



## PERU: REPORTE DIARIO / DAILY REPORT

30/12/2024

### Bonos soberanos / Sovereign bonds

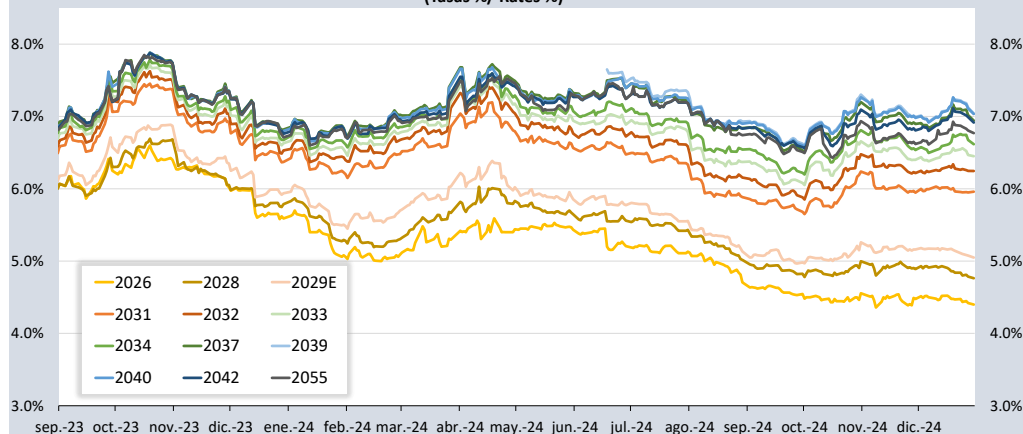
| Bonos* / Bonds            |              |                     |                                           | Saldo vigente             | Cupón / Coupon (%) | Precio / Price     |             |                                |                                          | Rendimiento / Yield |             |                                |                                        | 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           | 3.12                                      | 3 937                     | 8.200              | -                  | -           | -                              | 105.8639                                 | -                   | -           | -                              | 4.3983                                 | -                                           | 20-Dic-24                          | 26                                        | 1.53                | 1.46                  | 1.63                 |
| 12-Ago-28                 | PEP01000C5D1 | SB12AGO28           | 2.42                                      | 7 225                     | 6.350              | 105.02             | 105.20      | 105.13                         | 105.1777                                 | 4.80                | 4.75        | 4.77                           | 4.7633                                 | 6                                           | 30-Dic-24                          | 15                                        | 3.27                | 3.31                  | 3.63                 |
| 12-Feb-29                 | PEP01000C5F6 | SB12FEB29E          | 2.26                                      | 13 176                    | 5.940              | 103.10             | 103.36      | 103.21                         | 103.2262                                 | 5.08                | 5.01        | 5.05                           | 5.0488                                 | 3                                           | 30-Dic-24                          | 65                                        | 3.70                | 3.52                  | 4.13                 |
| 12-Ago-31                 | PEP01000C4G7 | SB12AGO31           | 2.64                                      | 19 573                    | 6.950              | 105.30             | 105.49      | 105.32                         | 105.3637                                 | 5.97                | 5.94        | 5.97                           | 5.9596                                 | 26                                          | 30-Dic-24                          | 75                                        | 5.40                | 5.09                  | 6.63                 |
| 12-Ago-32                 | PEP01000C5E9 | SB12AGO32           | 2.34                                      | 21 588                    | 6.150              | 99.32              | 99.61       | 99.37                          | 99.4565                                  | 6.27                | 6.22        | 6.26                           | 6.2454                                 | 13                                          | 30-Dic-24                          | 101                                       | 6.14                | 5.78                  | 7.63                 |
| 12-Ago-33                 | PEP01000C5I0 | SB12AGO33           | 2.78                                      | 20 608                    | 7.300              | 105.40             | 105.80      | 105.53                         | 105.6082                                 | 6.48                | 6.42        | 6.46                           | 6.4499                                 | 13                                          | 30-Dic-24                          | 490                                       | 6.53                | 6.14                  | 8.63                 |
| 12-Ago-34                 | PEP01000C5G4 | SB12AGO34           | 2.05                                      | 17 560                    | 5.400              | 91.44              | 91.58       | 91.51                          | 91.5244                                  | 6.63                | 6.61        | 6.62                           | 6.6156                                 | 7                                           | 30-Dic-24                          | 195                                       | 7.46                | 7.00                  | 9.63                 |
| 12-Ago-37                 | PEP01000C2Z1 | SB12AGO37           | 2.63                                      | 20 481                    | 6.900              | 99.36              | 100.21      | 99.80                          | 99.7861                                  | 7.00                | 6.89        | 6.94                           | 6.9418                                 | 20                                          | 30-Dic-24                          | 151                                       | 8.52                | 7.97                  | 12.63                |
