



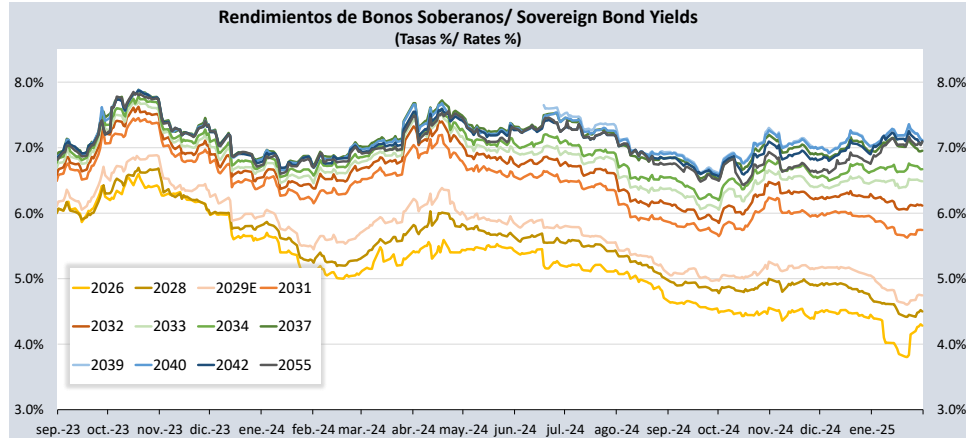
PERU: REPORTE DIARIO / DAILY REPORT

31/01/2025

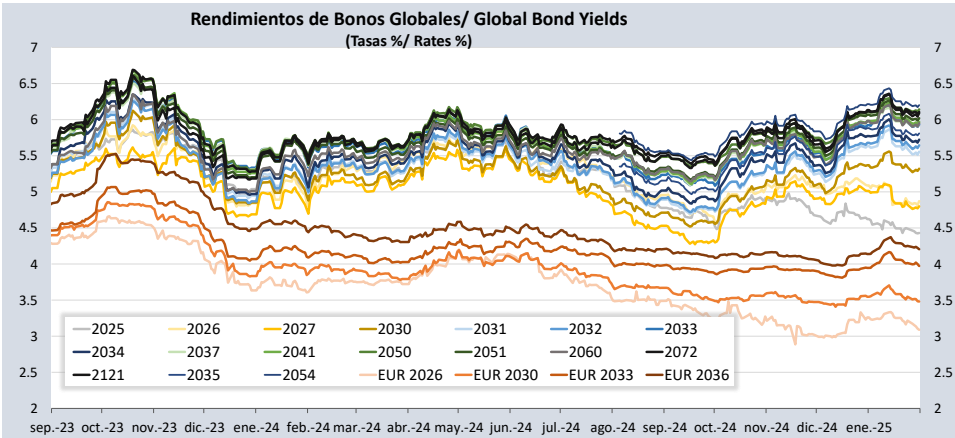
Bonos soberanos / Sovereign bonds

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	Nemónico / Mnemonic	Intereses corridos / Accrued Interest (%)	Millones \$ / 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. \$) / Amount (Millions PEN)	Años / Years	Años / Años	Años / Years
12-Ago-26	PEP01000C0J9	SB12AGO26	3.83	3 937	8.200	-	-	-	105.7434	-	-	-	4.2825	-	30-Ene-25	0	1.44	1.38	1.53
12-Ago-28	PEP01000C5D1	SB12AGO28	2.97	7 225	6.350	105.72	106.15	105.92	105.9406	4.56	4.43	4.50	4.5000	1	31-Ene-25	2	3.18	3.31	3.53
12-Feb-29	PEP01000C5F6	SB12FEB29E	2.78	13 176	5.940	-	-	-	104.2861	-	-	-	4.7450	-	30-Ene-25	27	3.61	3.45	4.03
12-Ago-31	PEP01000C4G7	SB12AGO31	3.25	19 573	6.950	106.35	106.73	106.40	106.5028	5.77	5.70	5.76	5.7430	14	31-Ene-25	31	5.32	5.03	6.53
12-Ago-32	PEP01000C5E9	SB12AGO32	2.87	21 588	6.150	99.91	100.09	99.97	100.2349	6.17	6.14	6.16	6.1150	28	31-Ene-25	107	6.06	5.71	7.53
12-Ago-33	PEP01000C5I0	SB12AGO33	3.41	20 608	7.300	105.14	105.18	105.18	105.3368	6.52	6.51	6.51	6.4864	89	31-Ene-25	602	6.44	6.05	8.53
12-Ago-34	PEP01000C5G4	SB12AGO34	2.52	17 560	5.400	90.99	91.05	91.05	91.2290	6.71	6.70	6.70	6.6711	33	31-Ene-25	61	7.37	6.91	9.53
