



PERU: REPORTE DIARIO / DAILY REPORT

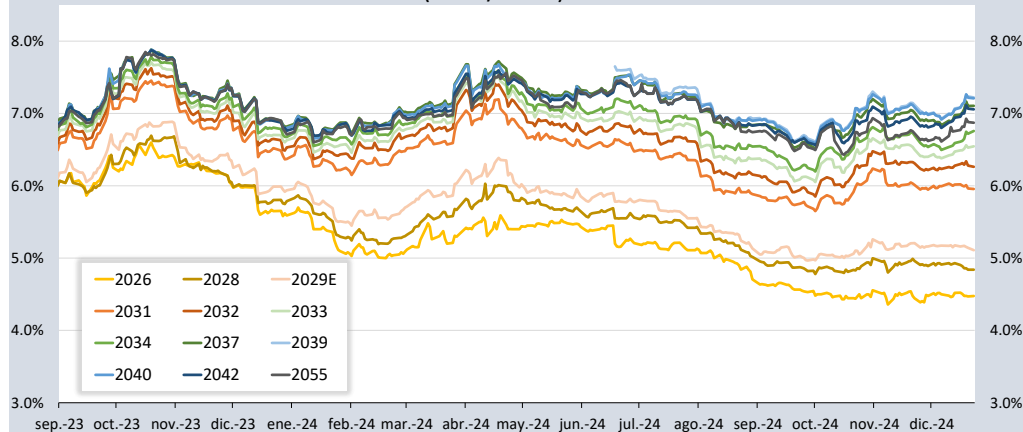
23/12/2024

Bonos soberanos / Sovereign bonds

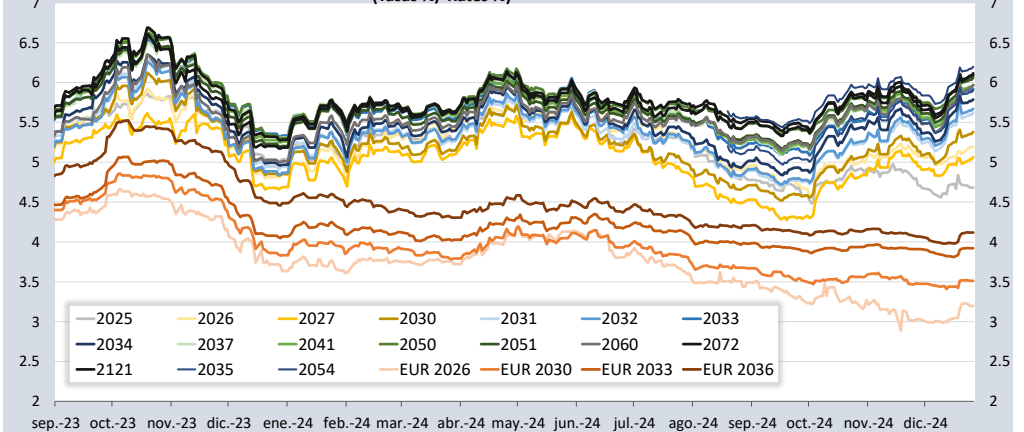
Bonos* / Bonds				Saldo vigente	Cupón / Coupon (%)	Precio / Price				Rendimiento / Yield				N° Operaciones del día / No. Day Operations	Última Negociación*** / Last trade		Duración / Duration	Duración Modificada	Vida media / Average
Descripción / Description	ISIN	Nemónico / Mnemonic	Intereses corridos / 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	2.96	3 937	8.200	-	-	-	105.8051	-	-	-	4.4750	-	20-Dic-24	26	1.55	1.48	1.64
12-Ago-28	PEP01000C5D1	SB12AGO28	2.30	7 225	6.350	-	-	-	104.9426	-	-	-	4.8400	-	20-Dic-24	2	3.29	3.31	3.64
12-Feb-29	PEP01000C5F6	SB12FEB29E	2.15	13 176	5.940	1.79	103.10	103.00	103.0104	500.00	5.09	5.11	5.1100	4	23-Dic-24	2	3.72	3.54	4.14
12-Ago-31	PEP01000C4G7	SB12AGO31	2.51	19 573	6.950	105.11	105.64	105.42	105.3998	6.01	5.91	5.95	5.9550	20	23-Dic-24	12	5.41	5.11	6.64
12-Ago-32	PEP01000C5E9	SB12AGO32	2.22	21 588	6.150	99.37	99.47	99.37	99.3536	6.26	6.24	6.26	6.2624	5	23-Dic-24	349	6.16	5.79	7.64
12-Ago-33	PEP01000C5I0	SB12AGO33	2.64	17 855	7.300	104.95	105.21	104.91	104.9875	6.55	6.51	6.56	6.5445	7	23-Dic-24	68	6.55	6.14	8.64
12-Ago-34	PEP01000C5G4	SB12AGO34	1.95	17 260	5.400	90.77	90.87	90.71	90.5856	6.73	6.72	6.74	6.7576	20	23-Dic-24	252	7.47	6.99	9.64
12-Ago-37	PEP01000C2Z1	SB12AGO37	2.49	20 481	6.900	98.35	98.55	98.51	98.4583	7.12	7.10	7.10	7.1056	19	23-Dic-24	504	8.51	7.94	12.64
12-Ago-39	PEP01000C5J8	SB12AGO39	3.61	15 811	7.600	103.59	103.77	103.77	103.5783	7.22	7.20	7.20	7.2209	19	23-Dic-24	43	9.00	8.39	14.64
12-Ago-40	PEP01000C5H2	SB12AGO40	1.93	12 442	5.350	82.62	83.18	83.06	82.9003	7.25	7.18	7.19	7.2092	4	23-Dic-24	26	10.16	9.48	15.64
12-Feb-42	PEP01000C4L7	SB12FEB42	2.48	5 033	6.850	-	-	-	98.1280	-	-	-	7.0567	-	18-Dic-24	2	10.17	9.50	17.14
12-Feb-55	PEP01000C4S2	SB12FEB55	2.43	3 462	6.714	-	-	-	98.1780	-	-	-	6.8719	-	13-Dic-24	30	13.02	12.19	30.14
12-Feb-30	PEP01000C4U8	SB12FEB30	1.04	77	2,89%+VAC	-	-	-	100.7644	-	-	-	2.7070	-	18-Ago-23	20	4.83	4.71	5.14
31-Ene-35	PEP01000CV85	SB31ENE35	2.91	911	7,39% + VAC	-	-	-	127.7619	-	-	-	4.0010	-	17-Dic-24	2	7.60	7.30	10.11
12-Feb-40	PEP01000C4V6	SB12FEB40	1.14	228	3,14%+VAC	-	-	-	86.4440	-	-	-	4.3582	-	10-Ago-23	50	11.91	11.41	15.14
12-Ago-46	PEP01000C1S8	SB12AGO46	1.38	649	3,83% + VAC	-	-	-	95.9482	-	-	-	4.0965	-	11-Oct-24	52	14.74	14.16	21.64
12-Feb-54	PEP01000C4T0	SB12FEB54	1.18	1 234	3,26%+VAC	-	-	-	88.0809	-	-	-	3.9406	-	18-Oct-24	5	18.29	17.60	29.14

