



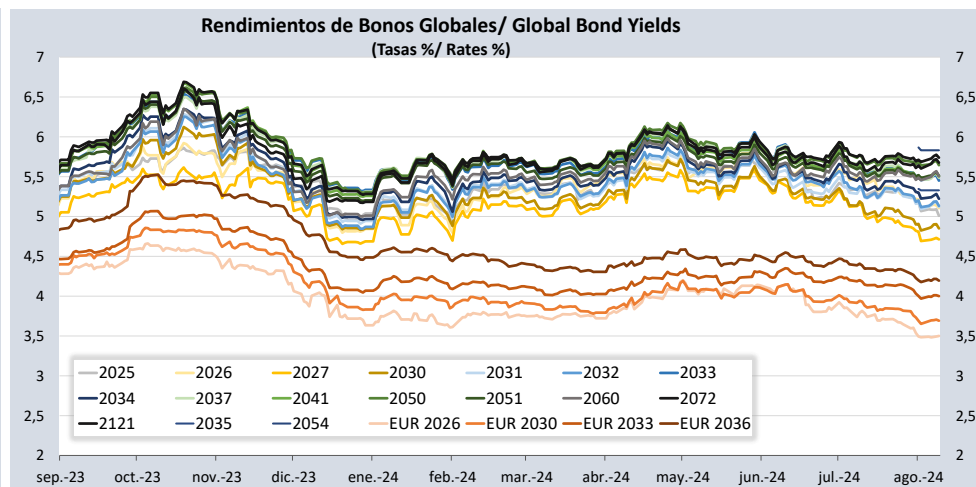
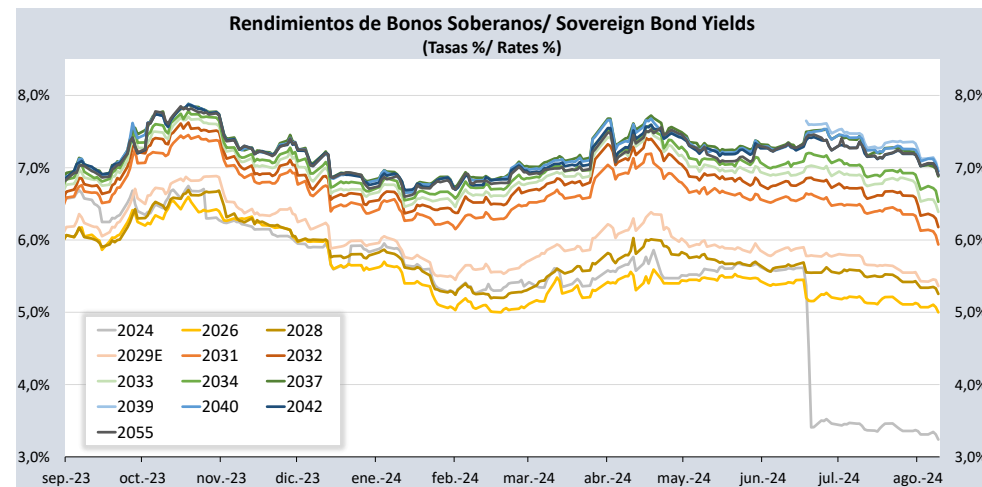
PERU: REPORTE DIARIO / DAILY REPORT