| 12-Ago-39                 | PEP01000C5J8 | SB12AGO39           | 3.76                                      | 15 811                    | 7.600              | 105.04             | 105.64      | 105.22                         | 105.2257                                 | 7.06                | 7.00        | 7.04                           | 7.0398                                 | 26                                          | 30-Dic-24                          | 297                                       | 9.03                | 8.44                  | 14.63                |
| 12-Ago-40                 | PEP01000C5H2 | SB12AGO40           | 2.04                                      | 12 442                    | 5.350              | 84.10              | 84.38       | 84.22                          | 84.3325                                  | 7.07                | 7.03        | 7.05                           | 7.0347                                 | 4                                           | 30-Dic-24                          | 19                                        | 10.20               | 9.53                  | 15.63                |
| 12-Feb-42                 | PEP01000C4L7 | SB12FEB42           | 2.61                                      | 5 033                     | 6.850              | -                  | -           | -                              | 99.5005                                  | -                   | -           | -                              | 6.9147                                 | -                                           | 27-Dic-24                          | 1                                         | 10.20               | 9.54                  | 17.13                |
| 12-Feb-55                 | PEP01000C4S2 | SB12FEB55           | 2.55                                      | 3 537                     | 6.714              | -                  | -           | -                              | 99.4427                                  | -                   | -           | -                              | 6.7700                                 | -                                           | 13-Dic-24                          | 30                                        | 13.10               | 12.27                 | 30.13                |
| 12-Feb-30                 | PEP01000C4U8 | SB12FEB30           | 1.10                                      | 77                        | 2.89%+VAC          | -                  | -           | -                              | 100.9244                                 | -                   | -           | -                              | 2.6731                                 | -                                           | 18-Ago-23                          | 20                                        | 4.82                | 4.69                  | 5.13                 |
| 31-Ene-35                 | PEP01000CV85 | SB31ENE35           | 3.05                                      | 911                       | 7.39% + VAC        | -                  | -           | -                              | 129.0812                                 | -                   | -           | -                              | 3.8592                                 | -                                           | 17-Dic-24                          | 2                                         | 7.59                | 7.31                  | 10.09                |
| 12-Feb-40                 | PEP01000C4V6 | SB12FEB40           | 1.20                                      | 228                       | 3.14%+VAC          | -                  | -           | -                              | 88.2058                                  | -                   | -           | -                              | 4.1852                                 | -                                           | 10-Ago-23                          | 50                                        | 11.93               | 11.45                 | 15.13                |
| 12-Ago-46                 | PEP01000C1S8 | SB12AGO46           | 1.46                                      | 649                       | 3,83% + VAC        | -                  | -           | -                              | 97.6886                                  | -                   | -           | -                              | 3.9719                                 | -                                           | 11-Oct-24                          | 52                                        | 14.80               | 14.23                 | 21.63                |
| 12-Feb-54                 | PEP01000C4T0 | SB12FEB54           | 1.24                                      | 1 234                     | 3.26%+VAC          | -                  | -           | -                              | 89.7082                                  | -                   | -           | -                              | 3.8386                                 | -                                           | 18-Oct-24                          | 5                                         | 18.39               | 17.71                 | 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).