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 %)



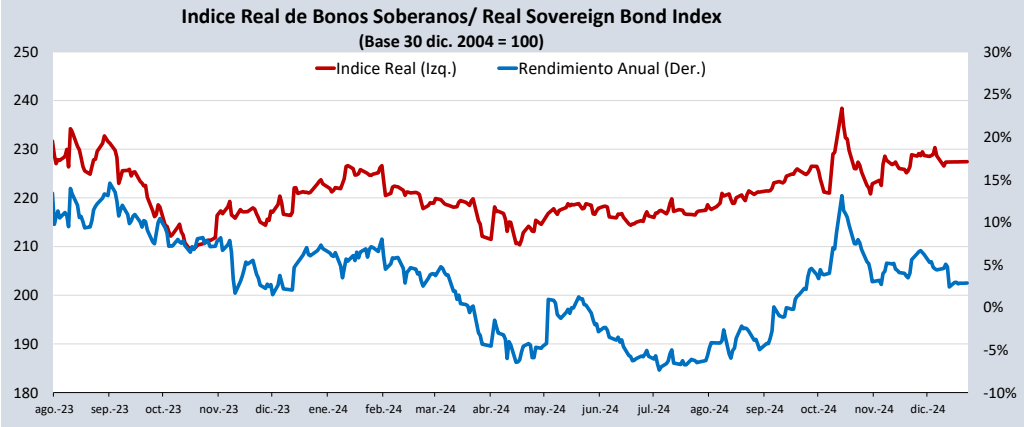
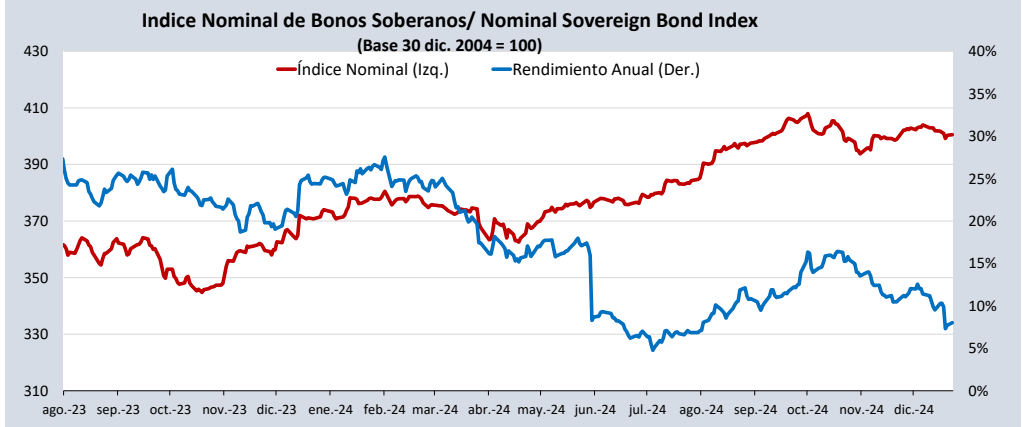
Rendimientos de Bonos Globales/ Global Bond Yields
(Tasas %/ Rates %)



