Dirección de Planificación Financiera y Estrategia
Dirección General de Tesoro Público
Ministerio de Economia y Finanzas

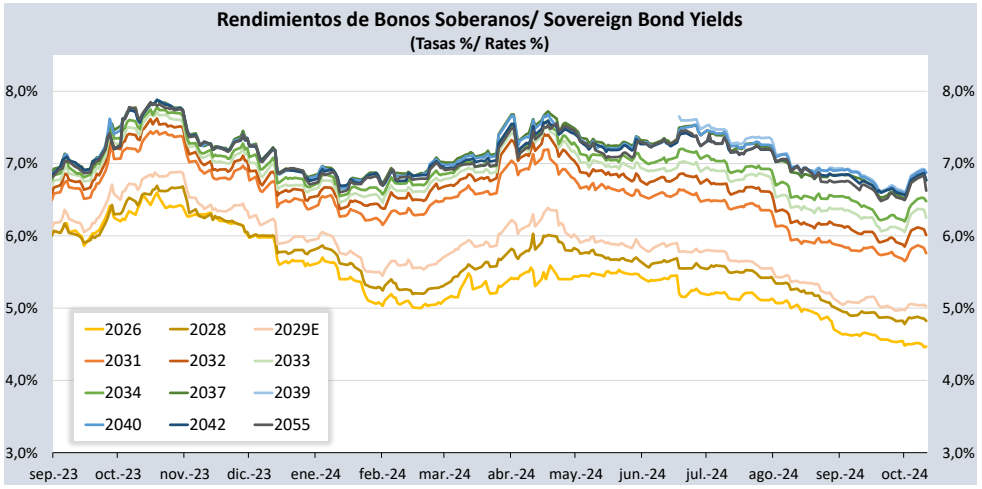
# PERU: REPORTE DIARIO / DAILY REPORT

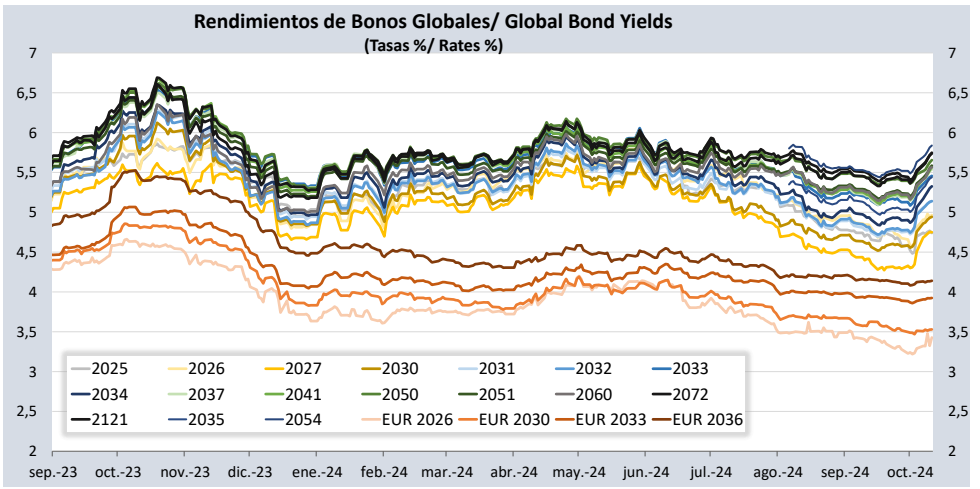
11/10/2024

## 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 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | | | | | Postura / Position | | | | Postura / Position | | | | | | | | | |
| Descripción / Description | ISIN | Nemónico / Mnemonic | Intereses corridos / Accrued Interest (%) | Millones S/. / Millions PEN | | Compra / Bid | Venta / Ask | Última neg. / Last trading day | Prom. ponderado** / Weighted average (%) | Compra / Bid | Venta / Ask | Última neg. / Last trading day | Prom. ponderado / Weighted average (%) | | Día / Date | Monto (Mills. S/) / Amount (Millions PEN) | Años / Years | Años / Years | Años / Years |
| 12-Ago-26 | PEP01000C0J9 | SB12AGO26 | 1,34 | 3 937 | 8,200 | 106,4157 | 106,51 | 106,45 | **106,4831** | 4,48 | 4,43 | 4,46 | **4,4680** | **3** | 11-Oct-24 | 5 | 1,75 | 1,67 | 1,84 |
| 12-Ago-28 | PEP01000C5D1 | SB12AGO28 | 1,04 | 7 225 | 6,350 | 105,02 | 105,27 | 105,20 | **105,2399** | 4,88 | 4,81 | 4,83 | **4,8229** | **3** | 11-Oct-24 | 7 | 3,49 | 3,33 | 3,84 |
| 12-Feb-29 | PEP01000C5F6 | SB12FEB29E | 0,97 | 13 176 | 5,940 | 103,39 | 103,67 | 103,47 | **103,4701** | 5,04 | 4,97 | 5,02 | **5,0229** | **6** | 11-Oct-24 | 17 | 3,92 | 3,73 | 4,34 |
| 12-Ago-31 | PEP01000C4G7 | SB12AGO31 | 1,13 | 19 573 | 6,950 | 106,56 | 106,96 | 106,68 | **106,6355** | 5,77 | 5,70 | 5,75 | **5,7591** | **55** | 11-Oct-24 | 386 | 5,63 | 5,32 | 6,84 |
| 12-Ago-32 | PEP01000C5E9 | SB12AGO32 | 1,00 | 21 442 | 6,150 | 100,74 | 101,54 | 100,92 | **100,8573** | 6,03 | 5,90 | 6,00 | **6,0105** | **27** | 11-Oct-24 | 74 | 6,37 | 6,01 | 7,84 |
| 12-Ago-33 | PEP01000C5I0 | SB12AGO33 | 1,19 | 17 855 | 7,300 | 106,24 | 107,27 | 107,13 | **107,0464** | 6,37 | 6,22 | 6,24 | **6,2531** | **36** | 11-Oct-24 | 128 | 6,77 | 6,37 | 8,84 |
