



PERU: REPORTE DIARIO / DAILY REPORT

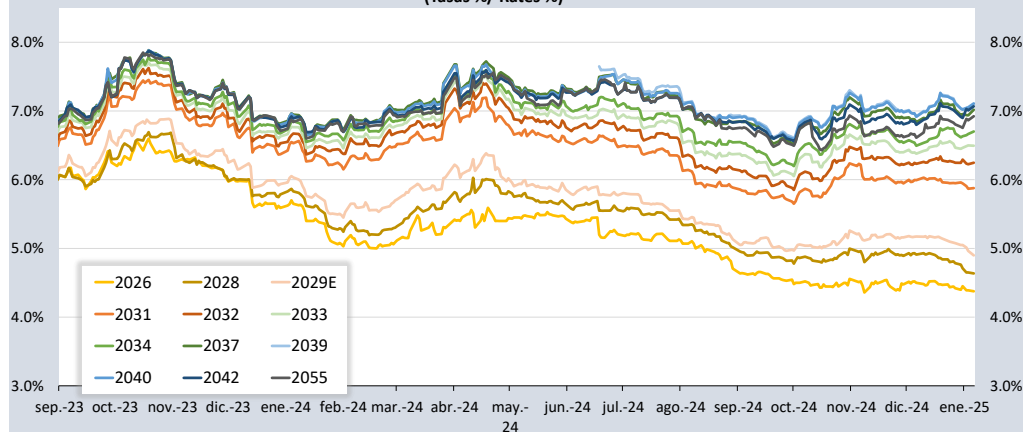
06/01/2025

Bonos soberanos / Sovereign bonds

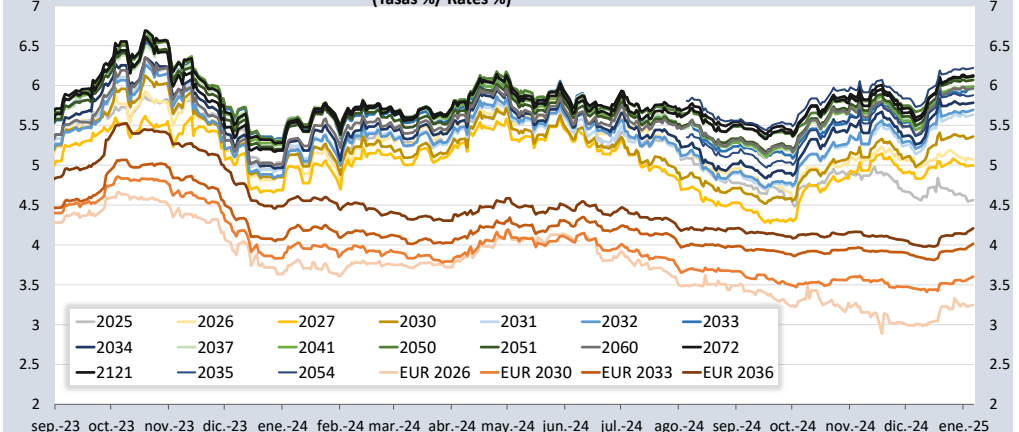
Bonos* / Bonds				Saldo vigente	Cupón / Coupon (%)	Precio / Price				Rendimiento / Yield				N° Operaciones del día / No. Day Operations	Última Negociación*** / Last trade		Duración / Duration	Duración / Duración	Vida media / Average
Descripción / Description	ISIN	Namónico / Mnemonic	Intereses corridos / Accrued Interest (%)	Millones S. / Millions PEN		Postura / Position	Postura / Position	Última neg. / Last trading day	Prom. ponderado** / Weighted average (%)	Postura / Position	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
12-Ago-26	PEP01000C0J9	SB12AGO26	3.28	3 937	8.200	-	-	-	105.8348	-	-	-	4.3757	-	6-Ene-25	0.3	1.51	1.44	1.61
12-Ago-28	PEP01000C5D1	SB12AGO28	2.54	7 225	6.350	105.34	105.59	105.59	105.5837	4.71	4.63	4.63	4.6352	11	6-Ene-25	29	3.25	3.31	3.61
12-Feb-29	PEP01000C5F6	SB12FEB29E	2.37	13 176	5.940	103.56	103.85	103.80	103.7704	4.95	4.88	4.89	4.8989	8	6-Ene-25	18	3.68	3.51	4.11
12-Ago-31	PEP01000C4G7	SB12AGO31	2.78	19 573	6.950	105.68	105.87	105.68	105.7982	5.90	5.87	5.90	5.8787	28	6-Ene-25	108	5.38	5.08	6.61
12-Ago-32	PEP01000C5E9	SB12AGO32	2.46	21 588	6.150	99.43	99.61	99.43	99.4454	6.25	6.22	6.25	6.2478	36	6-Ene-25	179	6.12	5.76	7.61
12-Ago-33	PEP01000C5I0	SB12AGO33	2.92	20 608	7.300	104.87	105.57	105.33	105.3109	6.56	6.45	6.49	6.4937	48	6-Ene-25	190	6.51	6.11	8.61
12-Ago-34	PEP01000C5G4	SB12AGO34	2.16	17 560	5.400	90.87	91.06	90.93	90.9775	6.72	6.69	6.71	6.7017	46	6-Ene-25	210	7.43	6.97	9.61
12-Ago-37	PEP01000C2Z1	SB12AGO37	2.76	20 481	6.900	98.99	99.32	99.24	99.1621	7.04	7.00	7.01	7.0190	24	6-Ene-25	179	8.49	7.93	12.61
12-Ago-39	PEP01000C5J8	SB12AGO39	3.90	15 811	7.600	104.45	105.04	104.58	104.5961	7.13	7.06	7.11	7.1086	33	6-Ene-25	214	8.99	8.40	14.61
12-Ago-40	PEP01000C5H2	SB12AGO40	2.14	12 442	5.350	83.65	83.90	83.90	83.7435	7.12	7.09	7.09	7.1082	18	6-Ene-25	50	10.15	9.48	15.61
12-Feb-42	PEP01000C4L7	SB12FEB42	2.74	5 033	6.850	-	-	-	98.0201	-	-	-	7.0687	-	3-Ene-25	9	10.12	9.45	17.11
12-Feb-55	PEP01000C4S2	SB12FEB55	2.68	3 537	6.714	-	-	-	97.5478	-	-	-	6.9240	-	13-Dic-24	30	12.94	12.10	30.11
12-Feb-30	PEP01000C4U8	SB12FEB30	1.11	77	2.89%+VAC	-	-	-	101.4960	-	-	-	2.5531	-	18-Ago-23	20	4.80	4.68	5.11
31-Ene-35	PEP01000CV85	SB31ENE35	3.07	911	7.39% + VAC	-	-	-	128.2524	-	-	-	3.9410	-	17-Dic-24	2	7.56	7.28	10.08
12-Feb-40	PEP01000C4V6	SB12FEB40	1.20	228	3.14%+VAC	-	-	-	87.5223	-	-	-	4.2535	-	10-Ago-23	50	11.89	11.41	15.11
12-Ago-46	PEP01000C1S8	SB12AGO46	1.47	649	3.83% + VAC	-	-	-	95.6207	-	-	-	4.1208	-	11-Oct-24	52	14.69	14.11	21.61
12-Feb-54	PEP01000C4T0	SB12FEB54	1.25	1 234	3.26%+VAC	-	-	-	87.3603	-	-	-	3.9874	-	18-Oct-24	5	18.20	17.51	29.11

