



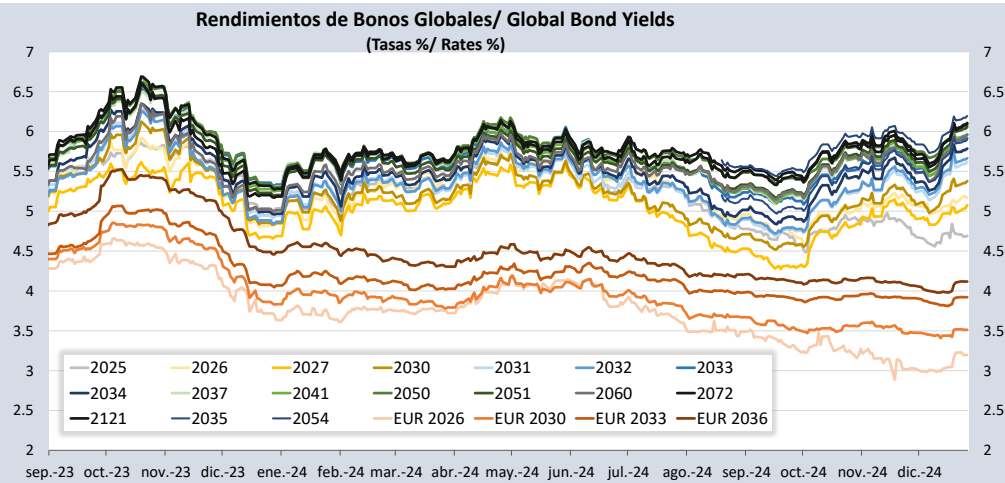
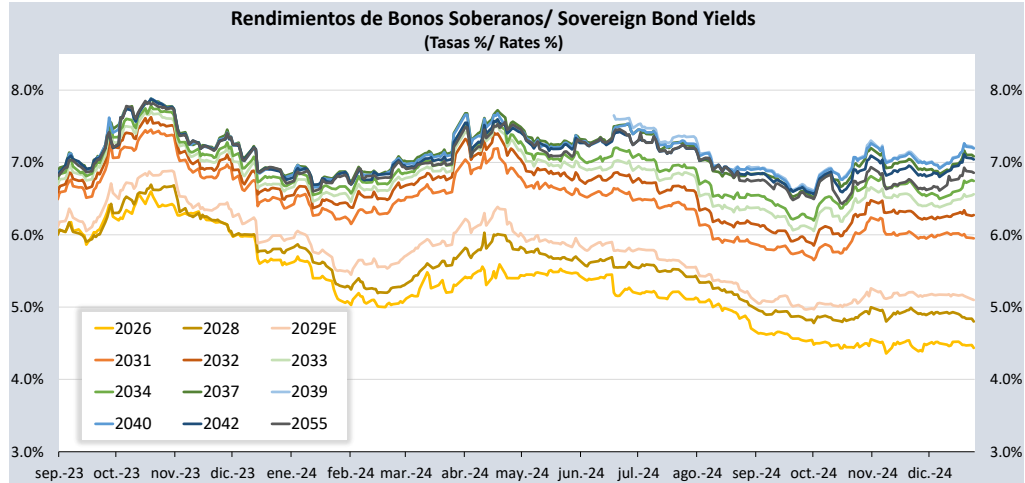
PERU: REPORTE DIARIO / DAILY REPORT

24/12/2024

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           | 2.99                                      | 3 937                     | 8.200              | -                  | -           | -                              | 105.8604                                 | -                   | -           | -                              | 4.4350                                 | -                                           | 20-Dic-24                          | 26                                        | 1.54                | 1.48                | 1.64                 |
| 12-Ago-28                 | PEP01000C5D1 | SB12AGO28           | 2.31                                      | 7 225                     | 6.350              | 104.92             | 105.16      | 105.05                         | 105.0741                                 | 4.84                | 4.77        | 4.80                           | 4.8000                                 | 1                                           | 24-Dic-24                          | 2                                         | 3.29                | 3.31                | 3.64                 |
| 12-Feb-29                 | PEP01000C5F6 | SB12FEB29E          | 2.16                                      | 13 176                    | 5.940              | 103.00             | 103.11      | 103.07                         | 103.0516                                 | 5.11                | 5.08        | 5.09                           | 5.0985                                 | 4                                           | 24-Dic-24                          | 27                                        | 3.71                | 3.53                | 4.14                 |
| 12-Ago-31                 | PEP01000C4G7 | SB12AGO31           | 2.53                                      | 19 573                    | 6.950              | 105.36             | 105.53      | 105.42                         | 105.4258                                 | 5.96                | 5.93        | 5.95                           | 5.9500                                 | 20                                          | 24-Dic-24                          | 24                                        | 5.41                | 5.11                | 6.64                 |
| 12-Ago-32                 | PEP01000C5E9 | SB12AGO32           | 2.24                                      | 21 588                    | 6.150              | 99.25              | 99.55       | 99.49                          | 99.2946                                  | 6.28                | 6.23        | 6.24                           | 6.2725                                 | 5                                           | 24-Dic-24                          | 271                                       | 6.15                | 5.79                | 7.64                 |
| 12-Ago-33                 | PEP01000C5I0 | SB12AGO33           | 2.66                                      | 17 855                    | 7.300              | 104.81             | 105.08      | 104.88                         | 104.8816                                 | 6.57                | 6.53        | 6.56                           | 6.5604                                 | 7                                           | 24-Dic-24                          | 105                                       | 6.54                | 6.14                | 8.64                 |
| 12-Ago-34                 | PEP01000C5G4 | SB12AGO34           | 1.97                                      | 17 260                    | 5.400              | 90.65              | 90.91       | 90.78                          | 90.6764                                  | 6.75                | 6.71        | 6.73                           | 6.7439                                 | 20                                          | 24-Dic-24                          | 67                                        | 7.46                | 6.99                | 9.64                 |
| 12-Ago-37                 | PEP01000C2Z1 | SB12AGO37           | 2.51                                      | 20 481                    | 6.900              | 98.67              | 98.71       | 98.61                          | 98.6265                                  | 7.08                | 7.08        | 7.09                           | 7.0847                                 | 19                                          | 24-Dic-24                          | 494                                       | 8.51                | 7.95                | 12.64                |