| 12-Ago-34 | PEP01000C5G4 | SB12AGO34 | 0,88 | 16 860 | 5,400 | 92,22 | 92,76 | 92,63 | **92,2958** | 6,49 | 6,41 | 6,43 | **6,4781** | **10** | 11-Oct-24 | 75 | 7,70 | 7,23 | 9,84 |
| 12-Ago-37 | PEP01000C2Z1 | SB12AGO37 | 1,13 | 20 481 | 6,900 | 100,36 | 101,50 | 101,37 | **101,2313** | 6,87 | 6,74 | 6,75 | **6,7664** | **21** | 11-Oct-24 | 61 | 8,78 | 8,22 | 12,84 |
| 12-Ago-39 | PEP01000C5J8 | SB12AGO39 | 2,11 | 15 436 | 7,600 | 107,12 | 107,50 | 107,21 | **106,7644** | 6,84 | 6,80 | 6,83 | **6,8774** | **21** | 11-Oct-24 | 104 | 9,30 | 8,70 | 14,84 |
| 12-Ago-40 | PEP01000C5H2 | SB12AGO40 | 0,87 | 12 142 | 5,350 | 85,93 | 86,18 | 86,10 | **85,5596** | 6,83 | 6,80 | 6,81 | **6,8724** | **15** | 11-Oct-24 | 156 | 10,47 | 9,80 | 15,84 |
| 12-Feb-42 | PEP01000C4L7 | SB12FEB42 | 1,12 | 5 033 | 6,850 | 100,5693 | 104,72 | 100,92 | **100,9174** | 6,81 | 6,40 | 6,77 | **6,7700** | **1** | 11-Oct-24 | 2 | 10,47 | 9,81 | 17,34 |
| 12-Feb-55 | PEP01000C4S2 | SB12FEB55 | 1,09 | 3 462 | 6,714 | - | - | - | 101,2750 | - | - | - | 6,6250 | - | 19-Set-24 | 3 | 13,47 | 12,63 | 30,34 |
| 13-Oct-24 | PEP01000CT89 | SB13OCT24 | 3,38 | 884 | 6,84% + VAC | - | - | - | 100,0243 | - | - | - | 2,3064 | - | 31-Oct-22 | 2 | 0,01 | 0,01 | 0,01 |
| 12-Feb-30 | PEP01000C4U8 | SB12FEB30 | 0,47 | 77 | 2,89%+VAC | - | - | - | 100,1406 | - | - | - | 2,8378 | - | 18-Ago-23 | 20 | 5,04 | 4,90 | 5,34 |
| 31-Ene-35 | PEP01000CV85 | SB31ENE35 | 1,45 | 911 | 7,39% + VAC | - | - | - | 128,0535 | - | - | - | 4,0153 | - | 10-Jun-22 | 10 | 7,80 | 7,50 | 10,31 |
| 12-Feb-40 | PEP01000C4V6 | SB12FEB40 | 0,51 | 228 | 3,14%+VAC | - | - | - | 86,3077 | - | - | - | 4,3587 | - | 10-Ago-23 | 50 | 12,11 | 11,60 | 15,34 |
| 12-Ago-46 | PEP01000C1S8 | SB12AGO46 | 0,62 | 424 | 3,83% + VAC | - | - | 104,20 | **104,2018** | - | - | 3,53 | **3,5310** | **4** | 11-Oct-24 | 52 | 15,28 | 14,75 | 21,84 |
| 12-Feb-54 | PEP01000C4T0 | SB12FEB54 | 0,53 | 383 | 3,26%+VAC | - | - | 98,43 | **98,4269** | - | - | 3,33 | **3,3300** | **6** | 11-Oct-24 | 243 | 19,17 | 18,55 | 29,34 |

