



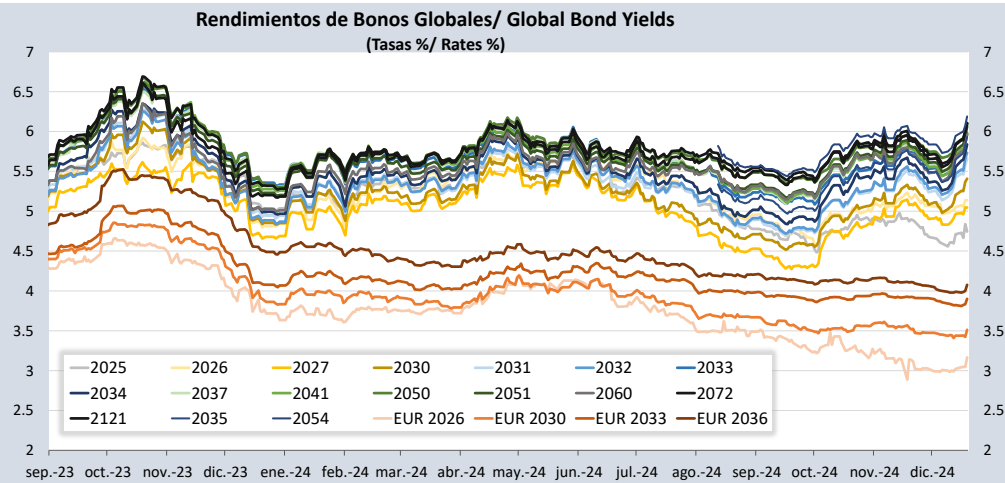
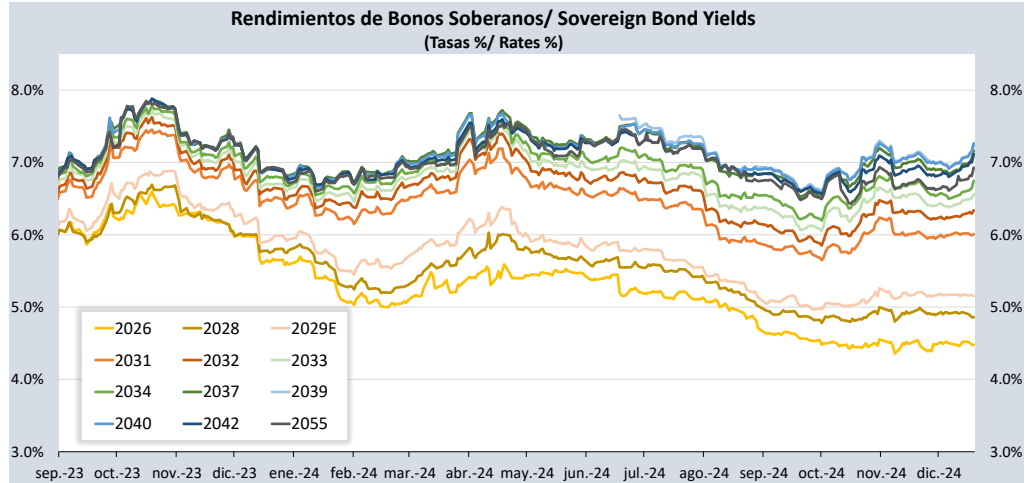
PERU: REPORTE DIARIO / DAILY REPORT