| 12-Ago-39                 | PEP01000C5J8 | SB12AGO39           | 3.63                                      | 15 811                    | 7.600              | 103.95             | 104.04      | 104.04                         | 103.7513                                 | 7.18                | 7.17        | 7.17                           | 7.2017                                 | 19                                          | 24-Dic-24                          | 105                                       | 9.00                | 8.40                | 14.64                |
| 12-Ago-40                 | PEP01000C5H2 | SB12AGO40           | 1.95                                      | 12 442                    | 5.350              | 83.23              | 83.55       | 83.03                          | 83.0237                                  | 7.17                | 7.13        | 7.20                           | 7.1941                                 | 4                                           | 24-Dic-24                          | 35                                        | 10.16               | 9.48                | 15.64                |
| 12-Feb-42                 | PEP01000C4L7 | SB12FEB42           | 2.49                                      | 5 033                     | 6.850              | -                  | -           | -                              | 98.2728                                  | -                   | -           | -                              | 7.0416                                 | -                                           | 18-Dic-24                          | 2                                         | 10.17               | 9.50                | 17.14                |
| 12-Feb-55                 | PEP01000C4S2 | SB12FEB55           | 2.44                                      | 3 462                     | 6.714              | -                  | -           | -                              | 98.3638                                  | -                   | -           | -                              | 6.8568                                 | -                                           | 13-Dic-24                          | 30                                        | 13.04               | 12.20               | 30.14                |
| 12-Feb-30                 | PEP01000C4U8 | SB12FEB30           | 0.99                                      | 77                        | 2,89%+VAC          | -                  | -           | -                              | 100.7765                                 | -                   | -           | -                              | 2.7044                                 | -                                           | 18-Ago-23                          | 20                                        | 4.83                | 4.70                | 5.14                 |
| 31-Ene-35                 | PEP01000CV85 | SB31ENE35           | 2.77                                      | 911                       | 7,39% + VAC        | -                  | -           | -                              | 127.8352                                 | -                   | -           | -                              | 3.9927                                 | -                                           | 17-Dic-24                          | 2                                         | 7.59                | 7.30                | 10.11                |
| 12-Feb-40                 | PEP01000C4V6 | SB12FEB40           | 1.08                                      | 228                       | 3,14%+VAC          | -                  | -           | -                              | 86.5508                                  | -                   | -           | -                              | 4.3477                                 | -                                           | 10-Ago-23                          | 50                                        | 11.91               | 11.41               | 15.14                |
| 12-Ago-46                 | PEP01000C1S8 | SB12AGO46           | 1.31                                      | 649                       | 3,83% + VAC        | -                  | -           | -                              | 96.0673                                  | -                   | -           | -                              | 4.0879                                 | -                                           | 11-Oct-24                          | 52                                        | 14.74               | 14.17               | 21.64                |
| 12-Feb-54                 | PEP01000C4T0 | SB12FEB54           | 1.12                                      | 1 234                     | 3,26%+VAC          | -                  | -           | -                              | 88.2169                                  | -                   | -           | -                              | 3.9320                                 | -                                           | 18-Oct-24                          | 5                                         | 18.30               | 17.61               | 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).

