

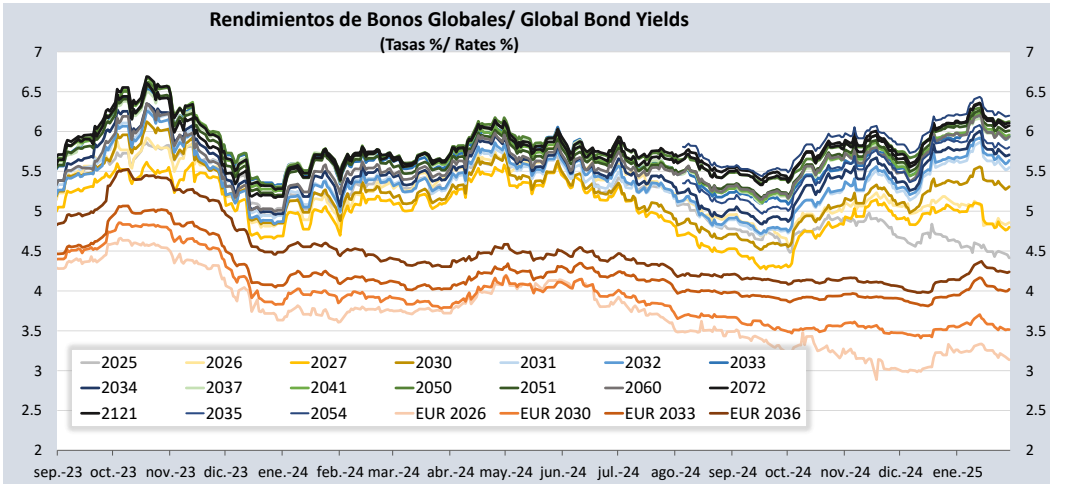
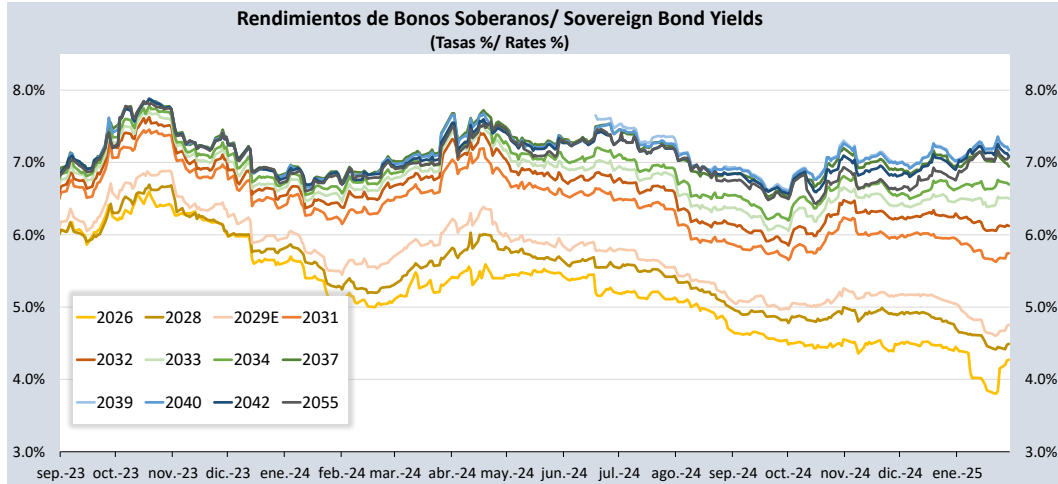


