



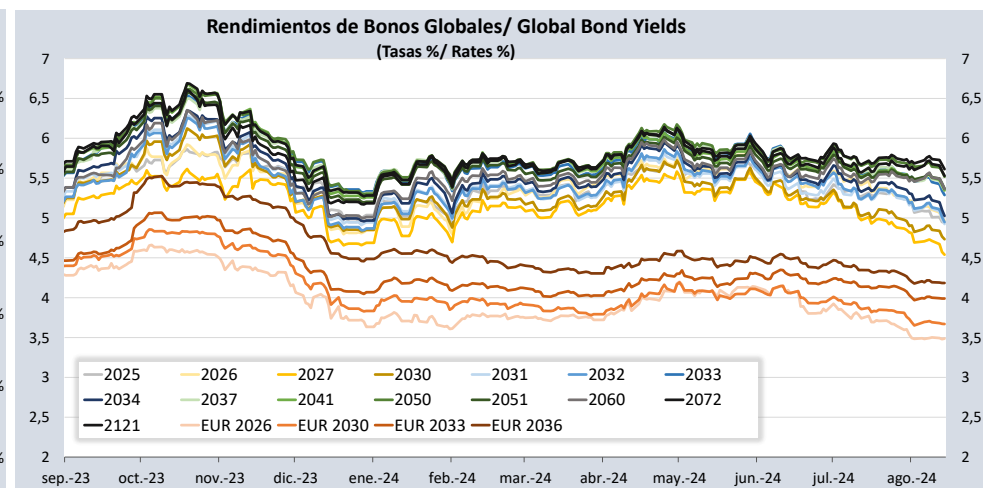
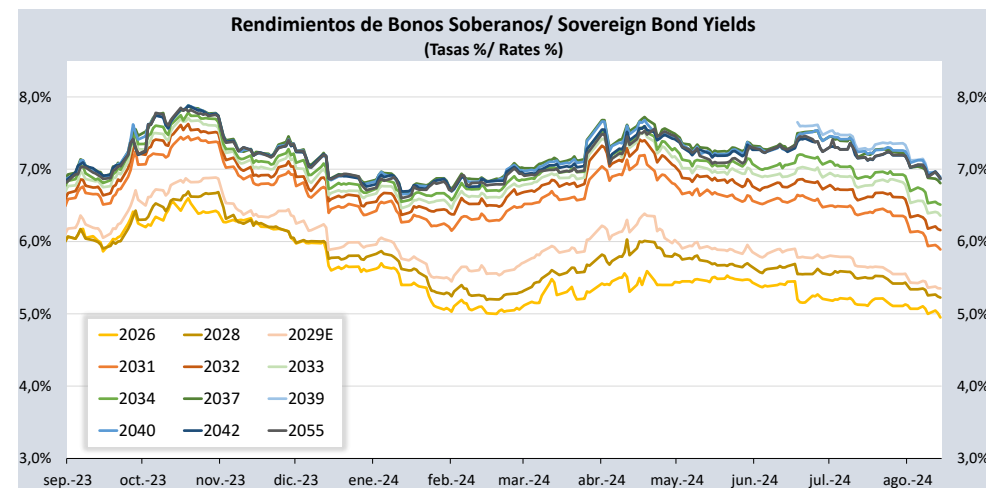
PERU: REPORTE DIARIO / DAILY REPORT

