0.53	4.8150	5	3	9	7.47	7.29	8.28
21-nov-33	US715638AP79	2 152	8.750	125.9570	-0.32	-0.08	-0.92	5.1490	4	0	11	6.63	6.46	9.27
11-mar-33	XS2314020806	€825	1.250	81.4560	-0.05	0.25	-0.90	3.8710	1	-3	14	7.97	7.82	8.56
15-ene-34	US715638DU38	2 250	3.000	85.7230	-0.29	-0.05	-0.56	4.9350	4	1	8	8.00	7.81	9.42
08-feb-35	US715638EB48	1 250	5.375	102.3970	-0.38	-0.21	-0.49	5.0730	5	3	6	8.04	7.84	10.50
17-nov-36	XS2408608219	€1 000	1.950	79.8170	-0.07	0.20	-0.68	4.0970	1	-2	8	10.56	10.35	12.30
14-mar-37	US715638AU64	1 130	6.550	112.0450	-0.48	-0.22	-0.92	5.2210	5	2	9	8.90	8.68	12.63
11-mar-41	US715638DS81	1 250	3.300	78.8850	-0.39	-0.04	-0.70	5.2310	4	1	8	12.24	11.93	16.68
18-nov-50	US715638BM30	2 545	5.625	102.8720	-0.57	-0.06	-0.57	5.4180	4	0	4	13.88	13.51	26.51
10-mar-51	US715638DT64	1 750	3.550	75.6670	-0.49	-0.02	-0.74	5.2650	4	0	6	15.81	15.40	26.82
08-ago-54	US715638EC21	1 750	5.875	104.5850	-0.68	-0.35	-0.57	5.5580	4	2	4	14.61	14.22	30.28
01-dic-60	US715638DQ26	2 000	2.780	60.2250	-0.52	0.00	-0.60	5.2450	5	0	5	18.62	18.14	36.69
15-ene-72	US715638DW93	1 000	3.600	68.5830	-0.51	0.26	-0.79	5.4610	4	-2	6	18.30	17.81	47.97
28-jul-21	US715638DR09	1 000	3.230	59.6680	-0.44	0.00	-0.55	5.4330	4	0	5	18.91	18.41	98.23

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-Ago-26	12-Ago-28	12-Feb-29	12-Ago-31	12-Ago-32	12-Ago-33	12-Ago-34	12-Ago-37	12-Ago-39	12-Ago-40	12-Feb-42	12-Feb-55
Índice de bonos soberanos nominal / Nominal sovereign bond index	404	-2	-1	14.45	-174	191	2.63	4.76	8.54	12.99	13.56	12.01	9.82	13.13	10.55	6.60	3.21	2.19
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	224	0	-2	4.54	9	12	29.34		2.48		38.17		6.46		13.03		10.53	



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

** Precio de los bonos a fecha de liquidación T+0.

*** Última negociación 1:30 pm

**** Información con horario de corte 4:30 pm.