



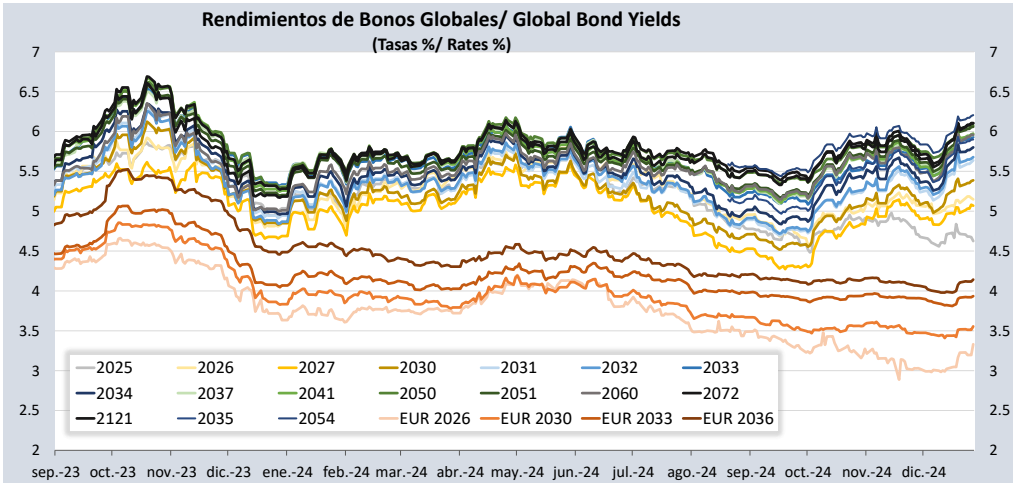
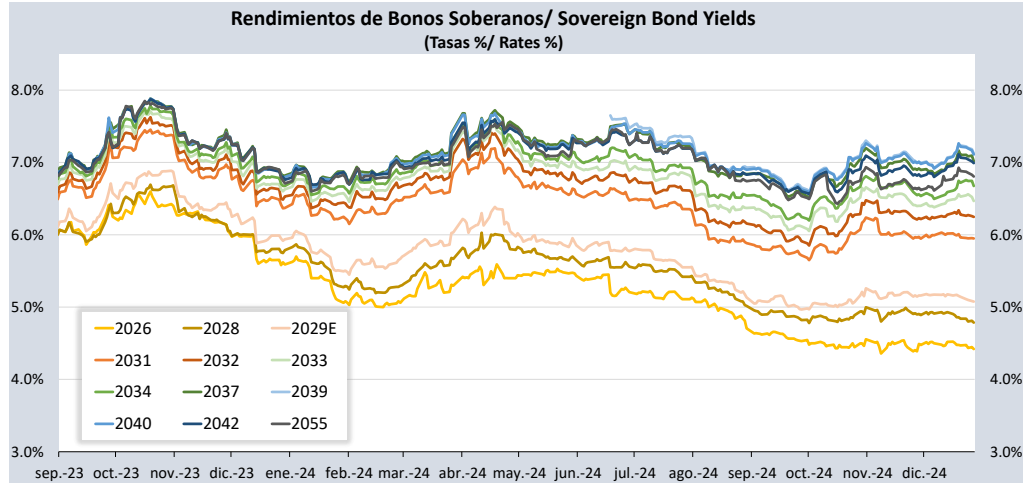
PERU: REPORTE DIARIO / DAILY REPORT

