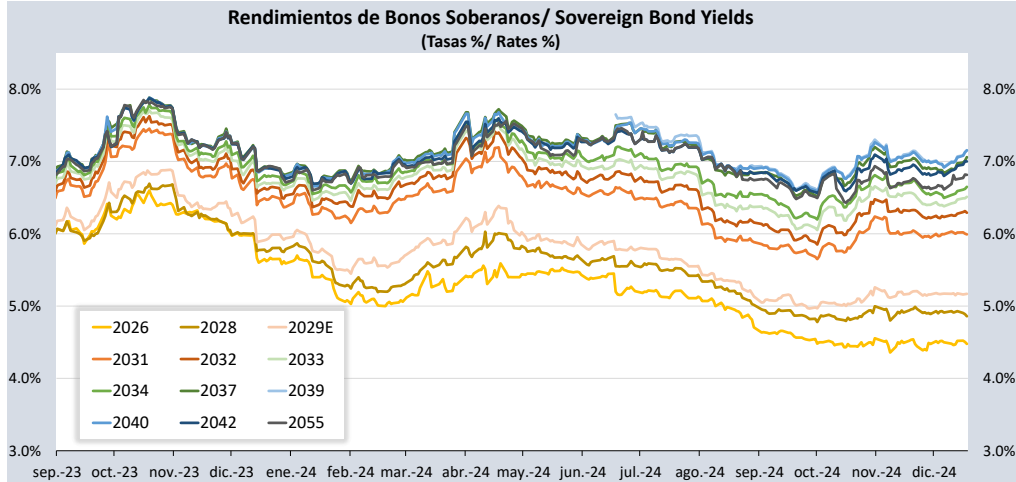




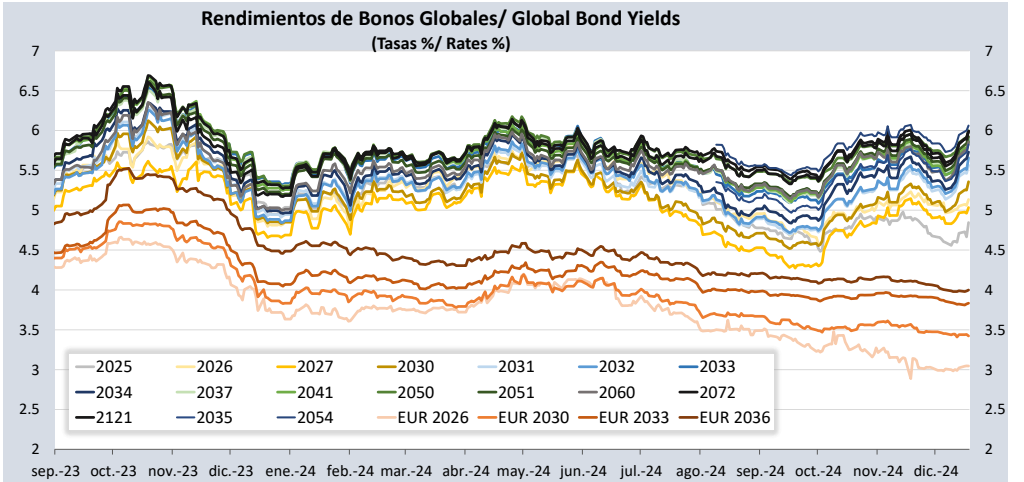
PERU: REPORTE DIARIO / DAILY REPORT

18/12/2024																			
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		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	2.85	3 937	8.200	-	-	-	105.8465	-	-	-	4.4774	-	13-Dic-24	2	1.56	1.49	1.65
12-Ago-28	PEP01000C5D1	SB12AGO28	2.21	7 225	6.350	104.52	105.01	104.88	104.8910	4.97	4.82	4.86	4.8600	1	18-Dic-24	2	3.30	3.31	3.65
12-Feb-29	PEP01000C5F6	SB12FEB29E	2.07	13 176	5.940	102.79	102.97	102.79	102.7949	5.17	5.12	5.17	5.1700	1	18-Dic-24	20	3.73	3.55	4.15
12-Ago-31	PEP01000C4G7	SB12AGO31	2.42	19 573	6.950	105.12	105.26	105.21	105.2111	6.01	5.98	5.99	5.9906	28	18-Dic-24	88	5.43	5.12	6.65
12-Ago-32	PEP01000C5E9	SB12AGO32	2.14	21 588	6.150	99.04	99.25	99.19	99.1861	6.32	6.28	6.29	6.2905	71	18-Dic-24	101	6.17	5.80	7.65
12-Ago-33	PEP01000C5I0	SB12AGO33	2.54	17 855	7.300	105.15	105.28	105.22	105.2220	6.52	6.50	6.51	6.5098	4	18-Dic-24	84	6.56	6.16	8.65
12-Ago-34	PEP01000C5G4	SB12AGO34	1.88	17 260	5.400	91.15	91.50	91.15	91.2853	6.67	6.62	6.67	6.6485	11	18-Dic-24	93	7.49	7.02	9.65
12-Ago-37	PEP01000C2Z1	SB12AGO37	2.40	20 481	6.900	98.74	99.08	98.82	98.8227	7.07	7.03	7.06	7.0600	14	18-Dic-24	47	8.53	7.97	12.65