12-Ago-37	PEP01000C2Z1	SB12AGO37	3.23	20 481	6.900	99.33	99.64	99.65	99.7064	7.00	6.96	6.96	6.9532	19	31-Ene-25	167	8.43	7.88	12.53
12-Ago-39	PEP01000C5J8	SB12AGO39	4.42	15 811	7.600	104.32	104.50	104.41	104.6223	7.14	7.12	7.13	7.1060	35	31-Ene-25	173	8.92	8.33	14.53
12-Ago-40	PEP01000C5H2	SB12AGO40	2.50	12 442	5.350	83.54	84.11	83.62	83.7492	7.14	7.07	7.13	7.1133	30	31-Ene-25	80	10.08	9.41	15.53
12-Feb-42	PEP01000C4L7	SB12FEB42	3.20	5 033	6.850	97.5512	99.17	97.74	97.7369	7.12	6.95	7.10	7.1000	2	31-Ene-25	4	10.04	9.38	17.03
12-Feb-55	PEP01000C4S2	SB12FEB55	3.14	3 537	6.714	-	-	-	95.5834	-	-	-	7.0898	-	13-Dic-24	30	12.71	11.87	30.03
12-Feb-30	PEP01000C4U8	SB12FEB30	1.35	77	2.89%+VAC	-	-	-	101.8469	-	-	-	2.4758	-	18-Ago-23	20	4.73	4.61	5.03
31-Ene-35	PEP01000CV85	SB31ENE35	3.70	911	7.39% + VAC	-	-	-	128.3263	-	-	-	3.9176	-	17-Dic-24	2	7.50	7.21	10.00
12-Feb-40	PEP01000C4V6	SB12FEB40	1.47	228	3.14%+VAC	-	-	-	87.9924	-	-	-	4.2114	-	10-Ago-23	50	11.83	11.36	15.03
12-Ago-46	PEP01000C1S8	SB12AGO46	1.79	649	3.83% + VAC	-	-	-	96.1675	-	-	-	4.0819	-	11-Oct-24	52	14.64	14.07	21.53
12-Feb-54	PEP01000C4T0	SB12FEB54	1.53	1 234	3.26%+VAC	-	-	90.36	90.3529	-	-	3.80	3.8000	1	31-Ene-25	8	18.34	17.67	29.03

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).

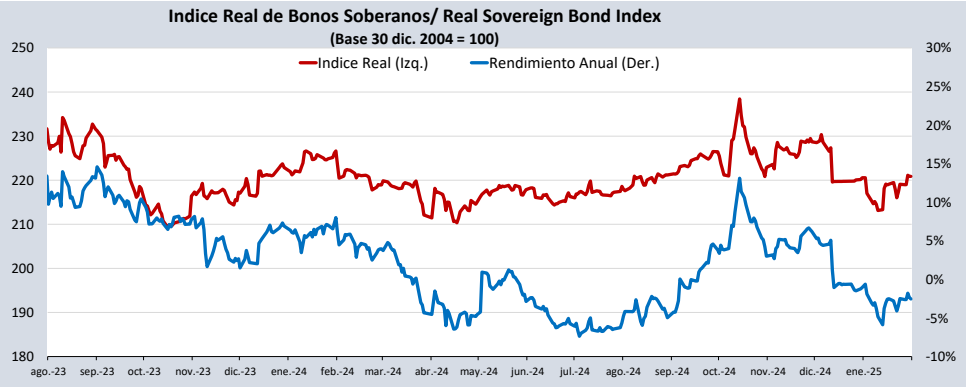
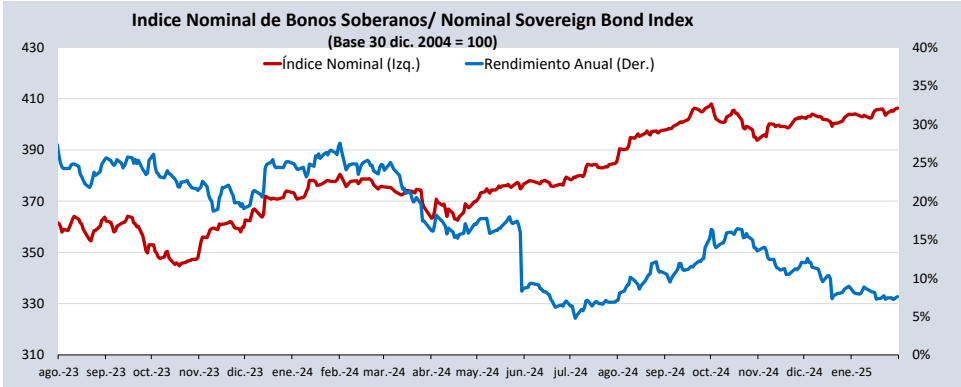