14/08/2024

Bonos soberanos / Sovereign bonds

| Bonos* / Bonds | | | | Saldo vigente Millones SI. / Millions PEN | 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 (%) | | | 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-26 | PEP01000C0J9 | SB12AGO26 | 0,04 | 3 937 | 8,200 | 105,8500 | 106,12 | 106,04 | 106,0817 | 5,05 | 4,91 | 4,95 | 4,9500 | 1 | 14-Ago-24 | 2 | 1,91 | 1,82 | 2,00 |
| 12-Ago-28 | PEP01000C5D1 | SB12AGO28 | 0,03 | 7 225 | 6,350 | - | - | - | 103,9724 | - | - | - | 5,2250 | - | 13-Ago-24 | 4 | 3,65 | 3,47 | 4,00 |
| 12-Feb-29 | PEP01000C5F6 | SB12FEB29E | 0,03 | 13 176 | 5,940 | 102,15 | 102,33 | 102,23 | 102,2710 | 5,38 | 5,34 | 5,36 | 5,3520 | 5 | 14-Ago-24 | 10 | 4,08 | 3,87 | 4,50 |
| 12-Ago-31 | PEP01000C4G7 | SB12AGO31 | 0,04 | 18 748 | 6,950 | 105,70 | 106,26 | 105,99 | 106,0005 | 5,94 | 5,84 | 5,89 | 5,8902 | 39 | 14-Ago-24 | 144 | 5,78 | 5,46 | 7,00 |
| 12-Ago-32 | PEP01000C5E9 | SB12AGO32 | 0,03 | 20 617 | 6,150 | 99,70 | 100,26 | 100,01 | 99,9619 | 6,20 | 6,11 | 6,15 | 6,1579 | 21 | 14-Ago-24 | 132 | 6,53 | 6,15 | 8,00 |
| 12-Ago-33 | PEP01000C5I0 | SB12AGO33 | 0,04 | 17 480 | 7,300 | 106,25 | 106,46 | 106,32 | 106,4155 | 6,38 | 6,35 | 6,37 | 6,3578 | 37 | 14-Ago-24 | 90 | 6,92 | 6,51 | 9,00 |
| 12-Ago-34 | PEP01000C5G4 | SB12AGO34 | 0,03 | 16 635 | 5,400 | 91,80 | 92,14 | 92,00 | 91,9912 | 6,54 | 6,49 | 6,51 | 6,5102 | 47 | 14-Ago-24 | 246 | 7,85 | 7,37 | 10,00 |
| 12-Ago-37 | PEP01000C2Z1 | SB12AGO37 | 0,04 | 19 730 | 6,900 | 100,45 | 100,96 | 100,96 | 100,9030 | 6,86 | 6,80 | 6,80 | 6,8068 | 10 | 14-Ago-24 | 73 | 8,93 | 8,36 | 13,00 |
| 12-Ago-39 | PEP01000C5J8 | SB12AGO39 | 0,91 | 15 436 | 7,600 | 106,44 | 106,77 | 106,58 | 106,6015 | 6,92 | 6,88 | 6,90 | 6,8984 | 24 | 14-Ago-24 | 206 | 9,45 | 8,84 | 15,00 |
| 12-Ago-40 | PEP01000C5H2 | SB12AGO40 | 0,03 | 11 168 | 5,350 | 85,25 | 85,68 | 85,55 | 85,5631 | 6,90 | 6,85 | 6,87 | 6,8629 | 29 | 14-Ago-24 | 234 | 10,63 | 9,95 | 16,00 |
| 12-Feb-42 | PEP01000C4L7 | SB12FEB42 | 0,04 | 5 033 | 6,850 | - | - | - | 99,8490 | - | - | - | 6,8779 | - | 12-Ago-24 | 10 | 10,60 | 9,91 | 17,50 |
| 12-Feb-55 | PEP01000C4S2 | SB12FEB55 | 0,04 | 3 462 | 6,714 | - | - | - | 98,2135 | - | - | - | 6,8679 | - | 8-Ago-24 | 2 | 13,39 | 12,53 | 30,50 |
| 13-Oct-24 | PEP01000CT89 | SB13OCT24 | 2,30 | 884 | 6,84% + VAC | - | - | - | 100,7337 | - | - | - | 2,2786 | - | 31-Oct-22 | 2 | 0,17 | 0,16 | 0,17 |
| 12-Feb-30 | PEP01000C4U8 | SB12FEB30 | 0,02 | 77 | 2,89%+VAC | - | - | - | 99,1509 | - | - | - | 3,0351 | - | 18-Ago-23 | 20 | 5,19 | 5,04 | 5,50 |
| 31-Ene-35 | PEP01000CV85 | SB31ENE35 | 0,28 | 911 | 7,39% + VAC | - | - | - | 128,5433 | - | - | - | 4,0007 | - | 10-Jun-22 | 10 | 7,96 | 7,65 | 10,47 |
| 12-Feb-40 | PEP01000C4V6 | SB12FEB40 | 0,02 | 228 | 3,14%+VAC | - | - | - | 86,6321 | - | - | - | 4,3170 | - | 10-Ago-23 | 50 | 12,28 | 11,77 | 15,50 |
| 12-Ago-46 | PEP01000C1S8 | SB12AGO46 | 0,02 | 424 | 3,83% + VAC | - | - | - | 92,9766 | - | - | - | 4,3109 | - | 21-Jul-22 | 2 | 14,98 | 14,36 | 22,00 |
| 12-Feb-54 | PEP01000C4T0 | SB12FEB54 | 0,02 | 383 | 3,26%+VAC | - | - | - | 82,4878 | - | - | - | 4,3053 | - | 12-Ago-21 | 10 | 18,25 | 17,50 | 29,50 |

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).