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	101.4770	0.00	-0.03	-0.36	4.7070	-1	-2	64	0.56	0.55	0.58	
23-ene-26	US715638DE95	346	2.392	97.1220	-0.05	-0.04	-0.45	5.1630	6	9	45	1.07	1.04	1.10	
30-ene-26	XS1315181708	€845	2.750	99.4910	0.00	-0.19	-0.41	3.2280	0	19	39	1.08	1.07	1.12	
25-ago-27	US715638BU55	618	4.125	97.7960	-0.09	-0.08	-0.41	5.0150	4	4	17	2.52	2.46	2.71	
20-jun-30	US715638DA73	645	2.844	88.2570	-0.11	-0.34	-0.55	5.3400	3	9	13	5.09	4.96	5.57	
30-mar-30	XS1373156618	€935	3.750	101.0660	0.00	-0.38	-0.58	3.5190	0	8	12	4.63	4.55	5.18	
23-ene-31	US715638DF60	3 207	2.783	85.7380	-0.15	-0.47	-0.53	5.5810	3	11	11	5.52	5.37	6.17	
01-dic-32	US715638DP43	1 000	1.862	76.1300	-0.12	-0.55	-0.45	5.6330	2	11	8	7.31	7.11	8.06	
21-nov-33	US715638AP79	2 152	8.750	119.5440	-0.20	-1.00	-1.05	5.8970	3	13	14	6.57	6.38	9.04	
11-mar-33	XS2314020806	€825	1.250	81.5540	-0.03	-0.65	-0.73	3.9230	1	11	12	7.75	7.60	8.33	
15-ene-34	US715638DU38	2 250	3.000	80.8190	-0.02	-0.66	-0.62	5.7450	0	11	10	7.73	7.51	9.19	
08-feb-35	US715638EB48	1 250	5.375	96.3180	-0.08	-1.12	-0.59	5.8610	1	15	8	7.73	7.51	10.28	
17-nov-36	XS2408608219	€1 000	1.950	79.9190	-0.11	-1.12	-0.76	4.1200	1	14	9	10.47	10.25	12.08	
14-mar-37	US715638AU64	1 130	6.550	105.3360	-0.41	-1.16	-0.95	5.9290	5	13	11	8.56	8.31	12.40	
11-mar-41	US715638DS81	1 250	3.300	72.8410	-0.12	-1.29	-0.72	5.9300	1	15	9	11.80	11.46	16.45	
18-nov-50	US715638BM30	2 545	5.625	94.3890	-0.35	-1.96	-0.61	6.0560	3	16	5	13.51	13.11	26.28	
10-mar-51	US715638DT64	1 750	3.550	67.6450	-0.22	-2.00	-0.80	6.0190	2	20	8	14.91	14.47	26.59	
08-ago-54	US715638EC21	1 750	5.875	96.2190	-0.21	-2.23	-0.69	6.1530	2	17	5	13.78	13.37	30.06	
01-dic-60	US715638DQ26	2 000	2.780	53.5550	-0.35	-1.55	-0.72	5.9110	4	16	8	17.74	17.23	36.46	
15-ene-72	US715638DW93	1 000	3.600	61.8580	-0.27	-1.73	-0.78	6.0590	3	16	8	16.78	16.29	47.75	
28-jul-21	US715638DR09	1 000	3.230	53.4660	-0.37	-1.48	-0.63	6.0570	4	16	7	16.77	16.28	98.00	

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	0	-1	8.03	33	-226	2.67	4.83	8.63	13.15	13.66	11.97	9.77	12.88	10.55	6.57	3.15	2.17
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	0	0	2.85	3	-9	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.