19/12/2024

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	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	2.87	3 937	8.200	-	-	-	105.8375	-	-	-	4.4774	-	13-Dic-24	2	1.56	1.49	1.65
12-Ago-28	PEP01000C5D1	SB12AGO28	2.23	7 225	6.350	104.66	104.87	104.87	104.8878	4.92	4.86	4.86	4.8600	1	19-Dic-24	2	3.30	3.31	3.65
12-Feb-29	PEP01000C5F6	SB12FEB29E	2.08	13 176	5.940	102.68	102.86	102.84	102.8492	5.20	5.15	5.16	5.1550	1	19-Dic-24	2	3.73	3.54	4.15
12-Ago-31	PEP01000C4G7	SB12AGO31	2.44	19 573	6.950	104.88	105.27	105.10	105.1056	6.05	5.98	6.01	6.0095	17	19-Dic-24	46	5.42	5.12	6.65
12-Ago-32	PEP01000C5E9	SB12AGO32	2.16	21 588	6.150	98.96	99.07	98.96	98.9032	6.33	6.31	6.33	6.3388	15	19-Dic-24	53	6.16	5.79	7.65
12-Ago-33	PEP01000C5I0	SB12AGO33	2.56	17 855	7.300	104.75	105.15	104.82	104.8853	6.58	6.52	6.57	6.5605	56	19-Dic-24	245	6.55	6.15	8.65
12-Ago-34	PEP01000C5G4	SB12AGO34	1.89	17 260	5.400	90.06	90.70	90.51	90.6445	6.84	6.74	6.77	6.7472	59	19-Dic-24	218	7.48	7.01	9.65
12-Ago-37	PEP01000C2Z1	SB12AGO37	2.42	20 481	6.900	97.71	98.02	97.86	97.9790	7.20	7.16	7.18	7.1653	20	19-Dic-24	332	8.51	7.94	12.65
12-Ago-39	PEP01000C5J8	SB12AGO39	3.53	15 811	7.600	102.87	103.14	103.09	103.3469	7.30	7.27	7.28	7.2466	28	19-Dic-24	66	9.00	8.40	14.65
12-Ago-40	PEP01000C5H2	SB12AGO40	1.88	12 442	5.350	82.26	82.82	82.42	82.4457	7.29	7.22	7.27	7.2650	2	19-Dic-24	4	10.16	9.47	15.65
12-Feb-42	PEP01000C4L7	SB12FEB42	2.40	5 033	6.850	-	-	-	97.5951	-	-	-	7.1125	-	18-Dic-24	2	10.16	9.48	17.15
12-Feb-55	PEP01000C4S2	SB12FEB55	2.35	3 462	6.714	-	-	-	97.4964	-	-	-	6.9277	-	13-Dic-24	30	12.98	12.14	30.15
12-Feb-30	PEP01000C4U8	SB12FEB30	1.01	77	2,89%+VAC	-	-	-	100.5091	-	-	-	2.7605	-	18-Ago-23	20	4.85	4.71	5.15
31-Ene-35	PEP01000CV85	SB31ENE35	2.83	911	7,39% + VAC	-	-	-	127.7222	-	-	-	4.0076	-	17-Dic-24	2	7.61	7.31	10.12
12-Feb-40	PEP01000C4V6	SB12FEB40	1.10	228	3,14%+VAC	-	-	-	85.9813	-	-	-	4.4039	-	10-Ago-23	50	11.91	11.40	15.15
12-Ago-46	PEP01000C1S8	SB12AGO46	1.34	649	3,83% + VAC	-	-	-	95.1197	-	-	-	4.1568	-	11-Oct-24	52	14.72	14.13	21.65
12-Feb-54	PEP01000C4T0	SB12FEB54	1.15	1 234	3,26%+VAC	-	-	-	87.1376	-	-	-	4.0009	-	18-Oct-24	5	18.24	17.54	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).

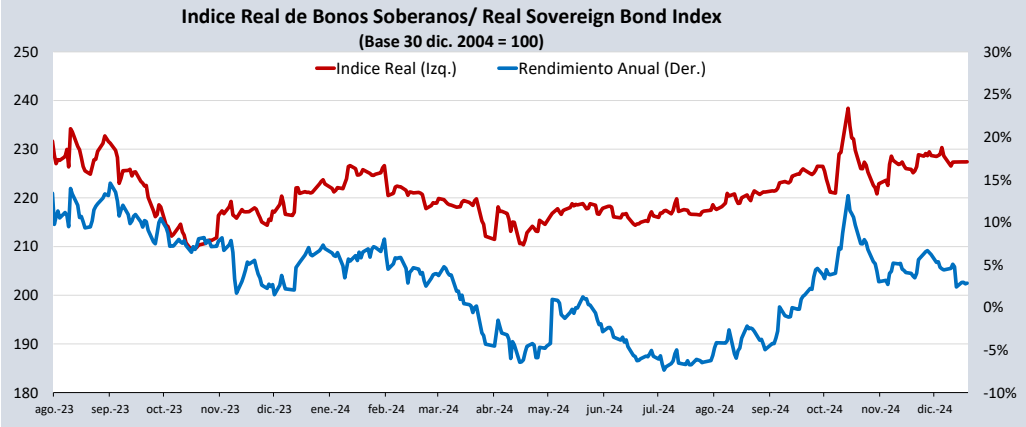
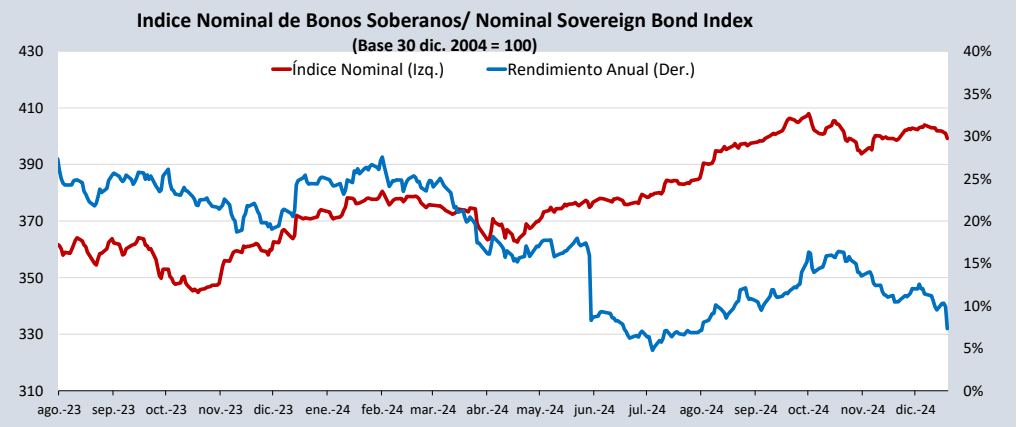