PERU: REPORTE DIARIO / DAILY REPORT

29/01/2025

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 Modificada	Vida media / Average
Descripción / Description	ISIN	Nemónico / Mnemonic	Intereses corridos / Accrued Interest (%)			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)			
				Compra / Bid	Venta / Ask									Compra / Bid			Venta / Ask		
12-Ago-26	PEP01000C0J9	SB12AGO26	3.79	3 937	8.200	-	-	-	105.7776	-	-	-	4.2725	-	27-Ene-25	1	1.44	1.38	1.54
12-Ago-28	PEP01000C5D1	SB12AGO28	2.93	7 225	6.350	105.86	106.06	105.96	105.9817	4.52	4.46	4.49	4.4900	3	29-Ene-25	6	3.19	3.31	3.54
12-Feb-29	PEP01000C5F6	SB12FEB29E	2.74	13 176	5.940	104.13	104.45	104.23	104.2491	4.79	4.70	4.76	4.7563	19	29-Ene-25	65	3.62	3.45	4.04
12-Ago-31	PEP01000C4G7	SB12AGO31	3.21	19 573	6.950	106.40	106.57	106.46	106.4955	5.76	5.73	5.75	5.7450	5	29-Ene-25	9	5.32	5.03	6.54
12-Ago-32	PEP01000C5E9	SB12AGO32	2.84	21 588	6.150	99.74	100.29	100.21	100.1943	6.20	6.11	6.12	6.1218	28	29-Ene-25	82	6.06	5.71	7.54
12-Ago-33	PEP01000C5I0	SB12AGO33	3.37	20 608	7.300	105.25	105.38	105.28	105.2511	6.50	6.48	6.50	6.4997	29	29-Ene-25	101	6.45	6.05	8.54
12-Ago-34	PEP01000C5G4	SB12AGO34	2.49	17 560	5.400	91.05	91.24	91.15	91.0694	6.70	6.67	6.69	6.6951	16	29-Ene-25	31	7.37	6.91	9.54
12-Ago-37	PEP01000C2Z1	SB12AGO37	3.19	20 481	6.900	99.41	99.81	99.81	99.7769	6.99	6.94	6.94	6.9444	30	29-Ene-25	243	8.44	7.89	12.54
12-Ago-39	PEP01000C5J8	SB12AGO39	4.38	15 811	7.600	102.88	104.22	104.17	104.0671	7.30	7.15	7.16	7.1673	57	29-Ene-25	325	8.91	8.32	14.54
12-Ago-40	PEP01000C5H2	SB12AGO40	2.47	12 442	5.350	82.82	83.46	83.46	83.2616	7.23	7.15	7.15	7.1731	23	29-Ene-25	50	10.07	9.40	15.54
12-Feb-42	PEP01000C4L7	SB12FEB42	3.16	5 033	6.850	-	-	-	97.8759	-	-	-	7.0852	-	24-Ene-25	4	10.05	9.39	17.04
12-Feb-55	PEP01000C4S2	SB12FEB55	3.10	3 537	6.714	-	-	-	95.7560	-	-	-	7.0750	-	13-Dic-24	30	12.73	11.89	30.04
12-Feb-30	PEP01000C4U8	SB12FEB30	1.33	77	2,89%+VAC	-	-	-	101.8138	-	-	-	2.4831	-	18-Ago-23	20	4.73	4.62	5.04
31-Ene-35	PEP01000CV85	SB31ENE35	3.65	911	7,39% + VAC	-	-	-	128.1622	-	-	-	3.9361	-	17-Dic-24	2	7.50	7.22	10.01
12-Feb-40	PEP01000C4V6	SB12FEB40	1.45	228	3,14%+VAC	-	-	-	87.3930	-	-	-	4.2703	-	10-Ago-23	50	11.82	11.34	15.04
12-Ago-46	PEP01000C1S8	SB12AGO46	1.77	649	3,83% + VAC	-	-	-	96.3653	-	-	-	4.0675	-	11-Oct-24	52	14.66	14.08	21.54
12-Feb-54	PEP01000C4T0	SB12FEB54	1.51	1 234	3,26%+VAC	-	-	-	88.3120	-	-	-	3.9276	-	18-Oct-24	5	18.21	17.52	29.04

