



PERU: REPORTE DIARIO / DAILY REPORT

20/12/2024

Bonos soberanos / Sovereign bonds

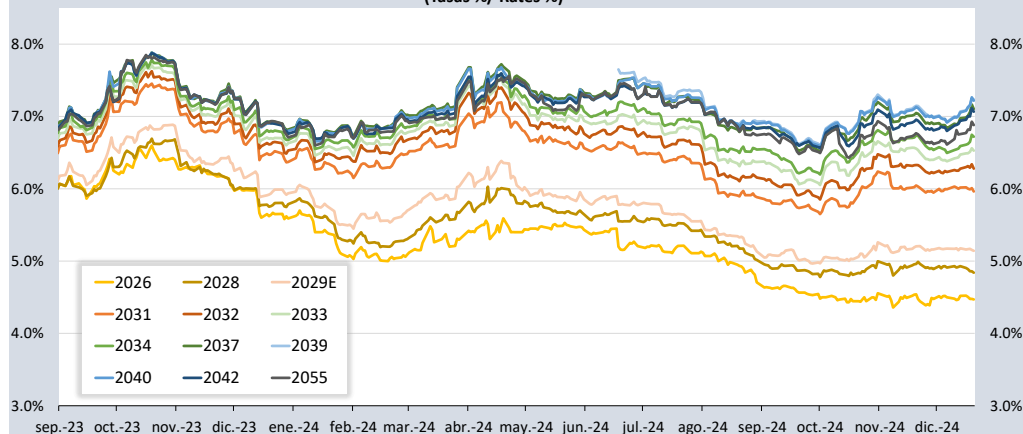
Bonos* / Bonds				Saldo vigente	Cupón / Coupon (%)	Precio / Price				Rendimiento / Yield				N° Operaciones del día / No. Day Operations	Última Negociación*** / Last trade		Duración / Duration	Duración / Modificada	Vida media / Average
Descripción / Description	ISIN	Nemónico / Mnemonic	Intereses corridos / 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	Años / Years
						Compra / Bid	Venta / Ask			Compra / Bid	Venta / Ask								
12-Ago-26	PEP01000C0J9	SB12AGO26	2.90	3 937	8.200	105.7379	106.06	105.79	105.8404	4.50	4.30	4.47	4.4700	2	20-Dic-24	26	1.55	1.49	1.65
12-Ago-28	PEP01000C5D1	SB12AGO28	2.24	7 225	6.350	104.68	105.02	104.93	104.9521	4.92	4.82	4.84	4.8400	1	20-Dic-24	2	3.30	3.31	3.65
12-Feb-29	PEP01000C5F6	SB12FEB29E	2.10	13 176	5.940	102.75	103.14	102.93	102.8942	5.18	5.07	5.13	5.1425	4	20-Dic-24	8	3.72	3.54	4.15
12-Ago-31	PEP01000C4G7	SB12AGO31	2.46	19 573	6.950	105.31	105.48	105.42	105.3636	5.97	5.94	5.95	5.9624	20	20-Dic-24	42	5.42	5.12	6.65
12-Ago-32	PEP01000C5E9	SB12AGO32	2.17	21 588	6.150	98.93	99.64	99.25	99.2546	6.34	6.21	6.28	6.2790	5	20-Dic-24	78	6.16	5.80	7.65
12-Ago-33	PEP01000C5I0	SB12AGO33	2.58	17 855	7.300	105.08	105.21	105.08	105.1034	6.53	6.51	6.53	6.5274	7	20-Dic-24	23	6.55	6.15	8.65
12-Ago-34	PEP01000C5G4	SB12AGO34	1.91	17 260	5.400	90.71	90.84	90.84	90.8257	6.74	6.72	6.72	6.7196	20	20-Dic-24	111	7.48	7.01	9.65
12-Ago-37	PEP01000C2Z1	SB12AGO37	2.44	20 481	6.900	98.30	98.67	98.58	98.4720	7.13	7.08	7.09	7.1037	19	20-Dic-24	43	8.52	7.95	12.65
12-Ago-39	PEP01000C5J8	SB12AGO39	3.55	15 811	7.600	103.18	104.04	103.86	103.4601	7.27	7.17	7.19	7.2340	19	20-Dic-24	135	9.00	8.40	14.65
12-Ago-40	PEP01000C5H2	SB12AGO40	1.89	12 442	5.350	82.82	82.98	82.98	82.8232	7.22	7.20	7.20	7.2181	4	20-Dic-24	6	10.17	9.48	15.65
12-Feb-42	PEP01000C4L7	SB12FEB42	2.42	5 033	6.850	-	-	-	98.0417	-	-	-	7.0656	-	18-Dic-24	2	10.17	9.50	17.15
12-Feb-55	PEP01000C4S2	SB12FEB55	2.37	3 462	6.714	-	-	-	98.0680	-	-	-	6.8808	-	13-Dic-24	30	13.02	12.19	30.15
12-Feb-30	PEP01000C4U8	SB12FEB30	1.02	77	2.89%+VAC	-	-	-	100.6315	-	-	-	2.7349	-	18-Ago-23	20	4.84	4.71	5.15
31-Ene-35	PEP01000CV85	SB31ENE35	2.85	911	7.39% + VAC	-	-	-	128.0232	-	-	-	3.9755	-	17-Dic-24	2	7.61	7.32	10.12
12-Feb-40	PEP01000C4V6	SB12FEB40	1.11	228	3.14%+VAC	-	-	-	86.2707	-	-	-	4.3750	-	10-Ago-23	50	11.91	11.41	15.15
12-Ago-46	PEP01000C1S8	SB12AGO46	1.35	649	3.83% + VAC	-	-	-	95.7444	-	-	-	4.1112	-	11-Oct-24	52	14.74	14.16	21.65
12-Feb-54	PEP01000C4T0	SB12FEB54	1.15	1 234	3.26%+VAC	-	-	-	87.8483	-	-	-	3.9553	-	18-Oct-24	5	18.29	17.59	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).