Fuente/Source: MEF, BCRP, BLOOMBERG, DATATEC.

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	101.4830	0.05	-0.14	-0.39	4.7440	-9	15	67	0.57	0.56	0.59	
23-ene-26	US715638DE95	346	2.392	97.1170	0.01	-0.08	-0.48	5.1390	0	13	47	1.08	1.05	1.11	
30-ene-26	XS1315181708	€845	2.750	99.5530	-0.13	-0.18	-0.41	3.1650	12	18	39	1.09	1.08	1.13	
25-ago-27	US715638BU55	618	4.125	97.7120	0.01	-0.31	-0.42	5.0460	0	13	17	2.53	2.47	2.72	
20-jun-30	US715638DA73	645	2.844	87.9410	-0.17	-1.27	-0.54	5.4080	4	30	12	5.02	4.89	5.58	
30-mar-30	XS1373156618	€935	3.750	101.0990	-0.42	-0.50	-0.68	3.5120	9	10	15	4.64	4.56	5.19	
23-ene-31	US715638DF60	3 207	2.783	85.3370	-0.36	-1.66	-0.49	5.6620	8	36	11	5.53	5.38	6.18	
01-dic-32	US715638DP43	1 000	1.862	75.5670	-0.37	-1.99	-0.43	5.7330	7	37	8	7.32	7.11	8.07	
21-nov-33	US715638AP79	2 152	8.750	119.0560	-0.59	-2.79	-1.11	5.9630	8	36	15	6.57	6.38	9.05	
11-mar-33	XS2314020806	€825	1.250	81.6750	-0.39	-0.45	-0.81	3.9000	7	8	13	7.76	7.61	8.34	
15-ene-34	US715638DU38	2 250	3.000	80.2330	-0.64	-2.50	-0.57	5.8380	11	41	9	7.73	7.51	9.21	
08-feb-35	US715638EB48	1 250	5.375	95.7920	-0.75	-3.04	-0.58	5.9320	10	41	8	7.73	7.51	10.29	
17-nov-36	XS2408608219	€1 000	1.950	80.2600	-0.61	-0.76	-0.78	4.0760	8	10	10	10.48	10.27	12.09	
14-mar-37	US715638AU64	1 130	6.550	104.8670	-0.59	-3.02	-1.00	5.9820	7	33	11	8.56	8.31	12.41	
11-mar-41	US715638DS81	1 250	3.300	72.3880	-0.94	-3.13	-0.73	5.9820	11	37	9	11.80	11.45	16.46	
18-nov-50	US715638BM30	2 545	5.625	93.9650	-1.11	-4.06	-0.38	6.0910	9	32	3	13.49	13.09	26.29	
10-mar-51	US715638DT64	1 750	3.550	67.1830	-1.35	-4.08	-0.76	6.0650	14	40	8	14.88	14.44	26.60	
08-ago-54	US715638EC21	1 750	5.875	95.7540	-1.51	-4.45	-0.72	6.1890	12	33	6	13.75	13.34	30.07	
01-dic-60	US715638DQ26	2 000	2.780	53.0280	-1.03	-3.66	-0.69	5.9680	11	38	8	17.65	17.14	36.48	
15-ene-72	US715638DW93	1 000	3.600	61.4090	-1.07	-3.77	-0.81	6.1030	10	35	8	16.70	16.21	47.76	
28-jul-21	US715638DR09	1 000	3.230	53.0140	-0.99	-3.50	-0.67	6.1080	11	37	8	16.64	16.15	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	399	-2	-4	7.31	-258	-258	2.67	4.84	8.64	13.15	13.63	11.99	9.81	12.85	10.56	6.56	3.14	2.16

Índice / Index	Valor / Value	Cambio / Change		Rend anual	Cambio / Change (bps.)		Composición del índice (%) / Index composition (%)				
		Diario / Daily	Semanal / Weekly	% / Annual yield %	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	0	0	2.84	8	-191	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.