09/08/2024

Bonos soberanos / Sovereign bonds

| Bonos* / Bonds            |              |                     |   | Saldo vigente<br>Millones S./ Millions PEN | Cupón / Coupon (%) | Precio / Price     |             |                                |  | Rendimiento / Yield |      |                                |  | Nº Operaciones del día / No. Day Operations | Última Negociación*** / Last trade |  | Duración / Duration<br>Años / Years | Duración Modificada / Modified | Vida media / Average<br>Años / Years |
|---------------------------|--------------|---------------------|---|--|--------------------|--------------------|-------------|--------------------------------|--|---------------------|------|--------------------------------|--|---|------------------------------------|--|-------------------------------------|--------------------------------|--------------------------------------|
| Descripción / Description | ISIN         | Nemónico / Mnemonic | Intereses corridos / Accrued Interest (%) |  |                    | 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) |                                     |                                |                                      |
|                           |              |                     |   | Compra / Bid                               | Venta / Ask        | Compra / Bid       | Venta / Ask |                                |  |                     |      |                                |  |   |                                    |  |                                     |                                |                                      |
| 12-Ago-24                 | PEP01000C4W4 | SB12AGO24           | 2,80                                      | 1 048                                      | 5,700              | -                  | -           | -                              | 100,0197                                 | -                   | -    | -                              | 3,2399                                 | -   | 20-Jun-24                          | 150                                      | 0,01                                | 0,01                           | 0,01                                 |
| 12-Ago-26                 | PEP01000C0J9 | SB12AGO26           | 4,03                                      | 3 937                                      | 8,200              | 105,99             | 106,08      | 105,99                         | 106,0239                                 | 5,00                | 4,95 | 5,00                           | 5,0000                                 | 1   | 9-Ago-24                           | 5  | 1,85                                | 1,76                           | 2,01                                 |
| 12-Ago-28                 | PEP01000C5D1 | SB12AGO28           | 3,12                                      | 7 225                                      | 6,350              | 103,77             | 103,88      | 103,85                         | 103,8762                                 | 5,28                | 5,25 | 5,26                           | 5,2549                                 | 4   | 9-Ago-24                           | 8  | 3,56                                | 3,38                           | 4,01                                 |
| 12-Feb-29                 | PEP01000C5F6 | SB12FEB29E          | 2,92                                      | 13 176                                     | 5,940              | 102,12             | 102,32      | 102,20                         | 102,2352                                 | 5,39                | 5,34 | 5,37                           | 5,3625                                 | 5   | 9-Ago-24                           | 16                                       | 3,98                                | 3,77                           | 4,51                                 |
| 12-Ago-31                 | PEP01000C4G7 | SB12AGO31           | 3,42                                      | 18 748                                     | 6,950              | 105,08             | 105,77      | 105,66                         | 105,7346                                 | 6,05                | 5,93 | 5,95                           | 5,9377                                 | 65  | 9-Ago-24                           | 179                                      | 5,61                                | 5,29                           | 7,01                                 |
| 12-Ago-32                 | PEP01000C5E9 | SB12AGO32           | 3,02                                      | 20 617                                     | 6,150              | 99,61              | 100,94      | 99,70                          | 99,8361                                  | 6,22                | 6,00 | 6,20                           | 6,1783                                 | 35  | 9-Ago-24                           | 85                                       | 6,34                                | 5,97                           | 8,01                                 |
| 12-Ago-33                 | PEP01000C5I0 | SB12AGO33           | 3,59                                      | 17 180                                     | 7,300              | 105,99             | 106,40      | 105,99                         | 106,2006                                 | 6,42                | 6,36 | 6,42                           | 6,3898                                 | 44  | 9-Ago-24                           | 233                                      | 6,71                                | 6,30                           | 9,01                                 |
| 12-Ago-34                 | PEP01000C5G4 | SB12AGO34           | 2,66                                      | 16 635                                     | 5,400              | 91,59              | 91,86       | 91,72                          | 91,8514                                  | 6,57                | 6,53 | 6,55                           | 6,5296                                 | 32  | 9-Ago-24                           | 131                                      | 7,64                                | 7,17                           | 10,01                                |
| 12-Ago-37                 | PEP01000C2Z1 | SB12AGO37           | 3,39                                      | 19 580                                     | 6,900              | 100,20             | 100,56      | 100,29                         | 100,2818                                 | 6,89                | 6,85 | 6,88                           | 6,8807                                 | 24  | 9-Ago-24                           | 197                                      | 8,63                                | 8,08                           | 13,01                                |
| 12-Ago-39                 | PEP01000C5J8 | SB12AGO39           | 0,81                                      | 15 436                                     | 7,600              | 105,17             | 106,02      | 106,03                         | 106,0829                                 | 7,05                | 6,96 | 6,96                           | 6,9535                                 | 41  | 9-Ago-24                           | 414                                      | 9,45                                | 8,84                           | 15,01                                |
| 12-Ago-40                 | PEP01000C5H2 | SB12AGO40           | 2,63                                      | 11 168                                     | 5,350              | 84,66              | 84,99       | 84,83                          | 84,8418                                  | 6,97                | 6,93 | 6,95                           | 6,9472                                 | 15  | 9-Ago-24                           | 47                                       | 10,30                               | 9,63                           | 16,01                                |
| 12-Feb-42                 | PEP01000C4L7 | SB12FEB42           | 3,37                                      | 5 033                                      | 6,850              | -                  | -           | -                              | 99,6102                                  | -                   | -    | -                              | 6,9020                                 | -   | 8-Ago-24                           | 0  | 10,25                               | 9,59                           | 17,51                                |
| 12-Feb-55                 | PEP01000C4S2 | SB12FEB55           | 3,30                                      | 3 462                                      | 6,714              | -                  | -           | -                              | 97,9168                                  | -                   | -    | -                              | 6,8920                                 | -   | 8-Ago-24                           | 2  | 12,94                               | 12,11                          | 30,51                                |
| 13-Oct-24                 | PEP01000CT89 | SB13OCT89           | 2,21                                      | 884  | 6,84% + VAC        | -                  | -           | -                              | 101,0240                                 | -                   | -    | -                              | 1,0278                                 | -   | 31-Oct-22                          | 2  | 0,18                                | 0,18                           | 0,18                                 |
| 12-Feb-30                 | PEP01000C4J8 | SB12FEB30           | 1,42                                      | 77   | 2,89%+VAC          | -                  | -           | -                              | 99,1509                                  | -                   | -    | -                              | 3,0347                                 | -   | 18-Ago-23                          | 20                                       | 5,13                                | 4,98                           | 5,51                                 |
| 31-Ene-35                 | PEP01000CV85 | SB31ENE35           | 0,18                                      | 911  | 7,39% + VAC        | -                  | -           | -                              | 128,5548                                 | -                   | -    | -                              | 4,0026                                 | -   | 10-Jun-22                          | 10                                       | 7,97                                | 7,67                           | 10,48                                |
| 12-Feb-40                 | PEP01000C4V6 | SB12FEB40           | 1,54                                      | 228  | 3,14%+VAC          | -                  | -           | -                              | 86,1913                                  | -                   | -    | -                              | 4,3595                                 | -   | 10-Ago-23                          | 50                                       | 12,06                               | 11,56                          | 15,51                                |
| 12-Ago-46                 | PEP01000C1S8 | SB12AGO46           | 1,88                                      | 424  | 3,83% + VAC        | -                  | -           | -                              | 92,9992                                  | -                   | -    | -                              | 4,3090                                 | -   | 21-Jul-22                          | 2  | 14,69                               | 14,09                          | 22,01                                |
| 12-Feb-54                 | PEP01000C4T0 | SB12FEB54           | 1,61                                      | 383  | 3,26%+VAC          | -                  | -           | -                              | 82,5110                                  | -                   | -    | -                              | 4,3034                                 | -   | 12-Ago-21                          | 10                                       | 17,91                               | 17,17                          | 29,51                                |

