

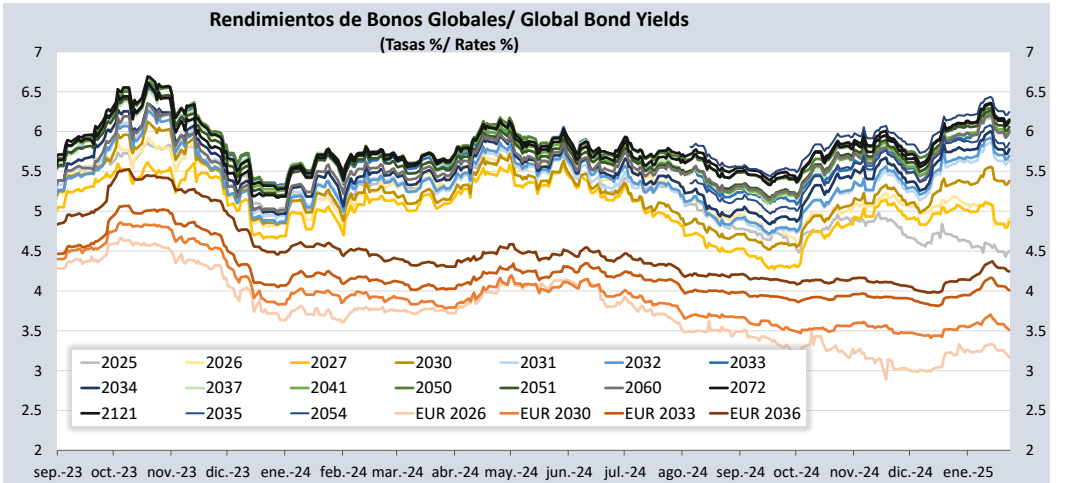
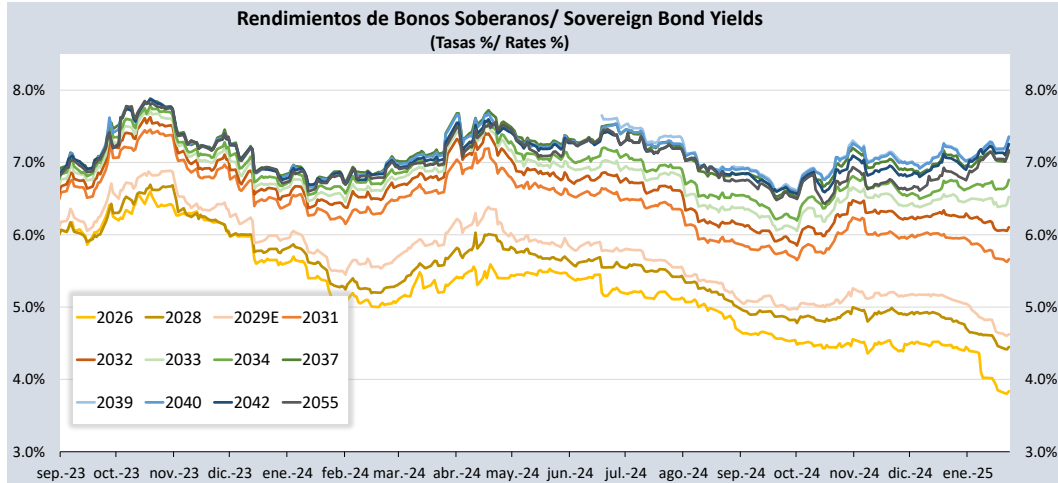


