



PERU: REPORTE DIARIO / DAILY REPORT

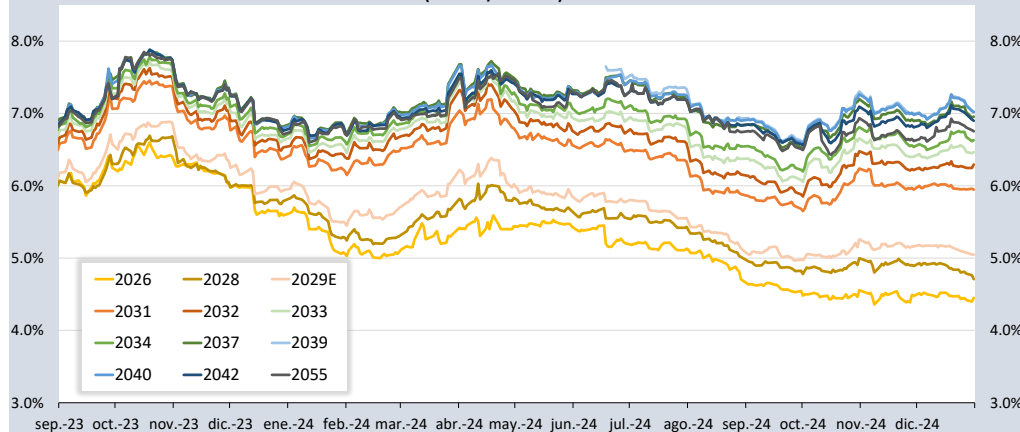
31/12/2024

Bonos soberanos / Sovereign bonds

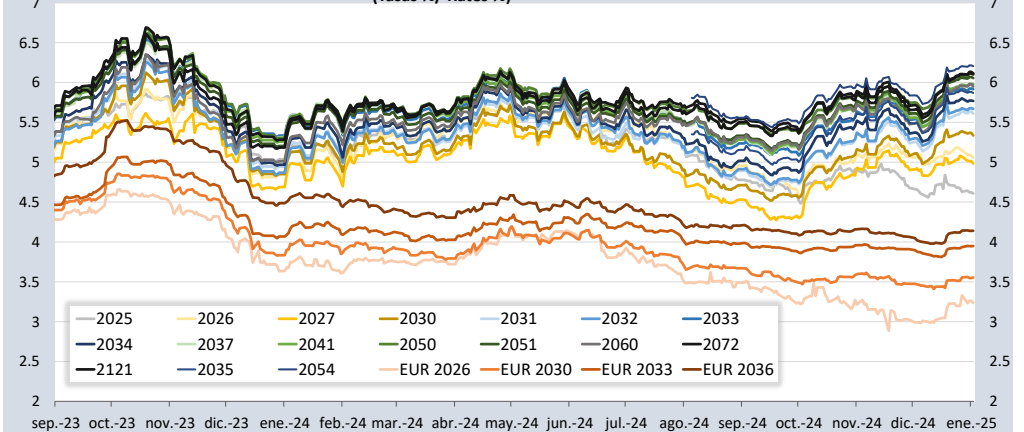
Bonos* / Bonds				Saldo vigente	Cupón / Coupon (%)	Precio / Price				Rendimiento / Yield				N° Operaciones del día / No. Day Operations	Última Negociación*** / Last trade		Duración / Duration	Duración Modificada	Vida media / Average
Descripción / Description	ISIN	Nemónico / Mnemonic	Intereses corridos / 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	3.14	3 937	8.200	105.6392	105.95	105.75	105.7725	4.50	4.30	4.45	4.4500	1	31-Dic-24	12	1.52	1.46	1.62
12-Ago-28	PEP01000C5D1	SB12AGO28	2.43	7 225	6.350	105.25	105.53	105.33	105.3552	4.74	4.65	4.71	4.7095	4	31-Dic-24	84	3.27	3.31	3.62
12-Feb-29	PEP01000C5F6	SB12FEB29E	2.28	13 176	5.940	103.21	103.58	103.21	103.2219	5.05	4.95	5.05	5.0495	5	31-Dic-24	83	3.69	3.52	4.12
12-Ago-31	PEP01000C4G7	SB12AGO31	2.66	19 573	6.950	105.21	105.52	105.41	105.4403	5.99	5.93	5.95	5.9454	10	31-Dic-24	61	5.39	5.09	6.62
12-Ago-32	PEP01000C5E9	SB12AGO32	2.36	21 588	6.150	99.20	99.49	99.14	99.1759	6.29	6.24	6.30	6.2933	4	31-Dic-24	33	6.13	5.77	7.62
12-Ago-33	PEP01000C5I0	SB12AGO33	2.80	20 608	7.300	105.47	105.73	105.53	105.5155	6.47	6.43	6.46	6.4637	4	31-Dic-24	30	6.53	6.13	8.62
12-Ago-34	PEP01000C5G4	SB12AGO34	2.07	17 560	5.400	91.18	91.77	91.51	91.4224	6.67	6.58	6.62	6.6315	9	31-Dic-24	62	7.46	6.99	9.62
12-Ago-37	PEP01000C2Z1	SB12AGO37	2.64	20 481	6.900	99.64	100.29	99.88	99.6732	6.96	6.88	6.93	6.9557	14	31-Dic-24	174	8.51	7.96	12.62
12-Ago-39	PEP01000C5J8	SB12AGO39	3.78	15 811	7.600	105.04	106.06	105.68	105.3490	7.06	6.95	6.99	7.0264	27	31-Dic-24	457	9.03	8.44	14.62
12-Ago-40	PEP01000C5H2	SB12AGO40	2.05	12 442	5.350	84.06	84.63	84.63	84.4701	7.07	7.00	7.00	7.0182	6	31-Dic-24	22	10.20	9.53	15.62
12-Feb-42	PEP01000C4L7	SB12FEB42	2.62	5 033	6.850	-	-	-	99.6618	-	-	-	6.8982	-	27-Dic-24	1	10.20	9.54	17.12
12-Feb-55	PEP01000C4S2	SB12FEB55	2.57	3 537	6.714	-	-	-	99.6499	-	-	-	6.7535	-	13-Dic-24	30	13.12	12.29	30.12
12-Feb-30	PEP01000C4U8	SB12FEB30	1.11	77	2,89%+VAC	-	-	-	100.9187	-	-	-	2.6742	-	18-Ago-23	20	4.81	4.69	5.12
31-Ene-35	PEP01000CV85	SB31ENE35	3.07	911	7,39% + VAC	-	-	-	128.8686	-	-	-	3.8806	-	17-Dic-24	2	7.59	7.30	10.08
12-Feb-40	PEP01000C4V6	SB12FEB40	1.20	228	3,14%+VAC	-	-	-	88.2925	-	-	-	4.1769	-	10-Ago-23	50	11.93	11.45	15.12
12-Ago-46	PEP01000C1S8	SB12AGO46	1.47	649	3,83% + VAC	-	-	-	97.8273	-	-	-	3.9621	-	11-Oct-24	52	14.80	14.24	21.62
12-Feb-54	PEP01000C4T0	SB12FEB54	1.25	1 234	3,26%+VAC	-	-	-	89.8669	-	-	-	3.8288	-	18-Oct-24	5	18.40	17.72	29.12