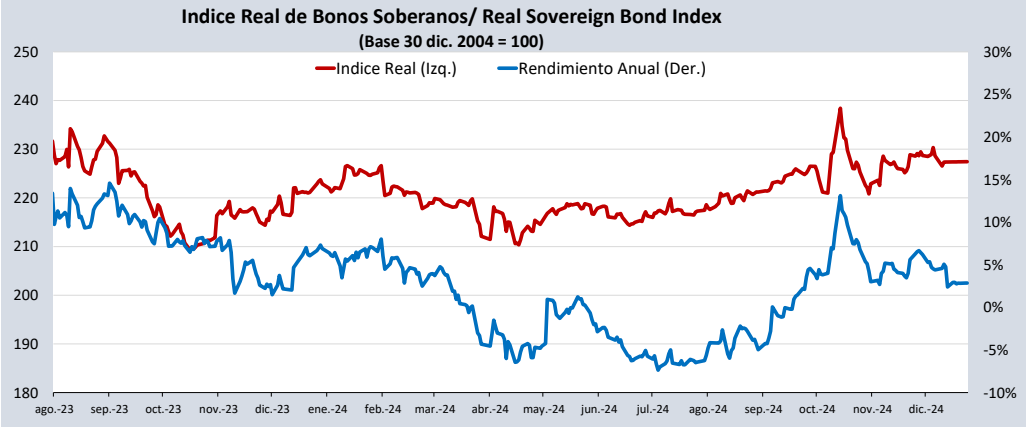
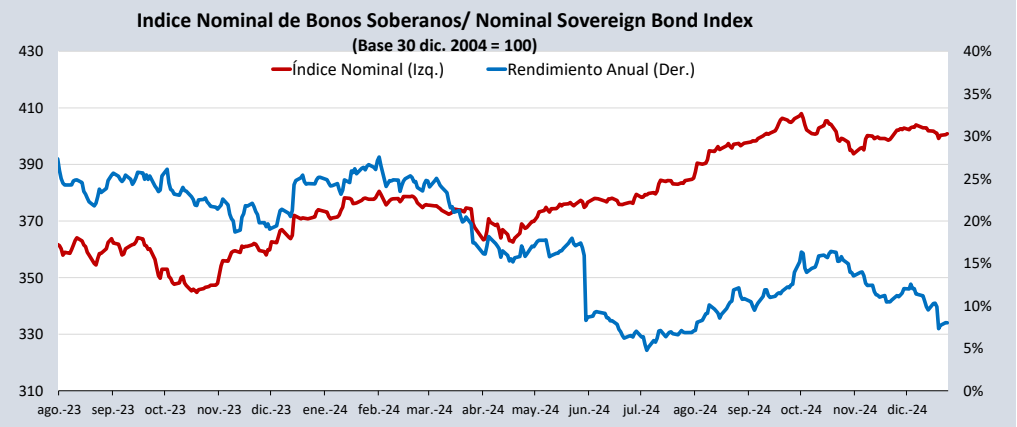


Fuente/Source: MEF, BCRP, BLOOMBERG, DATATEC.