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 %)

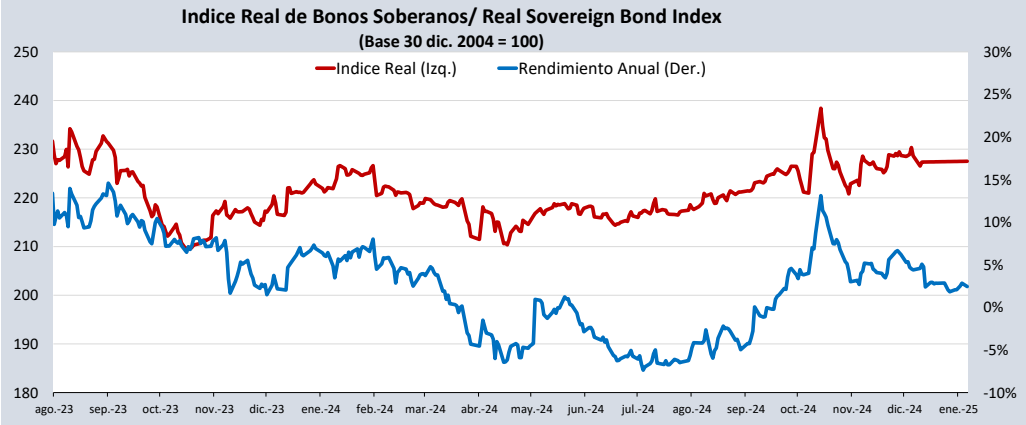
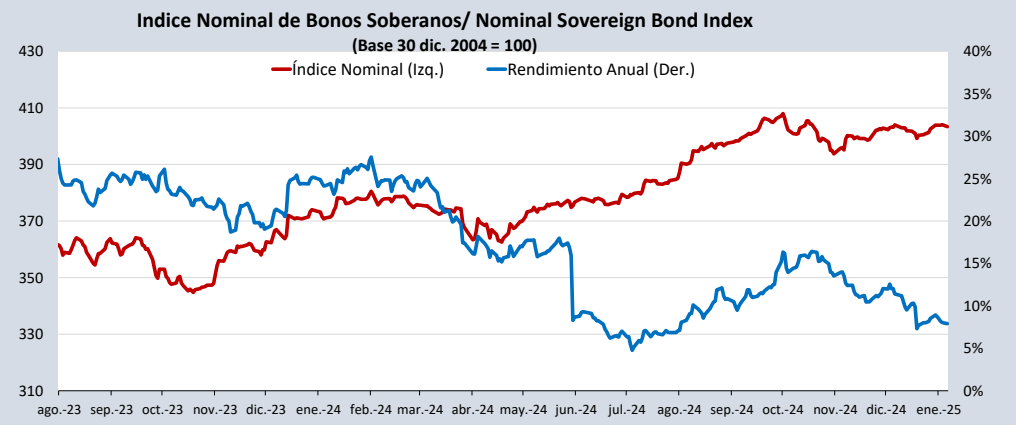