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 %)

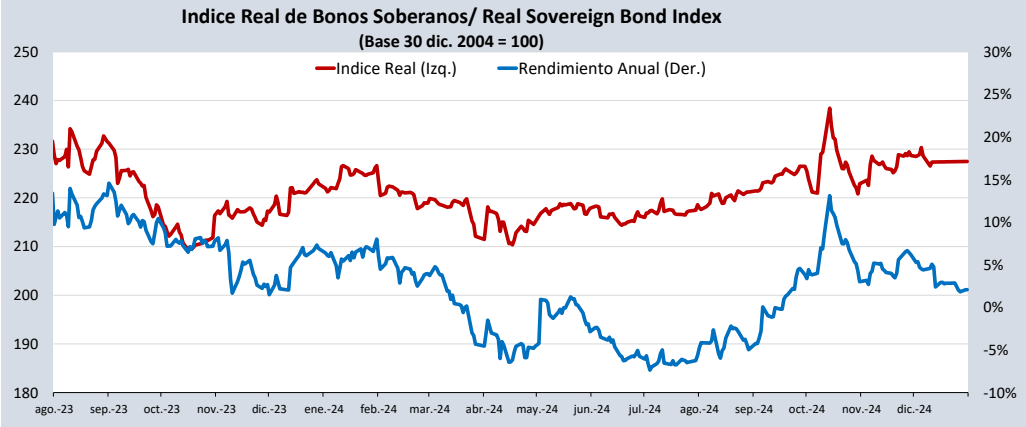
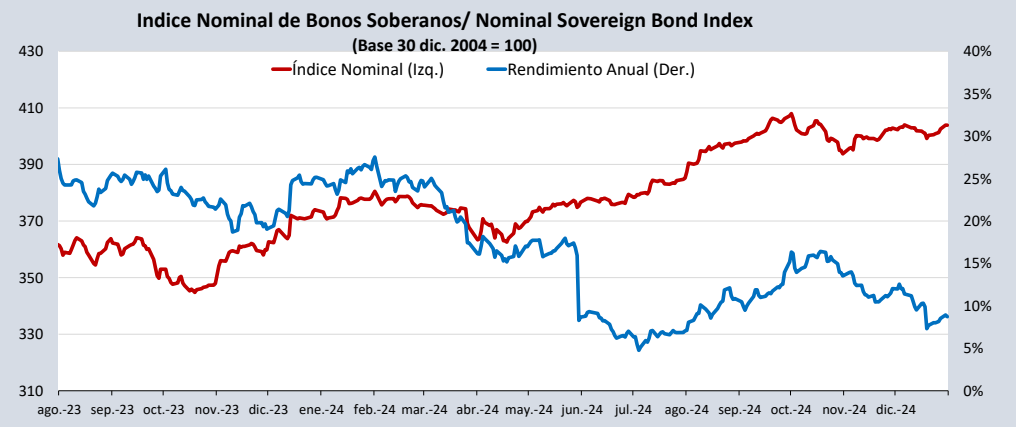