Fuente/Source: MEF, BCRP, BLOOMBERG, DATATEC.



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	101.3300	-0.03	-0.02	-0.34	4.4300	0	-6	72	0.47	0.46	0.48	
23-ene-26	US715638DE95	346	2.392	97.6730	-0.03	0.03	-0.46	4.8710	5	0	50	0.97	0.95	0.99	
30-ene-26	XS1315181708	€845	2.750	99.6740	0.02	0.13	-0.43	3.0890	-2	-13	45	0.99	0.98	1.01	
25-ago-27	US715638BU55	618	4.125	98.3880	-0.06	0.06	-0.52	4.8000	3	-2	22	2.42	2.36	2.60	
20-jun-30	US715638DA73	645	2.844	88.5360	-0.12	0.12	-0.51	5.3210	3	-2	12	4.99	4.86	5.46	
30-mar-30	XS1373156618	€935	3.750	101.2250	0.01	0.31	-0.58	3.4810	0	-7	13	4.61	4.53	5.07	
23-ene-31	US715638DF60	3 207	2.783	86.0630	-0.19	0.21	-0.49	5.5570	4	-4	11	5.50	5.35	6.06	
01-dic-32	US715638DP43	1 000	1.862	76.3260	-0.19	0.15	-0.53	5.6450	4	-2	10	7.20	7.00	7.95	
21-nov-33	US715638AP79	2 152	8.750	119.0920	-0.25	0.20	-0.88	5.9320	3	-3	12	6.46	6.27	8.93	
11-mar-33	XS2314020806	€825	1.250	81.4620	0.16	0.29	-0.76	3.9720	-3	-4	13	7.64	7.49	8.23	
15-ene-34	US715638DU38	2 250	3.000	81.1340	-0.25	0.22	-0.55	5.7230	4	-3	9	7.76	7.55	9.09	
08-feb-35	US715638EB48	1 250	5.375	96.7320	-0.21	0.18	-0.51	5.8100	3	-2	7	7.63	7.41	10.17	
17-nov-36	XS2408608219	€1 000	1.950	79.3710	0.14	0.40	-0.80	4.2050	-2	-5	10	10.35	10.14	11.97	
14-mar-37	US715638AU64	1 130	6.550	105.0630	-0.43	0.05	-0.85	5.9560	5	-1	10	8.45	8.20	12.29	
11-mar-41	US715638DS81	1 250	3.300	72.6010	-0.31	0.27	-0.65	5.9710	4	-3	8	11.68	11.34	16.34	
18-nov-50	US715638BM30	2 545	5.625	93.3340	-0.39	0.00	-0.50	6.1430	3	0	4	13.33	12.94	26.17	
10-mar-51	US715638DT64	1 750	3.550	67.6880	-0.33	0.24	-0.69	6.0200	3	-2	7	14.80	14.37	26.48	
08-ago-54	US715638EC21	1 750	5.875	95.5920	-0.36	0.40	-0.60	6.2020	3	-3	5	13.62	13.21	29.95	
01-dic-60	US715638DQ26	2 000	2.780	53.2220	-0.43	0.16	-0.61	5.9520	5	-2	7	17.56	17.06	36.36	
15-ene-72	US715638DW93	1 000	3.600	61.3840	-0.29	0.29	-0.74	6.1070	3	-3	7	17.06	16.56	47.64	
28-jul-21	US715638DR09	1 000	3.230	53.1620	-0.44	0.12	-0.59	6.0920	5	-1	7	17.07	16.57	97.89	

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	0	2	7.57	9	17	2.57	4.69	8.41	12.81	13.55	13.53	9.81	12.84	10.28	6.40	3.03
																	2.08
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	221	0	2	-2.54	-19	-5	2.43				36.89		6.26		19.50		34.92



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.