| Bonos globales**** / Global bonds |              |                                                           |                    |                |                   |                     |                                                                   |                            |                        |                     |                                                                                |                                                    |                                                  |                                 |  |
|-----------------------------------|--------------|-----------------------------------------------------------|--------------------|----------------|-------------------|---------------------|-------------------------------------------------------------------|----------------------------|------------------------|---------------------|--------------------------------------------------------------------------------|----------------------------------------------------|--------------------------------------------------|---------------------------------|--|
| Bonos / Bonds                     | ISIN         | Saldo vigente<br>Millones USD /<br>Outstanding mills. USD | Cupón % / Coupon % | Precio / Price | Cambio / Change   |                     | Diferencial<br>Precios compra-<br>venta / Price<br>spread bid-ask | Rendimiento% /<br>Yields % | Cambio / Change (bps.) |                     | Diferencial<br>Tasas compra-<br>venta (pbs) /<br>Yield spread<br>bid-ask (bps) | Análisis de sensibilidad / Sensitivity<br>Analysis |                                                  |                                 |  |
|                                   |              |                                                           |                    |                | Diario /<br>Daily | Semanal /<br>Weekly |                                                                   |                            | Diario / Daily         | Semanal /<br>Weekly |                                                                                | Duración /<br>Duration                             | Duración<br>modificada<br>/ Modified<br>duration | Vida media<br>/ Average<br>life |  |
| 21-jul-25                         | US715638AS19 | 425                                                       | 7.350              | 101.4770       | 0.00              | -0.07               | -0.37                                                             | 4.6820                     | -2                     | 2                   | 65                                                                             | 0.56                                               | 0.54                                             | 0.58                            |  |
| 23-ene-26                         | US715638DE95 | 346                                                       | 2.392              | 97.1130        | -0.01             | -0.07               | -0.45                                                             | 5.1860                     | 2                      | 13                  | 44                                                                             | 1.06                                               | 1.04                                             | 1.10                            |  |
| 30-ene-26                         | XS1315181708 | €845                                                      | 2.750              | 99.5290        | 0.04              | -0.15               | -0.59                                                             | 3.1950                     | -3                     | 15                  | 57                                                                             | 1.08                                               | 1.06                                             | 1.12                            |  |
| 25-ago-27                         | US715638BU55 | 618                                                       | 4.125              | 97.7590        | -0.04             | -0.16               | -0.41                                                             | 5.0320                     | 2                      | 7                   | 17                                                                             | 2.52                                               | 2.46                                             | 2.71                            |  |
| 20-jun-30                         | US715638DA73 | 645                                                       | 2.844              | 88.2120        | -0.05             | -0.40               | -0.55                                                             | 5.3530                     | 1                      | 10                  | 13                                                                             | 5.09                                               | 4.96                                             | 5.57                            |  |
| 30-mar-30                         | XS1373156618 | €935                                                      | 3.750              | 101.0910       | 0.02              | -0.35               | -1.12                                                             | 3.5130                     | -1                     | 7                   | 24                                                                             | 4.62                                               | 4.54                                             | 5.18                            |  |
| 23-ene-31                         | US715638DF60 | 3 207                                                     | 2.783              | 85.6850        | -0.05             | -0.58               | -0.48                                                             | 5.5940                     | 1                      | 13                  | 10                                                                             | 5.52                                               | 5.37                                             | 6.17                            |  |
| 01-dic-32                         | US715638DP43 | 1 000                                                     | 1.862              | 76.0650        | -0.06             | -0.70               | -0.42                                                             | 5.6480                     | 1                      | 14                  | 8                                                                              | 7.30                                               | 7.10                                             | 8.05                            |  |
| 21-nov-33                         | US715638AP79 | 2 152                                                     | 8.750              | 119.4850       | -0.06             | -1.04               | -1.14                                                             | 5.9030                     | 1                      | 13                  | 15                                                                             | 6.57                                               | 6.38                                             | 9.04                            |  |
| 11-mar-33                         | XS2314020806 | €825                                                      | 1.250              | 81.5830        | 0.03              | -0.54               | -0.70                                                             | 3.9210                     | 0                      | 10                  | 12                                                                             | 7.74                                               | 7.60                                             | 8.33                            |  |