12-Ago-39	PEP01000C5J8	SB12AGO39	3.51	15 811	7.600	104.04	104.40	104.13	104.1562	7.17	7.13	7.16	7.1569	6	18-Dic-24	13	9.03	8.43	14.65
12-Ago-40	PEP01000C5H2	SB12AGO40	1.86	12 442	5.350	83.18	83.54	83.30	83.3489	7.18	7.13	7.16	7.1525	3	18-Dic-24	8	10.19	9.51	15.65
12-Feb-42	PEP01000C4L7	SB12FEB42	2.38	5 033	6.850	98.1920	99.35	98.67	98.6699	7.05	6.93	7.00	7.0000	1	18-Dic-24	2	10.20	9.53	17.15
12-Feb-55	PEP01000C4S2	SB12FEB55	2.34	3 462	6.714	-	-	-	98.8758	-	-	-	6.8152	-	13-Dic-24	30	13.09	12.26	30.15
12-Feb-30	PEP01000C4U8	SB12FEB30	1.00	77	2,89%+VAC	-	-	-	100.5026	-	-	-	2.7619	-	18-Ago-23	20	4.85	4.72	5.15
31-Ene-35	PEP01000CV85	SB31ENE35	2.81	911	7,39% + VAC	-	-	-	128.6607	-	-	-	3.9104	-	17-Dic-24	2	7.62	7.33	10.12
12-Feb-40	PEP01000C4V6	SB12FEB40	1.09	228	3,14%+VAC	-	-	-	86.9637	-	-	-	4.3055	-	10-Ago-23	50	11.93	11.44	15.15
12-Ago-46	PEP01000C1S8	SB12AGO46	1.33	649	3,83% + VAC	-	-	-	96.6276	-	-	-	4.0473	-	11-Oct-24	52	14.79	14.21	21.65
12-Feb-54	PEP01000C4T0	SB12FEB54	1.14	1 234	3,26%+VAC	-	-	-	88.8553	-	-	-	3.8914	-	18-Oct-24	5	18.36	17.68	29.15

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).

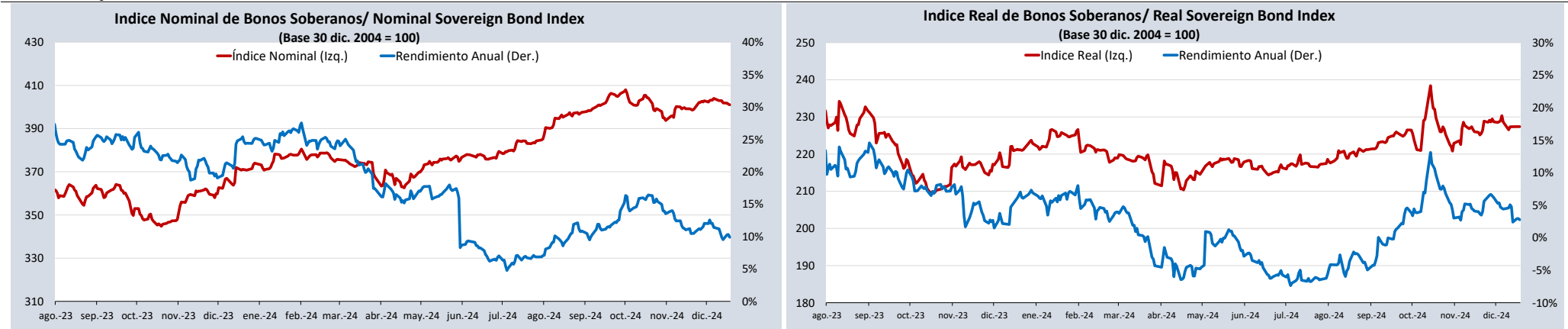


Fuente/Source: MEF, BCRP, BLOOMBERG, DATATEC.