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

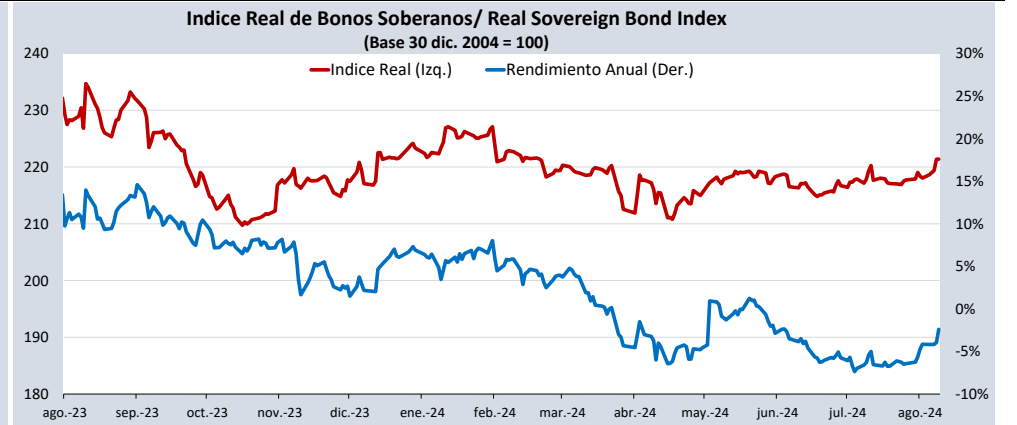
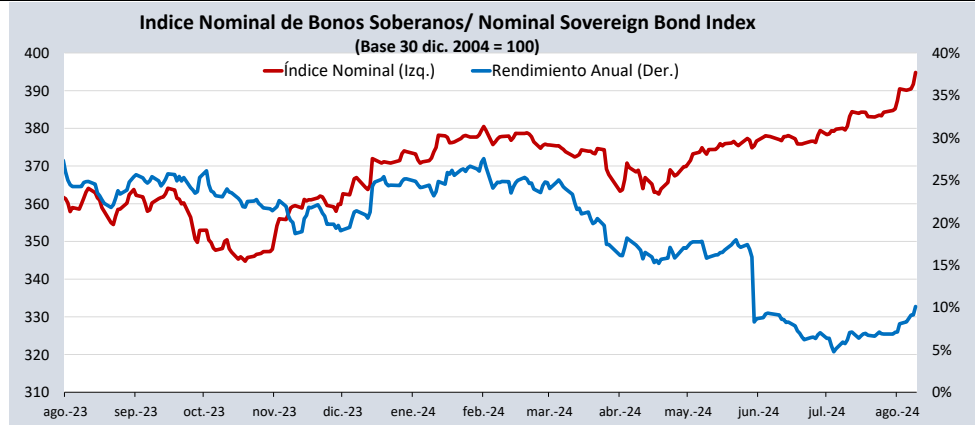
| Bonos / Bonds | ISIN         | Saldo vigente<br>Millones USD /<br>Outstanding mills. USD | Cupón % / Coupon % | Precio / Price | Cambio / Change   |                     | Diferencial<br>Precios<br>compra-venta<br>/ Price spread<br>bid-ask | Rendimiento% /<br>Yields % | Cambio / Change (bps.) |                     | Diferencial<br>Tasas<br>compra-venta<br>(pbs) / Yield<br>spread bid-<br>ask (bps) | Análisis de sensibilidad / Sensitivity<br>Analysis |  |                                 |
|---------------|--------------|---|--------------------|----------------|-------------------|---------------------|---|----------------------------|------------------------|---------------------|---|--|--|---------------------------------|
|               |              |   |                    |                | Diario /<br>Daily | Semanal /<br>Weekly |   |                            | Diario / Daily         | Semanal /<br>Weekly |   | Duración /<br>Duration                             | Duración<br>modificada<br>/ Modified<br>duration | Vida media<br>/ Average<br>life |
| 21-jul-25     | US715638AS19 | 425   | 7,350              | 102,1230       | 0,06              | 0,01                | -0,47   | 5,0090                     | -8                     | -6                  | 50  | 0,93   | 0,91   | 0,96                            |
| 23-ene-26     | US715638DE95 | 346   | 2,392              | 96,2620        | 0,07              | 0,06                | -0,49   | 5,1030                     | -4                     | -1                  | 36  | 1,44   | 1,40   | 1,48                            |
| 30-ene-26     | XS1315181708 | €845  | 2,750              | 80,3610        | 0,08              | -0,15               | -0,42   | 3,5010                     | 1                      | 2                   | 31  | 1,45   | 1,43   | 1,50                            |
| 25-ago-27     | US715638BU55 | 618   | 4,125              | 98,3540        | 0,06              | -0,05               | -0,49   | 4,7130                     | -2                     | 2                   | 18  | 2,84   | 2,77   | 3,09                            |
| 20-jun-30     | US715638DA73 | 645   | 2,844              | 89,8720        | 0,27              | -0,09               | -0,57   | 4,8510                     | -5                     | 3                   | 12  | 5,39   | 5,26   | 5,95                            |
| 30-mar-30     | XS1373156618 | €935  | 3,750              | 78,8160        | 0,19              | -0,11               | -0,56   | 3,6920                     | -1                     | 4                   | 11  | 5,00   | 4,91   | 5,56                            |
| 23-ene-31     | US715638DF60 | 3 207   | 2,783              | 87,3070        | 0,35              | -0,10               | -0,54   | 5,1190                     | -7                     | 3                   | 11  | 5,90   | 5,75   | 6,55                            |
| 01-dic-32     | US715638DP43 | 1 000   | 1,862              | 78,1070        | 0,34              | -0,05               | -0,59   | 5,1330                     | -6                     | 2                   | 10  | 7,61   | 7,42   | 8,43                            |