| 15-ene-34                         | US715638DU38 | 2 250                                                     | 3.000              | 80.6960        | -0.12             | -0.71               | -0.59                                                             | 5.7670                     | 2                      | 12                  | 10                                                                             | 7.72                                               | 7.51                                             | 9.19                            |  |
| 08-feb-35                         | US715638EB48 | 1 250                                                     | 5.375              | 96.1980        | -0.12             | -1.13               | -0.56                                                             | 5.8780                     | 2                      | 15                  | 8                                                                              | 7.73                                               | 7.50                                             | 10.27                           |  |
| 17-nov-36                         | XS2408608219 | €1 000                                                    | 1.950              | 79.9530        | 0.03              | -1.02               | -0.75                                                             | 4.1170                     | 0                      | 13                  | 9                                                                              | 10.46                                              | 10.25                                            | 12.07                           |  |
| 14-mar-37                         | US715638AU64 | 1 130                                                     | 6.550              | 105.1840       | -0.15             | -1.33               | -1.05                                                             | 5.9460                     | 2                      | 15                  | 12                                                                             | 8.55                                               | 8.31                                             | 12.40                           |  |
| 11-mar-41                         | US715638DS81 | 1 250                                                     | 3.300              | 72.7150        | -0.13             | -1.43               | -0.68                                                             | 5.9450                     | 2                      | 17                  | 8                                                                              | 11.79                                              | 11.45                                            | 16.45                           |  |
| 18-nov-50                         | US715638BM30 | 2 545                                                     | 5.625              | 94.2720        | -0.12             | -1.91               | -0.56                                                             | 6.0660                     | 1                      | 15                  | 5                                                                              | 13.50                                              | 13.10                                            | 26.28                           |  |
| 10-mar-51                         | US715638DT64 | 1 750                                                     | 3.550              | 67.4980        | -0.15             | -1.99               | -0.77                                                             | 6.0340                     | 1                      | 20                  | 8                                                                              | 14.89                                              | 14.45                                            | 26.59                           |  |
| 08-ago-54                         | US715638EC21 | 1 750                                                     | 5.875              | 95.9850        | -0.23             | -2.30               | -0.68                                                             | 6.1710                     | 2                      | 17                  | 5                                                                              | 13.76                                              | 13.35                                            | 30.05                           |  |
| 01-dic-60                         | US715638DQ26 | 2 000                                                     | 2.780              | 53.3650        | -0.19             | -1.79               | -0.67                                                             | 5.9320                     | 2                      | 19                  | 7                                                                              | 17.70                                              | 17.19                                            | 36.46                           |  |
| 15-ene-72                         | US715638DW93 | 1 000                                                     | 3.600              | 61.6100        | -0.25             | -1.80               | -0.73                                                             | 6.0830                     | 2                      | 17                  | 7                                                                              | 16.73                                              | 16.23                                            | 47.74                           |  |
| 28-jul-21                         | US715638DR09 | 1 000                                                     | 3.230              | 53.2460        | -0.22             | -1.75               | -0.56                                                             | 6.0820                     | 2                      | 19                  | 6                                                                              | 16.70                                              | 16.20                                            | 98.00                           |  |

| Índice de bonos soberanos / Peruvian sovereign bond index           |               |                   |                     |                                     |                        |                     |                                                    |           |           |           |           |           |           |           |           |           |           |           |
|---------------------------------------------------------------------|---------------|-------------------|---------------------|-------------------------------------|------------------------|---------------------|----------------------------------------------------|-----------|-----------|-----------|-----------|-----------|-----------|-----------|-----------|-----------|-----------|-----------|
| Índice / Index                                                      | Valor / Value | Cambio / Change   |                     | Rend anual<br>% / Annual<br>yield % | Cambio / Change (bps.) |                     | Composición del índice (%) / Index composition (%) |           |           |           |           |           |           |           |           |           |           |           |
|                                                                     |               | Diario /<br>Daily | Semanal /<br>Weekly |                                     | Diario /<br>Daily      | Semanal /<br>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 /<br>Nominal sovereign bond index | 401           | 0                 | 0                   | 8.01                                | -2                     | -231                | 2.67                                               | 4.83      | 8.63      | 13.15     | 13.64     | 11.95     | 9.78      | 12.89     | 10.57     | 6.58      | 3.16      | 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                | 2.86               | 0                      | -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](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.