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	101.4310	-0.11	-0.19	-0.44	4.8450	18	23	76	0.57	0.56	0.60
23-ene-26	US715638DE95	346	2.392	97.1140	-0.07	-0.08	-0.56	5.1350	8	13	55	1.08	1.05	1.11
30-ene-26	XS1315181708	€845	2.750	99.6780	0.00	-0.04	-0.85	3.0450	0	4	79	1.10	1.08	1.13
25-ago-27	US715638BU55	618	4.125	97.7400	-0.18	-0.38	-0.41	5.0340	7	16	17	2.54	2.47	2.72
20-jun-30	US715638DA73	645	2.844	88.1610	-0.45	-1.27	-0.48	5.3570	10	30	11	5.02	4.89	5.58
30-mar-30	XS1373156618	€935	3.750	101.5240	0.09	0.11	-0.84	3.4230	-2	-2	18	4.64	4.56	5.19
23-ene-31	US715638DF60	3 207	2.783	85.7860	-0.48	-1.52	-0.35	5.5640	10	33	8	5.53	5.38	6.19
01-dic-32	US715638DP43	1 000	1.862	75.9650	-0.80	-1.97	-0.59	5.6580	15	37	11	7.32	7.12	8.07
21-nov-33	US715638AP79	2 152	8.750	119.6610	-0.86	-2.85	-1.00	5.8850	11	36	13	6.58	6.40	9.06
11-mar-33	XS2314020806	€825	1.250	82.0650	-0.06	0.01	-0.80	3.8340	1	0	13	7.76	7.62	8.35
15-ene-34	US715638DU38	2 250	3.000	80.8890	-0.52	-2.36	-0.56	5.7300	8	38	9	7.74	7.53	9.21
08-feb-35	US715638EB48	1 250	5.375	96.5820	-0.75	-2.86	-0.53	5.8250	10	38	7	7.75	7.53	10.29
17-nov-36	XS2408608219	€1 000	1.950	80.8780	-0.10	-0.14	-0.71	3.9990	1	2	9	10.49	10.28	12.09
14-mar-37	US715638AU64	1 130	6.550	105.4910	-1.02	-3.10	-0.89	5.9120	11	34	10	8.57	8.33	12.41
11-mar-41	US715638DS81	1 250	3.300	73.3980	-0.75	-2.81	-0.67	5.8630	9	32	8	11.84	11.50	16.46
18-nov-50	US715638BM30	2 545	5.625	95.1150	-1.07	-3.55	-0.36	5.9980	8	27	3	13.57	13.18	26.29
10-mar-51	US715638DT64	1 750	3.550	68.5840	-0.91	-3.56	-0.75	5.9240	9	34	8	15.01	14.57	26.61
08-ago-54	US715638EC21	1 750	5.875	97.4130	-0.87	-3.69	-0.58	6.0630	6	27	4	13.88	13.48	30.07
01-dic-60	US715638DQ26	2 000	2.780	54.0600	-1.10	-3.55	-0.66	5.8570	12	36	7	17.84	17.33	36.48
15-ene-72	US715638DW93	1 000	3.600	62.5780	-0.83	-3.36	-0.76	5.9900	8	31	7	16.94	16.45	47.76
28-jul-21	US715638DR09	1 000	3.230	54.0570	-0.94	-3.26	-0.48	5.9920	10	34	5	16.97	16.47	98.01

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	401	#¡REF!	#¡REF!	9.89	#¡REF!	#¡REF!	2.66	4.81	8.59	13.10	13.61	11.97	9.83	12.90	10.59	6.59	3.16	2.18
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-Feb-30				31-Ene-35		12-Feb-40		12-Feb-46		12-Feb-54	
Índice de bonos soberanos real / Real sovereign bond index	227	#¡REF!	#¡REF!	2.76	#¡REF!	#¡REF!	2.40				37.01		6.24		19.72		34.63	



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.