27/12/2024

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	3.05	3 937	8.200	-	-	-	105.8564	-	-	-	4.4203	-	20-Dic-24	26	1.54	1.47	1.63
12-Ago-28	PEP01000C5D1	SB12AGO28	2.36	7 225	6.350	104.94	105.21	105.11	105.1137	4.83	4.75	4.78	4.7853	6	27-Dic-24	15	3.28	3.31	3.63
12-Feb-29	PEP01000C5F6	SB12FEB29E	2.21	13 176	5.940	103.03	103.22	103.10	103.1277	5.10	5.05	5.08	5.0767	3	27-Dic-24	6	3.71	3.53	4.13
12-Ago-31	PEP01000C4G7	SB12AGO31	2.59	19 573	6.950	105.33	105.49	105.41	105.4283	5.97	5.94	5.95	5.9487	26	27-Dic-24	175	5.40	5.10	6.63
12-Ago-32	PEP01000C5E9	SB12AGO32	2.29	21 588	6.150	99.37	99.61	99.49	99.4447	6.26	6.22	6.24	6.2472	13	27-Dic-24	131	6.14	5.78	7.63
12-Ago-33	PEP01000C5I0	SB12AGO33	2.72	17 855	7.300	105.34	105.59	105.40	105.5015	6.49	6.45	6.48	6.4664	13	27-Dic-24	48	6.54	6.14	8.63
12-Ago-34	PEP01000C5G4	SB12AGO34	2.01	17 260	5.400	91.05	91.37	91.14	91.1362	6.69	6.64	6.68	6.6741	7	27-Dic-24	35	7.46	7.00	9.63
12-Ago-37	PEP01000C2Z1	SB12AGO37	2.57	20 481	6.900	98.83	99.38	99.07	99.1618	7.06	6.99	7.03	7.0185	20	27-Dic-24	164	8.51	7.95	12.63
12-Ago-39	PEP01000C5J8	SB12AGO39	3.70	15 811	7.600	104.40	104.95	104.58	104.4700	7.13	7.07	7.11	7.1224	26	27-Dic-24	247	9.02	8.42	14.63
12-Ago-40	PEP01000C5H2	SB12AGO40	1.99	12 442	5.350	83.56	84.05	83.80	83.7106	7.13	7.07	7.10	7.1100	4	27-Dic-24	8	10.18	9.51	15.63
12-Feb-42	PEP01000C4L7	SB12FEB42	2.55	5 033	6.850	97.7227	100.63	98.77	98.7698	7.10	6.80	6.99	6.9900	1	27-Dic-24	1	10.18	9.51	17.13
12-Feb-55	PEP01000C4S2	SB12FEB55	2.50	3 462	6.714	-	-	-	99.0027	-	-	-	6.8052	-	13-Dic-24	30	13.08	12.24	30.13
12-Feb-30	PEP01000C4U8	SB12FEB30	1.08	77	2.89%+VAC	-	-	-	100.8388	-	-	-	2.6912	-	18-Ago-23	20	4.82	4.70	5.13
31-Ene-35	PEP01000CV85	SB31ENE35	2.99	911	7.39% + VAC	-	-	-	128.4629	-	-	-	3.9253	-	17-Dic-24	2	7.59	7.31	10.10
12-Feb-40	PEP01000C4V6	SB12FEB40	1.17	228	3.14%+VAC	-	-	-	87.3561	-	-	-	4.2682	-	10-Ago-23	50	11.92	11.43	15.13
12-Ago-46	PEP01000C1S8	SB12AGO46	1.43	649	3.83% + VAC	-	-	-	96.7634	-	-	-	4.0378	-	11-Oct-24	52	14.77	14.19	21.63
12-Feb-54	PEP01000C4T0	SB12FEB54	1.22	1 234	3.26%+VAC	-	-	-	89.0125	-	-	-	3.8819	-	18-Oct-24	5	18.35	17.66	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).

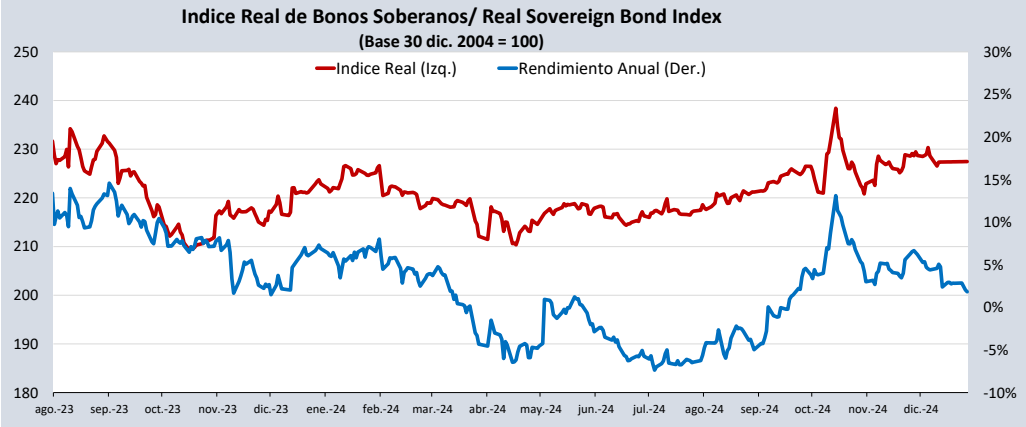
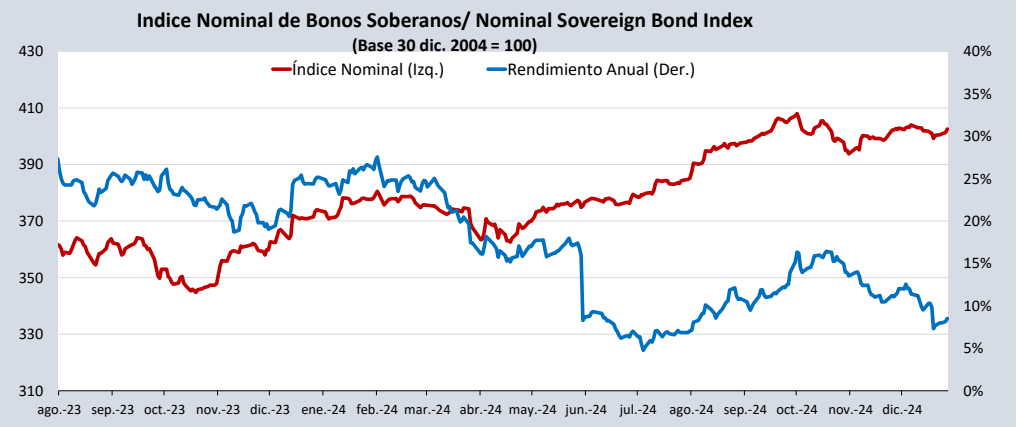