Nota: Precios y rendimientos calculados de acuerdo a los criterios establecidos en el Manual de Valorización de Titulos 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.**

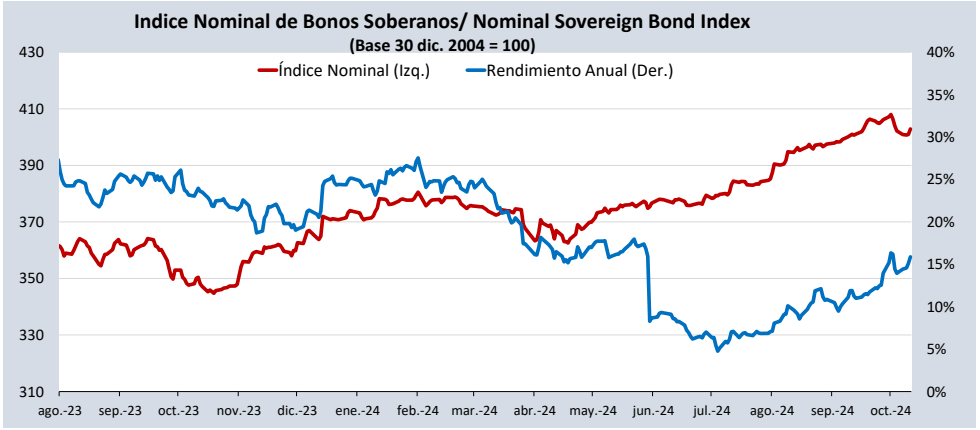
## Bonos globales**** / Global bonds

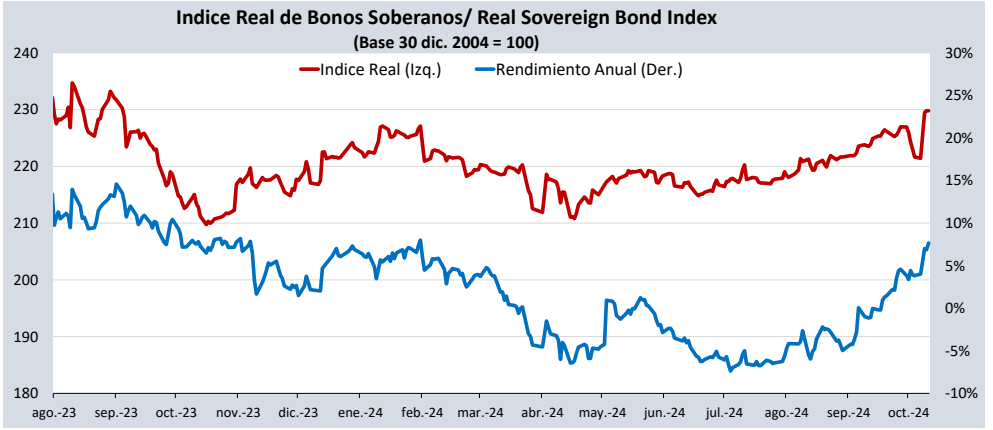
| Bonos / Bonds | ISIN | Saldo vigente Millones USD / Outstanding mills. USD | Cupón % / Coupon % | Precio / Price | Cambio / Change | | Diferencial Precios compra-venta / Price spread bid-ask | Rendimiento% / Yields % | Cambio / Change (bps.) | | Diferencial Tasas compra-venta (pbs) / Yield spread bid-ask (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 | 101,9320 | -0,01 | -0,09 | -0,43 | 4,7400 | -3 | 4 | 56 | 0,76 | 0,74 | 0,79 |
| 23-ene-26 | US715638DE95 | 346 | 2,392 | 96,8610 | 0,00 | -0,14 | -0,47 | 4,9660 | 2 | 16 | 40 | 1,27 | 1,23 | 1,30 |
| 30-ene-26 | XS1315181708 | €845 | 2,750 | 99,1470 | -0,13 | -0,16 | -0,47 | 3,4280 | 10 | 14 | 38 | 1,28 | 1,26 | 1,32 |
| 25-ago-27 | US715638BU55 | 618 | 4,125 | 98,3450 | 0,02 | -0,63 | -0,47 | 4,7490 | 0 | 24 | 18 | 2,72 | 2,66 | 2,91 |
| 20-jun-30 | US715638DA73 | 645 | 2,844 | 89,7150 | -0,03 | -0,83 | -0,54 | 4,9420 | 1 | 19 | 12 | 5,22 | 5,09 | 5,77 |
| 30-mar-30 | XS1373156618 | €935 | 3,750 | 101,0440 | -0,02 | -0,09 | -0,60 | 3,5300 | 0 | 2 | 12 | 4,83 | 4,74 | 5,38 |
| 23-ene-31 | US715638DF60 | 3 207 | 2,783 | 87,5060 | -0,04 | -0,72 | -0,48 | 5,1380 | 1 | 15 | 10 | 5,73 | 5,59 | 6,38 |
| 01-dic-32 | US715638DP43 | 1 000 | 1,862 | 78,4440 | -0,02 | -0,94 | -0,58 | 5,1400 | 1 | 17 | 10 | 7,44 | 7,25 | 8,26 |
| 21-nov-33 | US715638AP79 | 2 152 | 8,750 | 123,3620 | -0,16 | -1,57 | -0,97 | 5,4570 | 2 | 19 | 12 | 6,58 | 6,40 | 9,24 |
| 11-mar-33 | XS2314020806 | €825 | 1,250 | 81,1610 | -0,02 | -0,21 | -0,90 | 3,9240 | 0 | 4 | 14 | 7,95 | 7,79 | 8,54 |