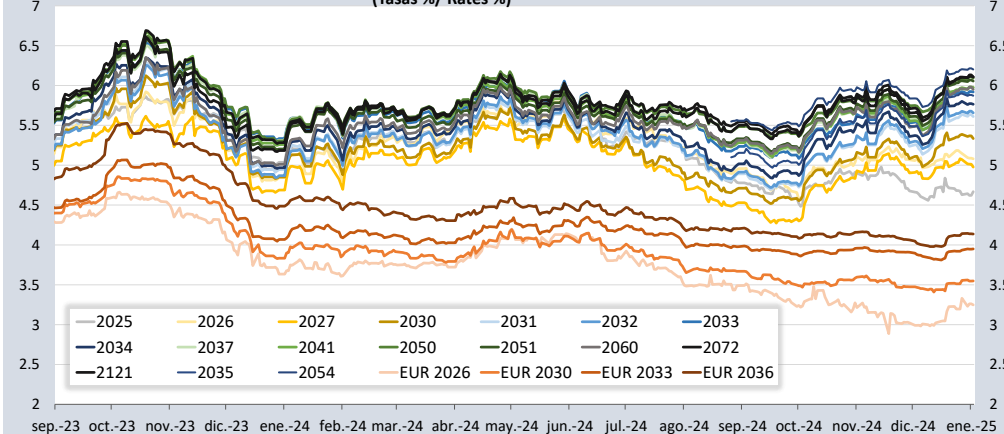
### Rendimientos de Bonos Soberanos/ Sovereign Bond Yields

(Tasas %/ Rates %)



### Rendimientos de Bonos Globales/ Global Bond Yields

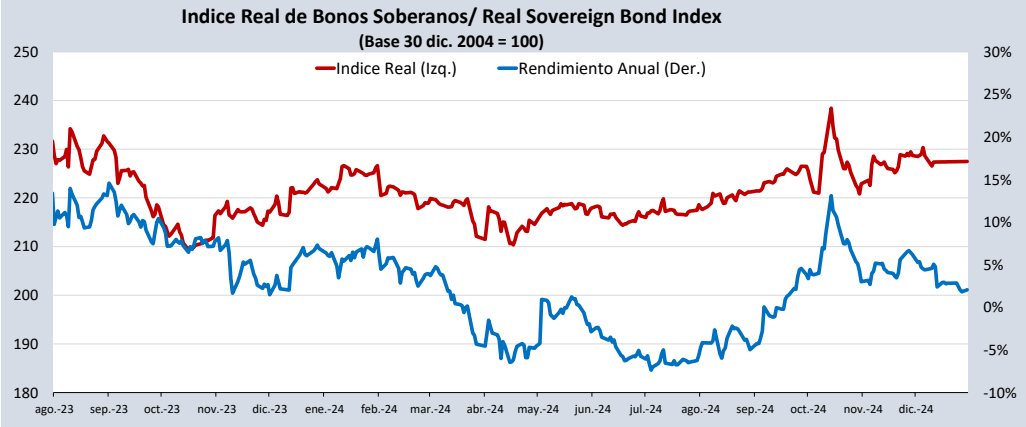
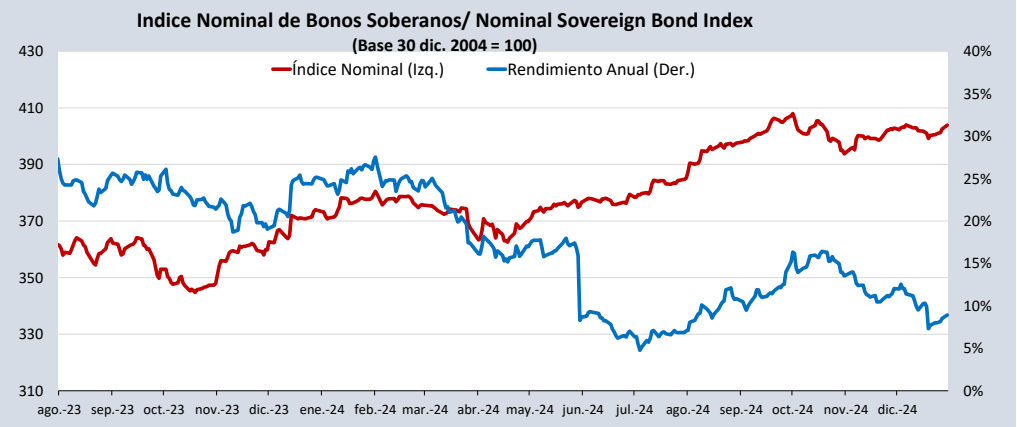
(Tasas %/ Rates %)



