



PERU: REPORTE DIARIO / DAILY REPORT

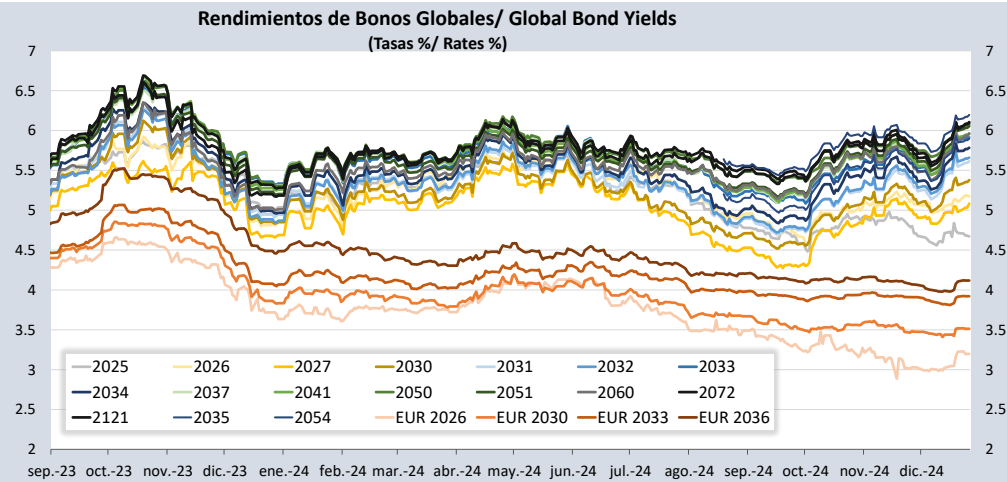
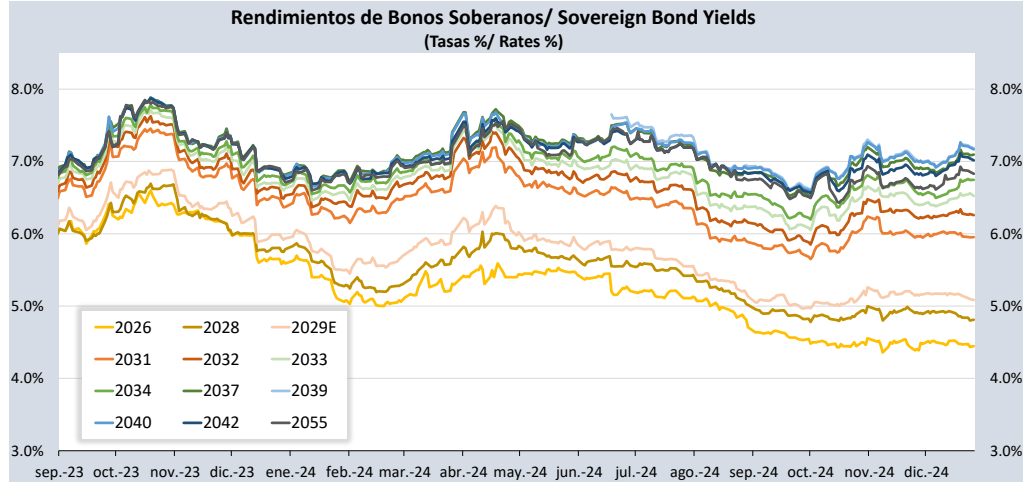
26/12/2024