Fuente/Source: MEF, BCRP, BLOOMBERG, DATATEC.

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	101.4640	-0.02	-0.01	-0.38	4.5630	2	-8	72	0.52	0.51	0.54	
23-ene-26	US715638DE95	346	2.392	97.3070	0.03	0.08	-0.48	5.0710	-2	-3	49	1.03	1.00	1.06	
30-ene-26	XS1315181708	€845	2.750	99.4890	-0.02	-0.01	-0.49	3.2460	2	2	48	1.05	1.03	1.08	
25-ago-27	US715638BU55	618	4.125	97.8710	0.00	0.06	-0.41	4.9960	0	-2	17	2.49	2.43	2.67	
20-jun-30	US715638DA73	645	2.844	88.2340	-0.11	0.04	-0.54	5.3610	3	0	12	5.06	4.92	5.53	
30-mar-30	XS1373156618	€935	3.750	100.6710	-0.16	-0.20	-0.69	3.6030	3	4	15	4.59	4.51	5.14	
23-ene-31	US715638DF60	3 207	2.783	85.5570	-0.09	-0.06	-0.55	5.6350	2	2	12	5.48	5.33	6.13	
01-dic-32	US715638DP43	1 000	1.862	75.8820	-0.12	-0.18	-0.48	5.6950	2	4	9	7.27	7.07	8.02	
21-nov-33	US715638AP79	2 152	8.750	118.7680	-0.30	-0.76	-0.86	5.9900	4	10	11	6.52	6.34	9.00	
11-mar-33	XS2314020806	€825	1.250	81.0600	-0.26	-0.36	-0.69	4.0150	4	6	11	7.71	7.56	8.29	
15-ene-34	US715638DU38	2 250	3.000	80.6390	-0.07	-0.11	-0.58	5.7840	1	2	9	7.69	7.47	9.16	
08-feb-35	US715638EB48	1 250	5.375	96.2100	-0.11	-0.05	-0.56	5.8780	1	1	8	7.69	7.47	10.24	
17-nov-36	XS2408608219	€1 000	1.950	79.2580	-0.33	-0.48	-0.73	4.2070	4	6	9	10.42	10.21	12.04	
14-mar-37	US715638AU64	1 130	6.550	104.7920	-0.11	-0.36	-0.85	5.9890	1	4	10	8.51	8.26	12.36	
11-mar-41	US715638DS81	1 250	3.300	72.3750	-0.06	-0.25	-0.69	5.9890	1	3	8	11.75	11.41	16.41	
18-nov-50	US715638BM30	2 545	5.625	93.7230	-0.13	-0.30	-0.54	6.1100	1	2	4	13.43	13.03	26.24	
10-mar-51	US715638DT64	1 750	3.550	67.1660	-0.11	-0.18	-0.73	6.0690	1	2	8	14.83	14.39	26.55	
08-ago-54	US715638EC21	1 750	5.875	95.3360	-0.19	-0.31	-0.61	6.2210	1	2	5	13.67	13.26	30.02	
01-dic-60	US715638DQ26	2 000	2.780	53.1140	-0.10	-0.07	-0.62	5.9610	1	1	7	17.62	17.11	36.43	
15-ene-72	US715638DW93	1 000	3.600	61.2710	-0.08	-0.20	-0.74	6.1170	1	2	7	16.62	16.13	47.71	
28-jul-21	US715638DR09	1 000	3.230	52.8630	-0.16	-0.22	-0.59	6.1260	2	3	7	16.54	16.05	97.96	

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	2	7.91	-12	-25	2.60	4.73	8.46	12.85	13.31	13.49	9.89	12.63	10.38	6.46	3.07	2.14

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	228	0	0	2.44	-40	39	2.46	37.32	6.31	19.66	34.25



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.