| 21-nov-33     | US715638AP79 | 2 152   | 8,750              | 123,7630       | 0,50              | 0,02                | -0,95   | 5,4500                     | -6                     | -1                  | 12  | 6,75   | 6,57   | 9,42                            |
| 11-mar-33     | XS2314020806 | €825  | 1,250              | 80,2790        | 0,01              | -0,03               | -0,97   | 4,0000                     | -1                     | 3                   | 16  | 8,06   | 7,90   | 8,71                            |
| 15-ene-34     | US715638DU38 | 2 250   | 3,000              | 83,6220        | 0,41              | 0,05                | -0,62   | 5,2220                     | -6                     | 0                   | 9   | 8,13   | 7,93   | 9,57                            |
| 08-feb-35     | US715638EB48 | 1 250   | 5,375              | 100,3750       | 0,00              | 0,00                | 0,00  | 5,3280                     | 0                      | 0                   | 0   | 8,16   | 7,95   | 10,65                           |
| 17-nov-36     | XS2408608219 | €1 000  | 1,950              | 78,6270        | 0,01              | -0,12               | -0,79   | 4,1940                     | -2                     | 2                   | 10  | 10,70  | 10,48  | 12,45                           |
| 14-mar-37     | US715638AU64 | 1 130   | 6,550              | 109,5800       | 0,49              | -0,22               | -0,92   | 5,4860                     | -5                     | 2                   | 10  | 8,75   | 8,52   | 12,78                           |
| 11-mar-41     | US715638DS81 | 1 250   | 3,300              | 76,2180        | 0,44              | -0,18               | -0,75   | 5,5050                     | -5                     | 2                   | 8   | 12,05  | 11,72  | 16,83                           |
| 18-nov-50     | US715638BM30 | 2 545   | 5,625              | 99,7260        | 0,80              | -0,04               | -0,41   | 5,6440                     | -6                     | 0                   | 3   | 13,83  | 13,45  | 26,66                           |
| 10-mar-51     | US715638DT64 | 1 750   | 3,550              | 72,8130        | 0,56              | -0,31               | -0,75   | 5,5100                     | -5                     | 3                   | 7   | 15,36  | 14,95  | 26,97                           |
| 08-ago-54     | US715638EC21 | 1 750   | 5,875              | 100,6000       | 0,00              | 0,00                | 0,00  | 5,8320                     | 0                      | 0                   | 0   | 14,48  | 14,07  | 30,43                           |
| 01-dic-60     | US715638DQ26 | 2 000   | 2,780              | 57,3900        | 0,66              | -0,50               | -0,68   | 5,5050                     | -6                     | 5                   | 7   | 18,33  | 17,84  | 36,84                           |
| 15-ene-72     | US715638DW93 | 1 000   | 3,600              | 65,2750        | 0,42              | -0,61               | -0,76   | 5,7390                     | -4                     | 5                   | 7   | 17,83  | 17,34  | 48,13                           |
| 28-jul-21     | US715638DR09 | 1 000   | 3,230              | 45513,0000     | 1,00              | 7,00                | -0,71   | 5,6760                     | -4                     | 7                   | 7   | 18,27  | 17,77  | 98,38                           |