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	3.03	3 937	8.200	-	-	-	105.8240	-	-	-	4.4463	-	20-Dic-24	26	1.54	1.47	1.63
12-Ago-28	PEP01000C5D1	SB12AGO28	2.35	7 225	6.350	104.85	105.11	105.01	105.0295	4.86	4.78	4.81	4.8113	1	26-Dic-24	15	3.28	3.31	3.63
12-Feb-29	PEP01000C5F6	SB12FEB29E	2.20	13 176	5.940	102.95	103.22	103.11	103.1015	5.12	5.05	5.08	5.0842	4	26-Dic-24	24	3.71	3.53	4.13
12-Ago-31	PEP01000C4G7	SB12AGO31	2.57	19 573	6.950	105.30	105.49	105.47	105.4062	5.97	5.94	5.94	5.9530	20	26-Dic-24	141	5.41	5.10	6.63
12-Ago-32	PEP01000C5E9	SB12AGO32	2.27	21 588	6.150	99.25	99.37	99.37	99.3819	6.28	6.26	6.26	6.2578	5	26-Dic-24	81	6.15	5.79	7.63
12-Ago-33	PEP01000C5I0	SB12AGO33	2.70	17 855	7.300	104.90	105.34	105.21	105.1323	6.56	6.49	6.51	6.5222	7	26-Dic-24	109	6.54	6.14	8.63
12-Ago-34	PEP01000C5G4	SB12AGO34	2.00	17 260	5.400	90.55	90.98	90.92	90.6748	6.77	6.70	6.71	6.7448	20	26-Dic-24	117	7.46	6.99	9.63
12-Ago-37	PEP01000C2Z1	SB12AGO37	2.55	20 481	6.900	98.63	98.87	98.83	98.5504	7.09	7.06	7.06	7.0943	19	26-Dic-24	149	8.50	7.94	12.63
12-Ago-39	PEP01000C5J8	SB12AGO39	3.67	15 811	7.600	103.80	104.40	104.13	103.9167	7.20	7.13	7.16	7.1834	19	26-Dic-24	236	9.00	8.40	14.63
12-Ago-40	PEP01000C5H2	SB12AGO40	1.98	12 442	5.350	82.97	83.56	83.56	83.2429	7.20	7.13	7.13	7.1674	4	26-Dic-24	119	10.17	9.49	15.63
12-Feb-42	PEP01000C4L7	SB12FEB42	2.53	5 033	6.850	-	-	-	98.5297	-	-	-	7.0149	-	18-Dic-24	2	10.17	9.51	17.13
12-Feb-55	PEP01000C4S2	SB12FEB55	2.48	3 462	6.714	-	-	-	98.6937	-	-	-	6.8301	-	13-Dic-24	30	13.06	12.22	30.13
12-Feb-30	PEP01000C4U8	SB12FEB30	1.07	77	2,89%+VAC	-	-	-	100.8248	-	-	-	2.6942	-	18-Ago-23	20	4.83	4.70	5.13
31-Ene-35	PEP01000CV85	SB31ENE35	2.97	911	7,39% + VAC	-	-	-	127.8321	-	-	-	3.9918	-	17-Dic-24	2	7.59	7.30	10.10
12-Feb-40	PEP01000C4V6	SB12FEB40	1.16	228	3,14%+VAC	-	-	-	86.8050	-	-	-	4.3227	-	10-Ago-23	50	11.91	11.41	15.13
12-Ago-46	PEP01000C1S8	SB12AGO46	1.42	649	3,83% + VAC	-	-	-	96.4696	-	-	-	4.0589	-	11-Oct-24	52	14.76	14.18	21.63
12-Feb-54	PEP01000C4T0	SB12FEB54	1.21	1 234	3,26%+VAC	-	-	-	88.6765	-	-	-	3.9030	-	18-Oct-24	5	18.33	17.64	29.13

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).

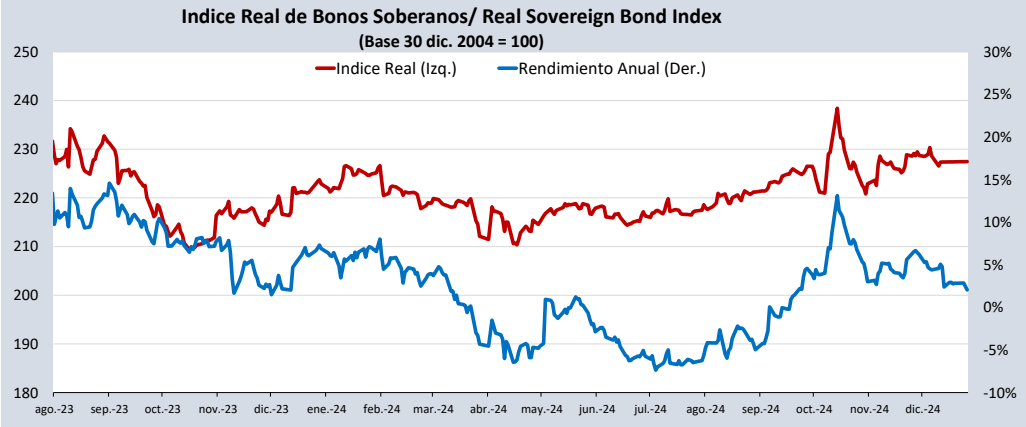
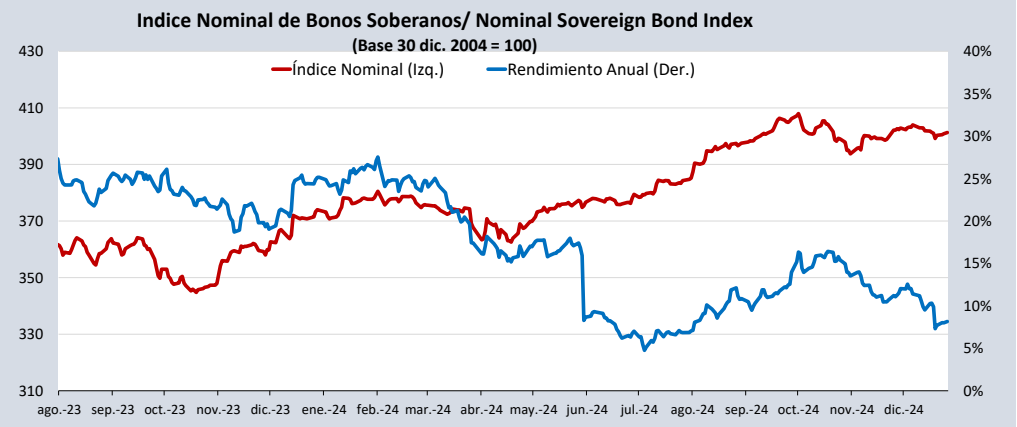