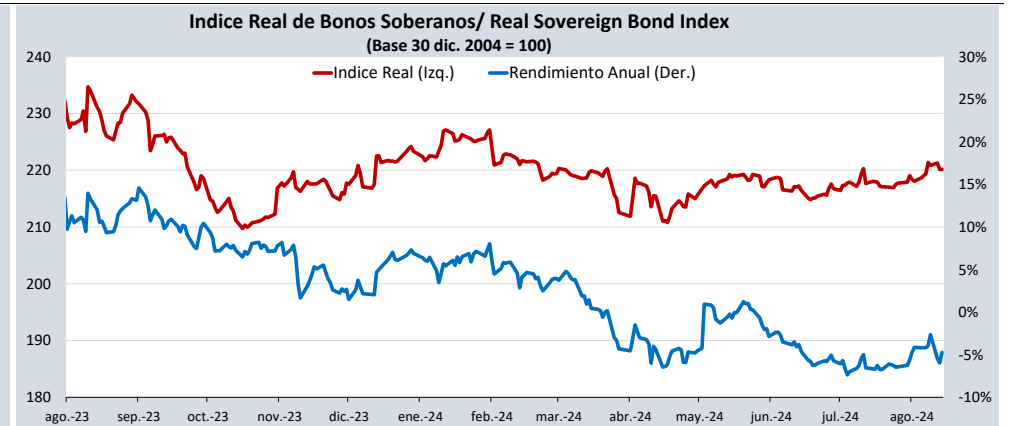
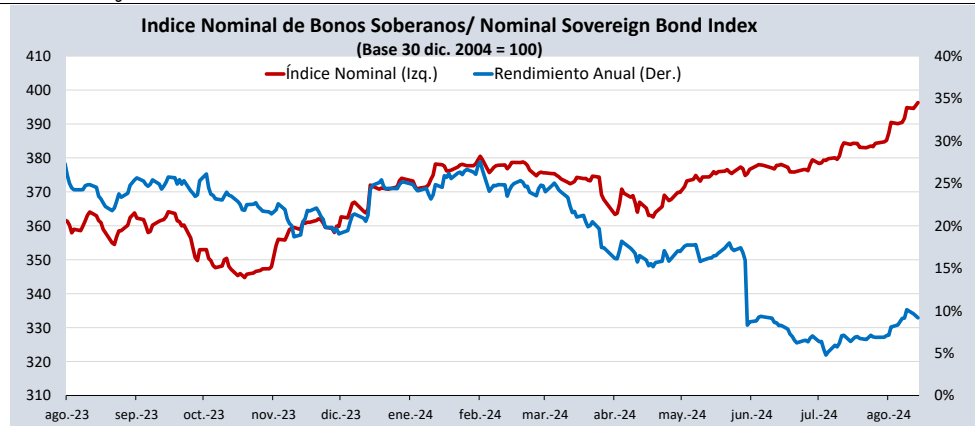
Fuente/Source: MEF, BCRP, BLOOMBERG, DATATEC.