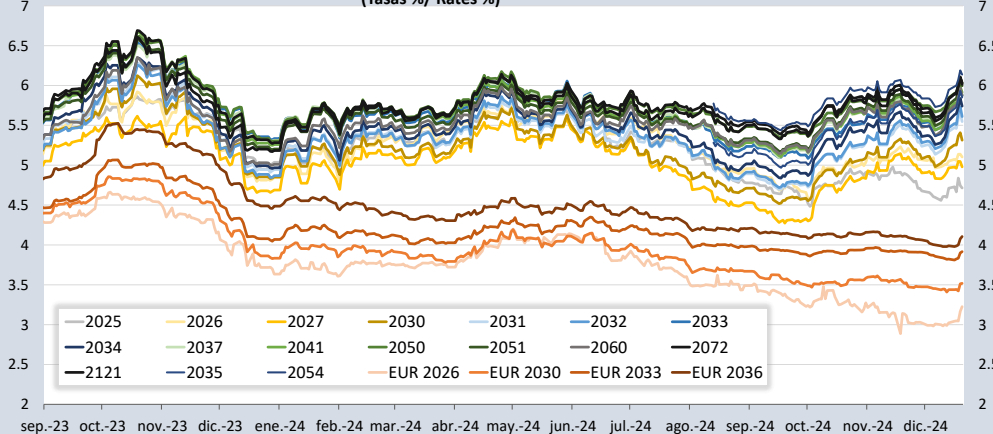
Rendimientos de Bonos Soberanos/ Sovereign Bond Yields

(Tasas %/ Rates %)



Rendimientos de Bonos Globales/ Global Bond Yields

(Tasas %/ Rates %)

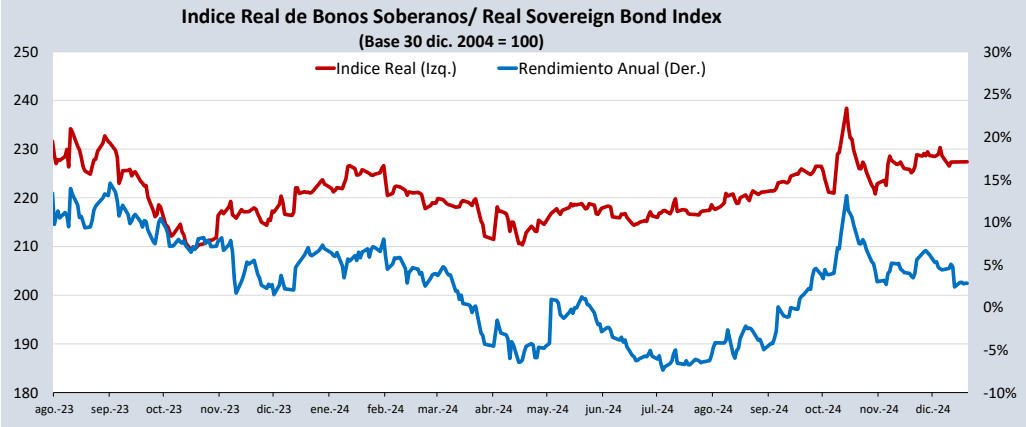
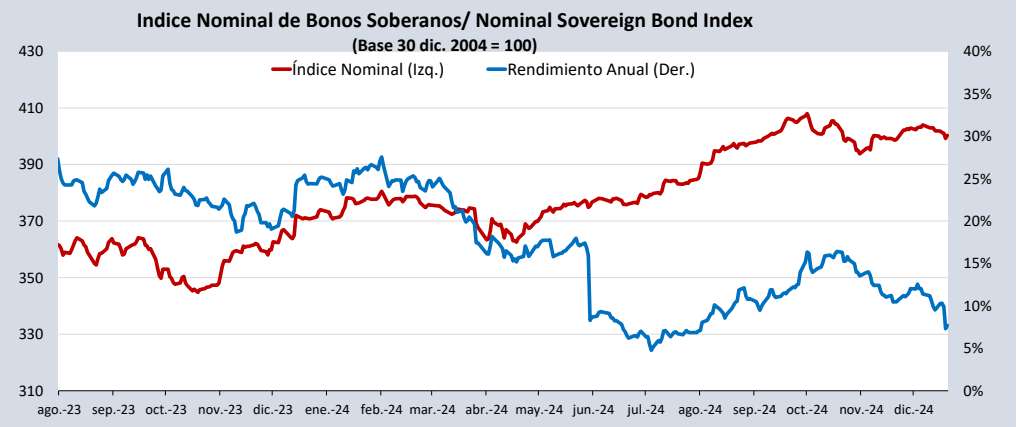