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

| Bonos globales**** / Global bonds |              |                                                           |                    |                |                   |                     |                                                                   |                            |                        |                     |                                                                                |                                                    |                                                  |                                 |  |
|-----------------------------------|--------------|-----------------------------------------------------------|--------------------|----------------|-------------------|---------------------|-------------------------------------------------------------------|----------------------------|------------------------|---------------------|--------------------------------------------------------------------------------|----------------------------------------------------|--------------------------------------------------|---------------------------------|--|
| Bonos / Bonds                     | ISIN         | Saldo vigente<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              | 101.4710       | -0.01             | -0.01               | -0.37                                                             | 4.6430                     | 1                      | -6                  | 66                                                                             | 0.54                                               | 0.53                                             | 0.56                            |  |
| 23-ene-26                         | US715638DE95 | 346                                                       | 2.392              | 97.2320        | 0.05              | 0.11                | -0.49                                                             | 5.0960                     | -5                     | -7                  | 49                                                                             | 1.05                                               | 1.02                                             | 1.08                            |  |
| 30-ene-26                         | XS1315181708 | €845                                                      | 2.750              | 99.4970        | 0.11              | 0.01                | -0.46                                                             | 3.2300                     | -10                    | 0                   | 44                                                                             | 1.06                                               | 1.05                                             | 1.10                            |  |
| 25-ago-27                         | US715638BU55 | 618                                                       | 4.125              | 97.8060        | 0.13              | 0.01                | -0.44                                                             | 5.0160                     | -5                     | 0                   | 18                                                                             | 2.50                                               | 2.44                                             | 2.69                            |  |
| 20-jun-30                         | US715638DA73 | 645                                                       | 2.844              | 88.1980        | 0.11              | -0.06               | -0.54                                                             | 5.3610                     | -3                     | 2                   | 12                                                                             | 5.07                                               | 4.94                                             | 5.55                            |  |
| 30-mar-30                         | XS1373156618 | €935                                                      | 3.750              | 100.8720       | -0.03             | -0.19               | -0.68                                                             | 3.5600                     | 0                      | 4                   | 15                                                                             | 4.61                                               | 4.53                                             | 5.16                            |  |
| 23-ene-31                         | US715638DF60 | 3 207                                                     | 2.783              | 85.6210        | 0.11              | -0.12               | -0.52                                                             | 5.6130                     | -2                     | 3                   | 11                                                                             | 5.50                                               | 5.35                                             | 6.15                            |  |
| 01-dic-32                         | US715638DP43 | 1 000                                                     | 1.862              | 76.0660        | 0.13              | -0.06               | -0.51                                                             | 5.6520                     | -2                     | 2                   | 9                                                                              | 7.29                                               | 7.09                                             | 8.04                            |  |
| 21-nov-33                         | US715638AP79 | 2 152                                                     | 8.750              | 119.5250       | 0.26              | -0.02               | -1.06                                                             | 5.8950                     | -3                     | 0                   | 14                                                                             | 6.55                                               | 6.36                                             | 9.02                            |  |
| 11-mar-33                         | XS2314020806 | €825                                                      | 1.250              | 81.4190        | -0.09             | -0.14               | -0.71                                                             | 3.9500                     | 2                      | 3                   | 12                                                                             | 7.73                                               | 7.58                                             | 8.31                            |  |