PERU: REPORTE DIARIO / DAILY REPORT

23/01/2025

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	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	3.65	3 937	8.200	-	-	-	106.5090	-	-	-	3.8353	-	17-Ene-25	9	1.46	1.41	1.56
12-Ago-28	PEP01000C5D1	SB12AGO28	2.83	7 225	6.350	106.02	106.25	106.20	106.1456	4.48	4.41	4.43	4.4481	5	23-Ene-25	44	3.21	3.31	3.56
12-Feb-29	PEP01000C5F6	SB12FEB29E	2.65	13 176	5.940	104.53	104.91	104.68	104.7545	4.68	4.58	4.64	4.6242	10	23-Ene-25	29	3.64	3.47	4.06
12-Ago-31	PEP01000C4G7	SB12AGO31	3.10	19 573	6.950	106.80	107.02	106.80	106.9783	5.69	5.65	5.69	5.6600	26	23-Ene-25	135	5.34	5.05	6.56
12-Ago-32	PEP01000C5E9	SB12AGO32	2.74	21 588	6.150	100.15	100.38	100.26	100.2975	6.13	6.09	6.11	6.1040	45	23-Ene-25	238	6.08	5.73	7.56
12-Ago-33	PEP01000C5I0	SB12AGO33	3.25	20 608	7.300	104.40	105.28	105.05	105.0917	6.63	6.50	6.53	6.5247	41	23-Ene-25	220	6.46	6.06	8.56
12-Ago-34	PEP01000C5G4	SB12AGO34	2.41	17 560	5.400	90.58	90.91	90.65	90.6462	6.77	6.72	6.76	6.7587	30	23-Ene-25	64	7.38	6.91	9.56
12-Ago-37	PEP01000C2Z1	SB12AGO37	3.07	20 481	6.900	98.02	98.44	98.13	98.1728	7.16	7.11	7.15	7.1436	21	23-Ene-25	222	8.41	7.85	12.56
12-Ago-39	PEP01000C5J8	SB12AGO39	4.25	15 811	7.600	102.17	102.88	102.75	102.5786	7.38	7.30	7.32	7.3338	50	23-Ene-25	110	8.88	8.28	14.56
12-Ago-40	PEP01000C5H2	SB12AGO40	2.38	12 442	5.350	81.77	82.44	82.01	81.7740	7.36	7.28	7.33	7.3585	23	23-Ene-25	146	10.03	9.34	15.56
12-Feb-42	PEP01000C4L7	SB12FEB42	3.05	5 033	6.850	-	-	-	96.2940	-	-	-	7.2535	-	21-Ene-25	2	10.01	9.33	17.06
12-Feb-55	PEP01000C4S2	SB12FEB55	2.99	3 537	6.714	-	-	-	94.6702	-	-	-	7.1680	-	13-Dic-24	30	12.66	11.81	30.06
12-Feb-30	PEP01000C4U8	SB12FEB30	1.29	77	2,89%+VAC	-	-	-	102.3491	-	-	-	2.3725	-	18-Ago-23	20	4.75	4.64	5.06
31-Ene-35	PEP01000CV85	SB31ENE35	3.53	911	7,39% + VAC	-	-	-	127.4169	-	-	-	4.0184	-	17-Dic-24	2	7.51	7.22	10.03
12-Feb-40	PEP01000C4V6	SB12FEB40	1.40	228	3,14%+VAC	-	-	-	85.6812	-	-	-	4.4411	-	10-Ago-23	50	11.80	11.30	15.06
12-Ago-46	PEP01000C1S8	SB12AGO46	1.71	649	3,83% + VAC	-	-	-	94.4805	-	-	-	4.2054	-	11-Oct-24	52	14.59	14.00	21.56
12-Feb-54	PEP01000C4T0	SB12FEB54	1.46	1 234	3,26%+VAC	-	-	-	86.8220	-	-	-	4.0231	-	18-Oct-24	5	18.12	17.42	29.06

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.