Fuente/Source: MEF, BCRP, BLOOMBERG, DATATEC.

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	101.4790	0.00	-0.05	-0.39	4.7150	-3	0	68	0.57	0.56	0.59	
23-ene-26	US715638DE95	346	2.392	97.1760	0.06	0.00	-0.47	5.1030	-4	5	46	1.07	1.05	1.11	
30-ene-26	XS1315181708	€845	2.750	99.4890	-0.06	-0.21	-0.41	3.2260	6	20	39	1.09	1.07	1.13	
25-ago-27	US715638BU55	618	4.125	97.8820	0.17	-0.02	-0.35	4.9790	-7	1	14	2.53	2.47	2.72	
20-jun-30	US715638DA73	645	2.844	88.3660	0.42	-0.46	-0.49	5.3140	-9	11	11	5.10	4.97	5.58	
30-mar-30	XS1373156618	€935	3.750	101.0710	-0.03	-0.38	-0.58	3.5180	1	8	12	4.64	4.56	5.19	
23-ene-31	US715638DF60	3 207	2.783	85.8840	0.55	-0.55	-0.49	5.5480	-11	13	11	5.53	5.38	6.18	
01-dic-32	US715638DP43	1 000	1.862	76.2480	0.68	-0.73	-0.45	5.6100	-12	14	8	7.32	7.12	8.06	
21-nov-33	US715638AP79	2 152	8.750	119.7410	0.69	-1.21	-1.09	5.8720	-9	15	14	6.58	6.39	9.05	
11-mar-33	XS2314020806	€825	1.250	81.5800	-0.09	-0.53	-0.71	3.9160	2	9	12	7.76	7.61	8.34	
15-ene-34	US715638DU38	2 250	3.000	80.8350	0.60	-1.12	-0.65	5.7420	-10	19	11	7.73	7.52	9.20	
08-feb-35	US715638EB48	1 250	5.375	96.3960	0.60	-1.51	-0.54	5.8510	-8	20	7	7.74	7.52	10.28	
17-nov-36	XS2408608219	€1 000	1.950	80.0300	-0.23	-0.92	-0.76	4.1050	3	12	9	10.47	10.26	12.08	
14-mar-37	US715638AU64	1 130	6.550	105.7490	0.88	-1.32	-0.90	5.8830	-10	15	10	8.57	8.33	12.41	
11-mar-41	US715638DS81	1 250	3.300	72.9590	0.57	-1.79	-0.67	5.9150	-7	21	8	11.81	11.48	16.46	
18-nov-50	US715638BM30	2 545	5.625	94.7350	0.77	-2.30	-0.56	6.0290	-6	18	4	13.54	13.14	26.29	
10-mar-51	US715638DT64	1 750	3.550	67.8600	0.68	-2.44	-0.76	5.9970	-7	24	8	14.93	14.50	26.60	
08-ago-54	US715638EC21	1 750	5.875	96.4310	0.68	-2.59	-0.64	6.1370	-5	19	5	13.80	13.39	30.06	
01-dic-60	US715638DQ26	2 000	2.780	53.9020	0.87	-1.86	-0.68	5.8740	-9	19	7	17.80	17.30	36.47	
15-ene-72	US715638DW93	1 000	3.600	62.1290	0.72	-2.07	-0.76	6.0330	-7	19	7	16.84	16.35	47.76	
28-jul-21	US715638DR09	1 000	3.230	53.8380	0.82	-1.73	-0.59	6.0160	-9	19	7	16.89	16.40	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	400	1	-2	7.70	39	-183	2.67	4.83	8.62	13.15	13.64	11.98	9.80	12.88	10.54	6.57	3.15	2.17

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	2.83	-2	43	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.