Fuente/Source: MEF, BCRP, BLOOMBERG, DATATEC.

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	101.4800	0.01	0.00	-0.38	4.6260	-5	-9	70	0.55	0.54	0.57	
23-ene-26	US715638DE95	346	2.392	97.1790	0.04	0.00	-0.50	5.1490	-2	5	50	1.05	1.03	1.09	
30-ene-26	XS1315181708	€845	2.750	99.3890	-0.14	-0.10	-0.97	3.3310	14	11	93	1.07	1.05	1.11	
25-ago-27	US715638BU55	618	4.125	97.6760	0.03	-0.21	-0.47	5.0700	-1	9	19	2.51	2.45	2.70	
20-jun-30	US715638DA73	645	2.844	88.0810	-0.03	-0.28	-0.53	5.3880	1	7	12	5.08	4.95	5.56	
30-mar-30	XS1373156618	€935	3.750	100.8970	-0.19	-0.17	-0.97	3.5550	4	4	21	4.62	4.53	5.17	
23-ene-31	US715638DF60	3 207	2.783	85.5080	-0.09	-0.38	-0.51	5.6370	2	9	11	5.51	5.36	6.16	
01-dic-32	US715638DP43	1 000	1.862	75.9270	-0.08	-0.32	-0.49	5.6780	2	7	9	7.30	7.09	8.04	
21-nov-33	US715638AP79	2 152	8.750	119.2760	-0.12	-0.47	-1.07	5.9280	1	6	14	6.56	6.37	9.03	
11-mar-33	XS2314020806	€825	1.250	81.5040	-0.08	-0.08	-0.74	3.9340	1	2	12	7.74	7.59	8.32	
15-ene-34	US715638DU38	2 250	3.000	80.5040	-0.09	-0.33	-0.67	5.8010	2	6	11	7.71	7.49	9.18	
08-feb-35	US715638EB48	1 250	5.375	96.0420	-0.02	-0.35	-0.58	5.9000	0	5	8	7.71	7.49	10.26	
17-nov-36	XS2408608219	€1 000	1.950	79.7490	-0.20	-0.28	-0.69	4.1420	3	4	9	10.45	10.24	12.06	
14-mar-37	US715638AU64	1 130	6.550	105.0890	0.01	-0.66	-0.96	5.9560	0	7	11	8.54	8.29	12.39	
11-mar-41	US715638DS81	1 250	3.300	72.4850	-0.07	-0.47	-0.73	5.9740	1	6	9	11.78	11.44	16.44	
18-nov-50	US715638BM30	2 545	5.625	94.1040	-0.03	-0.63	-0.57	6.0790	0	5	4	13.48	13.08	26.27	
10-mar-51	US715638DT64	1 750	3.550	67.2420	-0.04	-0.62	-0.78	6.0600	0	6	8	14.86	14.42	26.58	
08-ago-54	US715638EC21	1 750	5.875	95.5360	-0.14	-0.89	-0.69	6.2060	1	7	5	13.71	13.30	30.04	
01-dic-60	US715638DQ26	2 000	2.780	53.1190	0.01	-0.78	-0.76	5.9590	0	9	8	17.65	17.14	36.45	
15-ene-72	US715638DW93	1 000	3.600	61.4080	-0.09	-0.72	-0.79	6.1030	1	7	8	16.68	16.18	47.74	
28-jul-21	US715638DR09	1 000	3.230	53.0400	0.01	-0.80	-0.67	6.1060	0	9	8	16.62	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	403	1	3	8.53	37	121	2.66	4.81	8.60	13.10	13.61	11.97	9.79	12.91	10.60	6.61	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	1.83	-23	-101	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.