| 15-ene-34                         | US715638DU38 | 2 250                                                     | 3.000              | 80.7490        | 0.24              | -0.07               | -0.62                                                             | 5.7610                     | -4                     | 2                   | 10                                                                             | 7.71                                               | 7.49                                             | 9.18                            |  |
| 08-feb-35                         | US715638EB48 | 1 250                                                     | 5.375              | 96.2550        | 0.21              | -0.06               | -0.54                                                             | 5.8710                     | -3                     | 1                   | 7                                                                              | 7.71                                               | 7.49                                             | 10.26                           |  |
| 17-nov-36                         | XS2408608219 | €1 000                                                    | 1.950              | 79.7350        | -0.01             | -0.18               | -0.79                                                             | 4.1450                     | 0                      | 2                   | 10                                                                             | 10.44                                              | 10.23                                            | 12.06                           |  |
| 14-mar-37                         | US715638AU64 | 1 130                                                     | 6.550              | 105.1560       | 0.07              | -0.18               | -0.97                                                             | 5.9480                     | -1                     | 2                   | 11                                                                             | 8.53                                               | 8.29                                             | 12.38                           |  |
| 11-mar-41                         | US715638DS81 | 1 250                                                     | 3.300              | 72.6270        | 0.14              | -0.21               | -0.68                                                             | 5.9570                     | -2                     | 3                   | 8                                                                              | 11.77                                              | 11.43                                            | 16.43                           |  |
| 18-nov-50                         | US715638BM30 | 2 545                                                     | 5.625              | 94.0200        | 0.01              | -0.37               | -0.61                                                             | 6.0860                     | 0                      | 3                   | 5                                                                              | 13.47                                              | 13.07                                            | 26.26                           |  |
| 10-mar-51                         | US715638DT64 | 1 750                                                     | 3.550              | 67.3490        | 0.11              | -0.30               | -0.73                                                             | 6.0490                     | -1                     | 3                   | 7                                                                              | 14.86                                              | 14.42                                            | 26.57                           |  |
| 08-ago-54                         | US715638EC21 | 1 750                                                     | 5.875              | 95.6470        | 0.10              | -0.57               | -0.62                                                             | 6.1970                     | -1                     | 4                   | 5                                                                              | 13.72                                              | 13.30                                            | 30.04                           |  |
| 01-dic-60                         | US715638DQ26 | 2 000                                                     | 2.780              | 53.1880        | 0.07              | -0.37               | -0.79                                                             | 5.9520                     | -1                     | 4                   | 9                                                                              | 17.65                                              | 17.14                                            | 36.44                           |  |
| 15-ene-72                         | US715638DW93 | 1 000                                                     | 3.600              | 61.4660        | 0.06              | -0.39               | -0.76                                                             | 6.0980                     | 0                      | 4                   | 8                                                                              | 16.68                                              | 16.19                                            | 47.73                           |  |
| 28-jul-21                         | US715638DR09 | 1 000                                                     | 3.230              | 53.0850        | 0.05              | -0.38               | -0.70                                                             | 6.1010                     | 0                      | 4                   | 8                                                                              | 16.63                                              | 16.14                                            | 97.98                           |  |

| 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 | 404           | 1                 | 4                   | 8.93                                | 41                     | 124                 | 2.65                                               | 4.80      | 8.58      | 13.06     | 13.57     | 11.95     | 9.80      | 12.95     | 10.64     | 6.64      | 3.17      | 2.18      |
| 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-Feb-30                                          |           |           |           | 31-Ene-35 |           | 12-Feb-40 |           | 12-Feb-46 |           | 12-Feb-54 |           |
| Índice de bonos soberanos real / Real<br>sovereign bond index       | 227           | 0                 | 0                   | 2.07                                | 24                     | -76                 | 2.41                                               |           |           |           | 36.95     |           | 6.26      |           | 19.77     |           | 34.61     |           |



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.