| 15-ene-34 | US715638DU38 | 2 250 | 3,000 | 83,1800 | -0,15 | -1,69 | -0,57 | 5,3260 | 2 | 26 | 9 | 7,95 | 7,75 | 9,40 |
| 08-feb-35 | US715638EB48 | 1 250 | 5,375 | 99,4890 | -0,13 | -1,86 | -0,51 | 5,4390 | 2 | 24 | 7 | 7,98 | 7,77 | 10,48 |
| 17-nov-36 | XS2408608219 | €1 000 | 1,950 | 79,4870 | -0,06 | -0,11 | -0,75 | 4,1400 | 1 | 2 | 9 | 10,54 | 10,32 | 12,28 |
| 14-mar-37 | US715638AU64 | 1 130 | 6,550 | 108,9970 | -0,18 | -1,93 | -0,94 | 5,5380 | 2 | 20 | 10 | 8,83 | 8,59 | 12,60 |
| 11-mar-41 | US715638DS81 | 1 250 | 3,300 | 75,7720 | -0,40 | -2,33 | -0,72 | 5,5720 | 5 | 26 | 8 | 12,11 | 11,78 | 16,65 |
| 18-nov-50 | US715638BM30 | 2 545 | 5,625 | 99,5680 | -0,43 | -2,46 | -0,44 | 5,6560 | 3 | 18 | 3 | 13,65 | 13,28 | 26,48 |
| 10-mar-51 | US715638DT64 | 1 750 | 3,550 | 72,0590 | -0,36 | -2,52 | -0,72 | 5,5860 | 3 | 23 | 7 | 15,50 | 15,08 | 26,79 |
| 08-ago-54 | US715638EC21 | 1 750 | 5,875 | 100,5110 | -0,34 | -2,97 | -0,64 | 5,8380 | 2 | 21 | 5 | 14,30 | 13,89 | 30,26 |
| 01-dic-60 | US715638DQ26 | 2 000 | 2,780 | 56,8410 | -0,16 | -2,37 | -0,61 | 5,5650 | 2 | 23 | 6 | 18,06 | 17,57 | 36,67 |
| 15-ene-72 | US715638DW93 | 1 000 | 3,600 | 65,1770 | -0,36 | -2,62 | -0,72 | 5,7490 | 3 | 22 | 6 | 17,64 | 17,15 | 47,95 |
| 28-jul-21 | US715638DR09 | 1 000 | 3,230 | 56,4770 | -0,23 | -2,37 | -0,61 | 5,7370 | 2 | 23 | 6 | 17,91 | 17,41 | 98,20 |

## 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 | 403 | 2 | 1 | 15,88 | 75 | 193 | 2,65 | 4,79 | 8,58 | 13,05 | 13,61 | 12,05 | 9,79 | 13,07 | 10,47 | 6,54 | 3,20 | 2,21 |

| 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 | 230 | 0 | 8 | 7,66 | 79 | 384 | 28,64 | 2,42 | 36,95 | 6,20 | 13,92 | 11,88 |




**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.