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 | 102,1620 | 0,00 | 0,08 | -0,48 | 4,9450 | 0 | -14 | 52 | 0,92 | 0,90 | 0,95 |
| 23-ene-26 | US715638DE95 | 346 | 2,392 | 96,4600 | 0,02 | 0,29 | -0,52 | 4,9710 | -1 | -18 | 39 | 1,42 | 1,39 | 1,46 |
| 30-ene-26 | XS1315181708 | €845 | 2,750 | -0,4230 | 0,00 | 0,00 | -0,42 | 3,4860 | 1 | 0 | 30 | 1,44 | 1,42 | 1,48 |
| 25-ago-27 | US715638BU55 | 618 | 4,125 | 98,8360 | 0,09 | 0,50 | -0,49 | 4,5400 | -3 | -18 | 18 | 2,82 | 2,76 | 3,07 |
| 20-jun-30 | US715638DA73 | 645 | 2,844 | 90,4430 | 0,17 | 0,83 | -0,58 | 4,7340 | -3 | -17 | 12 | 5,38 | 5,25 | 5,93 |
| 30-mar-30 | XS1373156618 | €935 | 3,750 | -0,5640 | 0,00 | 0,00 | -0,56 | 3,6700 | 0 | -3 | 11 | 4,98 | 4,89 | 5,54 |
| 23-ene-31 | US715638DF60 | 3 207 | 2,783 | 88,3080 | 0,29 | 1,27 | -0,53 | 4,9240 | -6 | -24 | 11 | 5,89 | 5,75 | 6,54 |
| 01-dic-32 | US715638DP43 | 1 000 | 1,862 | 79,2040 | 0,38 | 1,43 | -0,54 | 4,9490 | -6 | -24 | 9 | 7,60 | 7,42 | 8,42 |
| 21-nov-33 | US715638AP79 | 2 152 | 8,750 | 125,0940 | 0,44 | 1,81 | -0,88 | 5,2880 | -5 | -22 | 11 | 6,75 | 6,58 | 9,41 |
| 11-mar-33 | XS2314020806 | €825 | 1,250 | -0,9710 | 0,01 | 0,02 | -0,97 | 3,9890 | 0 | -2 | 15 | 8,04 | 7,89 | 8,70 |
| 15-ene-34 | US715638DU38 | 2 250 | 3,000 | 84,9430 | 0,51 | 1,61 | -0,62 | 5,0260 | -8 | -24 | 9 | 8,13 | 7,93 | 9,56 |
| 08-feb-35 | US715638EB48 | 1 250 | 5,375 | 101,0900 | 0,35 | 1,15 | -0,52 | 5,2380 | -4 | -14 | 6 | 8,16 | 7,95 | 10,64 |
| 17-nov-36 | XS2408608219 | €1 000 | 1,950 | -0,7380 | 0,00 | 0,07 | -0,74 | 4,1840 | 0 | -3 | 9 | 10,69 | 10,47 | 12,44 |
| 14-mar-37 | US715638AU64 | 1 130 | 6,550 | 110,9350 | 0,52 | 1,77 | -0,88 | 5,3440 | -5 | -19 | 9 | 8,76 | 8,53 | 12,76 |
| 11-mar-41 | US715638DS81 | 1 250 | 3,300 | 77,6790 | 0,63 | 1,75 | -0,76 | 5,3470 | -7 | -19 | 8 | 12,08 | 11,77 | 16,81 |
| 18-nov-50 | US715638BM30 | 2 545 | 5,625 | 101,4590 | 0,95 | 2,31 | -0,59 | 5,5180 | -7 | -17 | 4 | 13,93 | 13,55 | 26,64 |
| 10-mar-51 | US715638DT64 | 1 750 | 3,550 | 74,4110 | 0,74 | 1,94 | -0,76 | 5,3690 | -7 | -17 | 7 | 15,48 | 15,08 | 26,96 |
| 08-ago-54 | US715638EC21 | 1 750 | 5,875 | 102,7240 | 1,29 | 2,05 | -0,58 | 5,6850 | -9 | -14 | 4 | 14,62 | 14,21 | 30,42 |
| 01-dic-60 | US715638DQ26 | 2 000 | 2,780 | 58,8600 | 0,71 | 1,91 | -0,69 | 5,3660 | -7 | -18 | 6 | 18,55 | 18,07 | 36,83 |
| 15-ene-72 | US715638DW93 | 1 000 | 3,600 | 66,7270 | 0,67 | 1,68 | -0,78 | 5,6130 | -6 | -15 | 7 | 18,10 | 17,60 | 48,11 |
| 28-jul-21 | US715638DR09 | 1 000 | 3,230 | 58,6200 | 0,63 | 1,87 | -0,71 | 5,5300 | -6 | -18 | 7 | 18,73 | 18,22 | 98,36 |

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 | 396 | 1 | 6 | 9,15 | -24 | 6 | 2,72 | 4,89 | 8,78 | 12,94 | 13,42 | 11,91 | 9,97 | 12,87 | 10,80 | 6,22 | 3,27 | 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 | 220 | 0 | 1 | -4,73 | 123 | -54 | 29,69 | 2,48 | 38,24 | 6,44 | 12,85 | 10,30 | | | | | | |



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.