Fuente/Source: MEF, BCRP, BLOOMBERG, DATATEC.

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	101.4760	0.00	-0.01	-0.36	4.6710	-1	-7	64	0.55	0.54	0.58	
23-ene-26	US715638DE95	346	2.392	97.1350	0.02	0.02	-0.47	5.1710	-1	3	46	1.06	1.03	1.09	
30-ene-26	XS1315181708	€845	2.750	99.5290	0.00	-0.02	-0.59	3.1950	0	3	57	1.07	1.06	1.11	
25-ago-27	US715638BU55	618	4.125	97.6370	-0.12	-0.08	-0.44	5.0830	5	4	18	2.51	2.45	2.70	
20-jun-30	US715638DA73	645	2.844	88.1090	-0.10	0.17	-0.58	5.3780	3	-3	13	5.08	4.95	5.56	
30-mar-30	XS1373156618	€935	3.750	101.0910	0.00	-0.01	-1.12	3.5130	0	0	24	4.62	4.54	5.17	
23-ene-31	US715638DF60	3 207	2.783	85.5970	-0.09	0.26	-0.53	5.6150	2	-5	11	5.51	5.36	6.16	
01-dic-32	US715638DP43	1 000	1.862	76.0050	-0.06	0.44	-0.45	5.6600	1	-7	8	7.30	7.10	8.05	
21-nov-33	US715638AP79	2 152	8.750	119.4030	-0.08	0.35	-1.04	5.9130	1	-5	14	6.56	6.37	9.03	
11-mar-33	XS2314020806	€825	1.250	81.5830	0.00	-0.09	-0.70	3.9210	0	2	12	7.74	7.59	8.33	
15-ene-34	US715638DU38	2 250	3.000	80.5940	-0.10	0.36	-0.56	5.7840	2	-5	9	7.71	7.50	9.19	
08-feb-35	US715638EB48	1 250	5.375	96.0690	-0.13	0.28	-0.50	5.8960	2	-4	7	7.72	7.50	10.27	
17-nov-36	XS2408608219	€1 000	1.950	79.9530	0.00	-0.31	-0.75	4.1170	0	4	9	10.46	10.25	12.07	
14-mar-37	US715638AU64	1 130	6.550	105.0780	-0.11	0.21	-1.03	5.9580	1	-2	12	8.54	8.30	12.39	
11-mar-41	US715638DS81	1 250	3.300	72.5630	-0.15	0.17	-0.68	5.9640	2	-2	8	11.78	11.44	16.44	
18-nov-50	US715638BM30	2 545	5.625	94.1390	-0.13	0.17	-0.56	6.0770	1	-1	4	13.48	13.09	26.27	
10-mar-51	US715638DT64	1 750	3.550	67.2880	-0.21	0.10	-0.75	6.0550	2	-1	8	14.87	14.43	26.58	
08-ago-54	US715638EC21	1 750	5.875	95.6670	-0.32	-0.09	-0.56	6.1960	2	1	4	13.73	13.32	30.05	
01-dic-60	US715638DQ26	2 000	2.780	53.1140	-0.25	0.09	-0.73	5.9600	3	-1	8	17.65	17.14	36.46	
15-ene-72	US715638DW93	1 000	3.600	61.4900	-0.12	0.08	-0.73	6.0950	1	-1	7	16.70	16.20	47.74	
28-jul-21	US715638DR09	1 000	3.230	53.0370	-0.21	0.02	-0.68	6.1060	2	0	8	16.63	16.13	97.99	

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	0	8.16	15	-173	2.66	4.82	8.62	13.14	13.64	11.97	9.77	12.87	10.57	6.59	3.16	2.18

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	2.06	-80	-71	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.