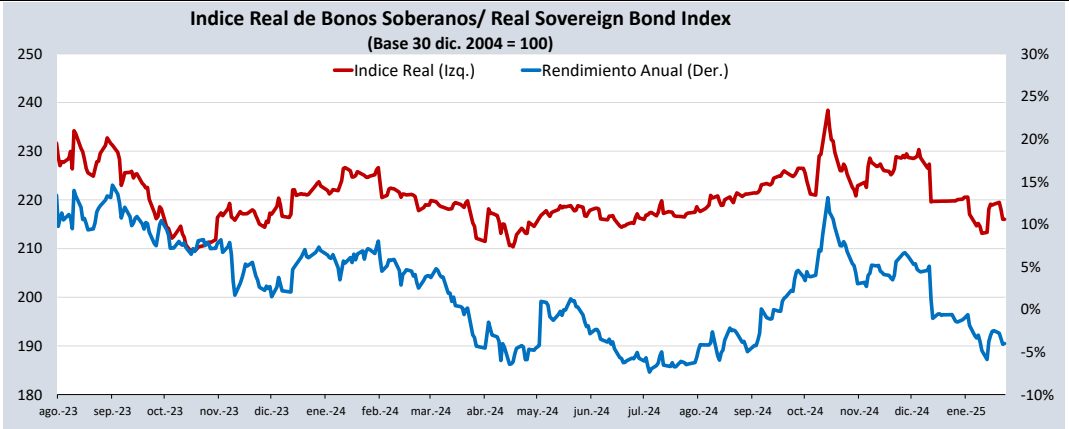
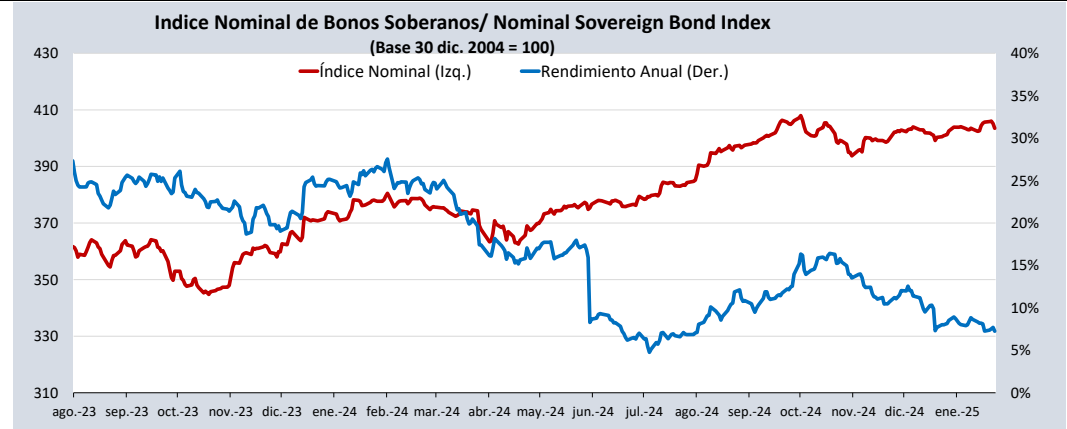
Bonos globales**** / Global bonds															
Bonos / Bonds	ISIN	Saldo vigente Millones USD / Outstanding mills. USD	Cupón % / Coupon %	Precio / Price	Cambio / Change		Diferencial Precios compra- venta / Price spread bid-ask	Rendimiento% / Yields %	Cambio / Change (bps.)		Diferencial Tasas compra- 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	101.3700	-0.02	-0.04	-0.30	4.4990	2	-3	62	0.49	0.48	0.50	
23-ene-26	US715638DE95	346	2.392	97.5790	-0.05	-0.03	-0.47	4.9090	6	8	50	0.99	0.97	1.01	
30-ene-26	XS1315181708	€845	2.750	99.5960	0.04	0.11	-0.52	3.1630	-4	-10	53	1.00	0.98	1.03	
25-ago-27	US715638BU55	618	4.125	98.2180	-0.15	-0.01	-0.52	4.8650	7	1	22	2.44	2.38	2.62	
20-jun-30	US715638DA73	645	2.844	88.2450	-0.16	0.08	-0.53	5.3780	4	-1	12	5.01	4.88	5.48	
30-mar-30	XS1373156618	€935	3.750	101.0940	0.09	0.44	-0.69	3.5100	-2	-10	15	4.54	4.47	5.09	
23-ene-31	US715638DF60	3 207	2.783	85.6240	-0.19	0.10	-0.53	5.6420	4	-1	12	5.52	5.37	6.09	
01-dic-32	US715638DP43	1 000	1.862	76.0020	-0.18	0.22	-0.55	5.6940	3	-3	10	7.22	7.02	7.97	
21-nov-33	US715638AP79	2 152	8.750	118.6700	-0.25	0.15	-0.87	5.9930	3	-2	11	6.48	6.29	8.96	
11-mar-33	XS2314020806	€825	1.250	81.2050	0.12	0.50	-0.72	4.0080	-2	-8	12	7.66	7.51	8.25	
15-ene-34	US715638DU38	2 250	3.000	80.7490	-0.35	0.14	-0.58	5.7790	6	-2	10	7.78	7.56	9.11	
08-feb-35	US715638EB48	1 250	5.375	96.3720	-0.35	0.21	-0.57	5.8580	5	-3	8	7.65	7.43	10.19	
17-nov-36	XS2408608219	€1 000	1.950	79.0300	0.06	0.52	-0.71	4.2440	-1	-6	9	10.37	10.15	11.99	
14-mar-37	US715638AU64	1 130	6.550	104.8580	-0.28	0.14	-0.84	5.9800	3	-2	9	8.47	8.22	12.31	
11-mar-41	US715638DS81	1 250	3.300	72.2210	-0.43	0.30	-0.72	6.0140	5	-3	9	11.69	11.35	16.36	
18-nov-50	US715638BM30	2 545	5.625	93.2270	-0.40	0.44	-0.52	6.1510	3	-4	4	13.35	12.95	26.19	
10-mar-51	US715638DT64	1 750	3.550	67.3200	-0.45	0.46	-0.68	6.0560	4	-5	7	14.79	14.36	26.51	
08-ago-54	US715638EC21	1 750	5.875	95.0290	-0.45	0.48	-0.65	6.2450	3	-4	5	13.60	13.19	29.97	
01-dic-60	US715638DQ26	2 000	2.780	52.8420	-0.43	0.23	-0.63	5.9920	5	-3	7	17.52	17.01	36.38	
15-ene-72	US715638DW93	1 000	3.600	60.9730	-0.43	0.41	-0.70	6.1470	4	-4	7	17.00	16.50	47.66	
28-jul-21	US715638DR09	1 000	3.230	52.8630	-0.35	0.33	-0.57	6.1260	4	-4	6	16.50	16.01	97.91	

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

Índice de bonos soberanos nominal / Nominal sovereign bond index	403	-2	-2	7.25	-46	-86	2.62	4.76	8.56	13.03	13.45	13.50	9.88	12.54	10.21	6.33	3.02
---	-----	----	----	------	-----	-----	------	------	------	-------	-------	-------	------	-------	-------	------	------

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-Feb-30				31-Ene-35		12-Feb-40		12-Feb-46		12-Feb-54

Índice de bonos soberanos real / Real sovereign bond index	216	0	-3	-4.01	9	-145	2.50				37.41		6.23		19.58		34.29
---	-----	---	----	-------	---	------	------	--	--	--	-------	--	------	--	-------	--	-------



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.