Fuente/Source: MEF, BCRP, BLOOMBERG, DATATEC.

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	101.4680	0.00	-0.01	-0.35	4.6220	-2	-6	64	0.54	0.53	0.56	
23-ene-26	US715638DE95	346	2.392	97.2540	0.02	0.14	-0.47	5.0880	-1	-10	48	1.04	1.02	1.08	
30-ene-26	XS1315181708	€845	2.750	99.4660	-0.03	-0.06	-0.46	3.2610	3	7	44	1.06	1.05	1.10	
25-ago-27	US715638BU55	618	4.125	97.8180	0.01	0.06	-0.45	5.0130	0	-2	19	2.50	2.44	2.69	
20-jun-30	US715638DA73	645	2.844	88.1750	-0.02	-0.04	-0.55	5.3680	1	2	13	5.07	4.94	5.55	
30-mar-30	XS1373156618	€935	3.750	100.9380	0.07	-0.15	-0.59	3.5460	-1	3	13	4.61	4.53	5.16	
23-ene-31	US715638DF60	3 207	2.783	85.5310	-0.09	-0.15	-0.53	5.6350	2	4	11	5.50	5.35	6.15	
01-dic-32	US715638DP43	1 000	1.862	75.9370	-0.13	-0.13	-0.48	5.6790	3	3	9	7.28	7.08	8.03	
21-nov-33	US715638AP79	2 152	8.750	119.2960	-0.23	-0.19	-1.15	5.9240	3	2	15	6.54	6.36	9.02	
11-mar-33	XS2314020806	€825	1.250	81.4450	0.03	-0.14	-0.70	3.9470	0	3	12	7.72	7.58	8.31	
15-ene-34	US715638DU38	2 250	3.000	80.6830	-0.07	-0.01	-0.65	5.7730	1	1	11	7.70	7.49	9.17	
08-feb-35	US715638EB48	1 250	5.375	96.1760	-0.08	-0.02	-0.56	5.8820	1	0	8	7.71	7.49	10.25	
17-nov-36	XS2408608219	€1 000	1.950	79.7830	0.05	-0.17	-0.79	4.1390	-1	2	10	10.44	10.23	12.05	
14-mar-37	US715638AU64	1 130	6.550	104.8320	-0.32	-0.35	-1.03	5.9850	4	4	12	8.53	8.28	12.38	
11-mar-41	US715638DS81	1 250	3.300	72.4360	-0.19	-0.28	-0.69	5.9800	2	4	8	11.76	11.42	16.43	
18-nov-50	US715638BM30	2 545	5.625	93.7150	-0.30	-0.56	-0.59	6.1110	2	4	5	13.44	13.04	26.26	
10-mar-51	US715638DT64	1 750	3.550	67.1600	-0.19	-0.34	-0.73	6.0690	2	4	7	14.84	14.40	26.57	
08-ago-54	US715638EC21	1 750	5.875	95.4210	-0.23	-0.56	-0.64	6.2150	2	4	5	13.69	13.28	30.03	
01-dic-60	US715638DQ26	2 000	2.780	52.9210	-0.27	-0.44	-0.77	5.9810	3	5	9	17.60	17.09	36.44	
15-ene-72	US715638DW93	1 000	3.600	61.2840	-0.18	-0.33	-0.74	6.1160	2	3	7	16.64	16.15	47.73	
28-jul-21	US715638DR09	1 000	3.230	52.8040	-0.28	-0.44	-0.70	6.1330	3	5	8	16.54	16.05	97.98	

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	404	0	3	8.72	-21	70	2.59	4.70	8.40	12.78	13.24	13.48	9.92	12.66	10.42	6.50	3.11	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	2.07	0	-78	2.41	36.88	6.27	19.79	34.66



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.