Índice de bonos soberanos / Peruvian sovereign bond index

| Índice / Index  | Valor / Value | Cambio / Change   |                     | Rend anual<br>% / Annual<br>yield % | Cambio / Change (bps.) |                     | Composición del índice (%) / Index composition (%) |           |           |           |           |           |           |           |           |           |           |           |
|---|---------------|-------------------|---------------------|-------------------------------------|------------------------|---------------------|--|-----------|-----------|-----------|-----------|-----------|-----------|-----------|-----------|-----------|-----------|-----------|
|   |               | Diario /<br>Daily | Semanal /<br>Weekly |                                     | Diario /<br>Daily      | Semanal /<br>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 /<br>Nominal sovereign bond index | 395           | 3                 | 4                   | 10,11                               | 99                     | 204                 | 2,75   | 4,91      | 8,80      | 13,00     | 13,47     | 11,98     | 9,99      | 12,89     | 10,48     | 6,21      | 3,29      | 2,23      |

| Índice / Index  | Valor / Value | Cambio / Change   |                     | Rend anual<br>% / Annual<br>yield % | Cambio / Change (bps.) |                     | Composición del índice (%) / Index composition (%) |           |           |           |           |           |
|---|---------------|-------------------|---------------------|-------------------------------------|------------------------|---------------------|--|-----------|-----------|-----------|-----------|-----------|
|   |               | Diario /<br>Daily | Semanal /<br>Weekly |                                     | Diario /<br>Daily      | Semanal /<br>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<br>sovereign bond index | 221           | 0                 | 3                   | -2,40                               | 153                    | 175                 | 29,56  | 2,50      | 37,98     | 6,48      | 13,03     | 10,44     |



Fuente/Source: MEF, BCRP, BLOMBERG, 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](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.