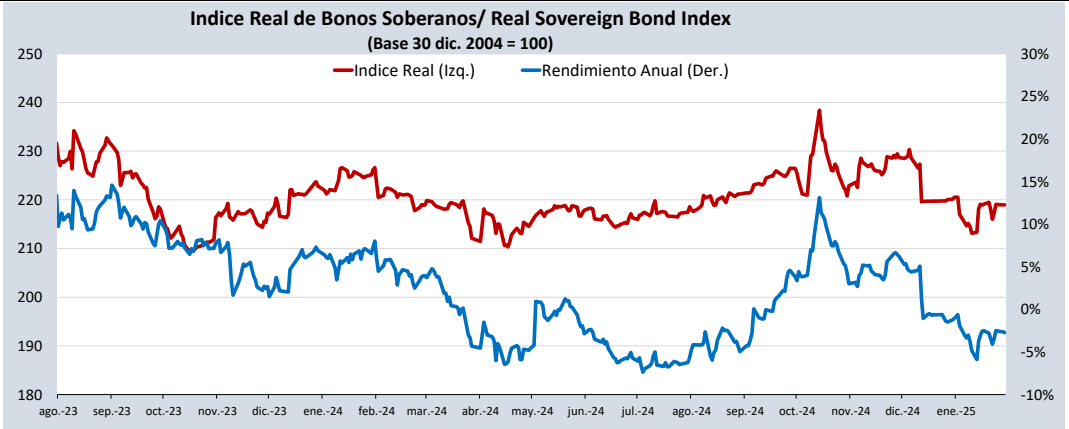
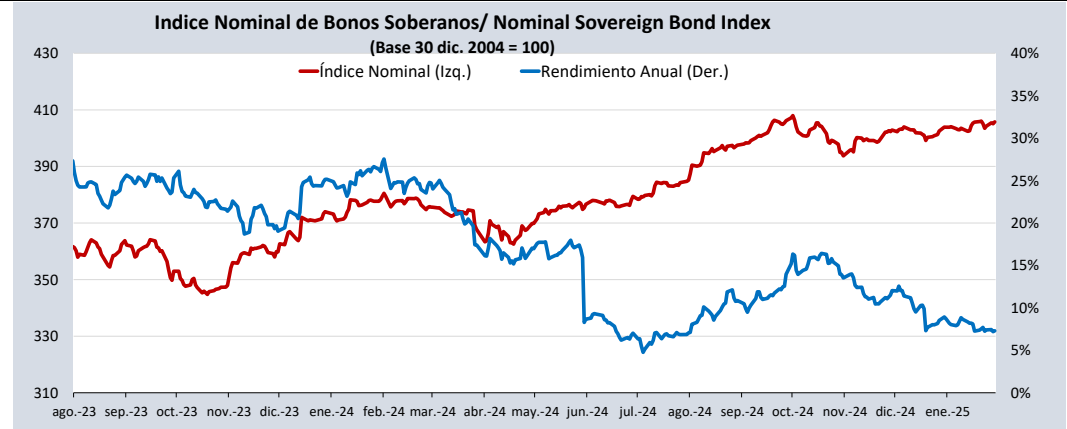
Nota: Precios y rendimientos calculados de acuerdo a los criterios establecidos en el Manual de Valorización de Títulos de Tesoro Público, donde: Negociado (negro), Cotizado (naranja), Valorizado (verde) o Subasta (azul).
Note: Prices and returns calculated according to the criteria established in the 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	101.3620	0.01	-0.03	-0.29	4.4140	-4	-7	62	0.48	0.47	0.48	
23-ene-26	US715638DE95	346	2.392	97.6660	-0.01	0.04	-0.49	4.8580	1	1	52	0.98	0.95	1.00	
30-ene-26	XS1315181708	€845	2.750	99.6270	0.02	0.07	-0.47	3.1350	-2	-7	48	0.98	0.97	1.02	
25-ago-27	US715638BU55	618	4.125	98.3830	-0.06	0.01	-0.51	4.8000	3	0	22	2.42	2.37	2.61	
20-jun-30	US715638DA73	645	2.844	88.5760	-0.08	0.17	-0.50	5.3090	2	-3	11	4.99	4.86	5.47	
30-mar-30	XS1373156618	€935	3.750	101.0690	0.00	0.07	-0.65	3.5150	0	-2	14	4.53	4.45	5.08	
23-ene-31	US715638DF60	3 207	2.783	86.0820	-0.11	0.27	-0.51	5.5490	2	-5	11	5.51	5.36	6.07	
01-dic-32	US715638DP43	1 000	1.862	76.3410	-0.16	0.16	-0.52	5.6380	3	-2	10	7.21	7.01	7.95	
21-nov-33	US715638AP79	2 152	8.750	119.0300	-0.27	0.11	-0.83	5.9420	4	-2	11	6.47	6.28	8.94	
11-mar-33	XS2314020806	€825	1.250	81.1500	-0.12	0.06	-0.73	4.0200	2	0	12	7.65	7.49	8.23	
15-ene-34	US715638DU38	2 250	3.000	81.2170	-0.06	0.11	-0.59	5.7070	1	-1	10	7.77	7.55	9.09	
08-feb-35	US715638EB48	1 250	5.375	96.7740	-0.13	0.06	-0.53	5.8040	2	-1	7	7.64	7.42	10.17	
17-nov-36	XS2408608219	€1 000	1.950	79.0870	-0.08	0.12	-0.76	4.2390	1	-1	10	10.35	10.14	11.97	
14-mar-37	US715638AU64	1 130	6.550	105.3440	-0.09	0.21	-0.80	5.9250	1	-2	9	8.46	8.22	12.30	
11-mar-41	US715638DS81	1 250	3.300	72.7060	-0.08	0.05	-0.63	5.9580	1	0	8	11.69	11.35	16.35	
18-nov-50	US715638BM30	2 545	5.625	93.5440	-0.09	-0.08	-0.53	6.1250	1	1	4	13.35	12.96	26.18	
10-mar-51	US715638DT64	1 750	3.550	67.7790	-0.03	0.01	-0.68	6.0110	0	0	7	14.81	14.38	26.49	
08-ago-54	US715638EC21	1 750	5.875	95.6320	-0.08	0.16	-0.63	6.1990	1	-1	5	13.63	13.22	29.95	
01-dic-60	US715638DQ26	2 000	2.780	53.3770	-0.15	0.11	-0.61	5.9350	2	-1	7	17.60	17.09	36.36	
15-ene-72	US715638DW93	1 000	3.600	61.4010	0.01	0.00	-0.73	6.1050	0	0	7	17.07	16.57	47.64	
28-jul-21	US715638DR09	1 000	3.230	53.3320	-0.08	0.12	-0.59	6.0730	1	-1	7	17.13	16.62	97.90	

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	406	1	1	7.31	11	-40	2.59	4.73	8.48	12.91	13.38	13.46	9.88	12.68	10.31	6.41	3.06
Índice de bonos soberanos real / Real sovereign bond index	219	0	3	-2.73	-12	136											



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.