



PERU: REPORTE DIARIO / DAILY REPORT

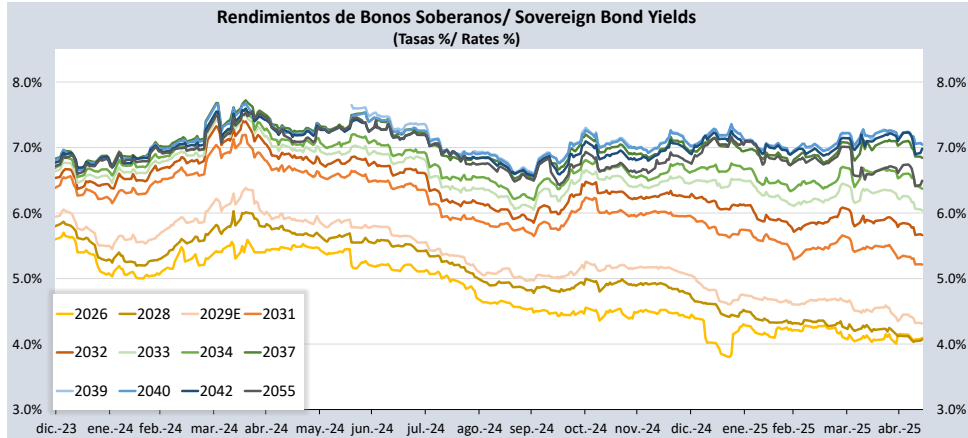
13/05/2025

Bonos soberanos / Sovereign bonds

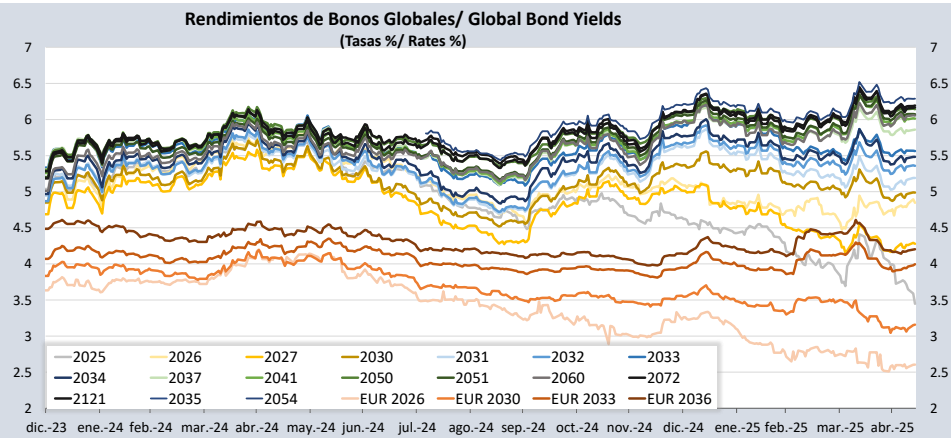
Bonos* / Bonds				Saldo vigente Millones S/. / Millions PEN	Cupón / Coupon (%)	Precio / Price				Rendimiento / Yield				N° Operaciones del día / No. Day Operations	Última Negociación*** / Last trade		Duración / Duration	Duración Modificada	Vida media / Average
Descripción / Description	ISIN	Nemónico / Mnemonic	Intereses corridos / Accrued Interest (%)			Postura / Position		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	Años / Years
						Compra / Bid	Venta / Ask			Compra / Bid	Venta / Ask								
12-Ago-26	PEP01000C0J9	SB12AGO26	2.04	3 939	8.200	-	-	104.9363	-	-	-	4.0951	-	2-May-25	0	1.21	1.16	1.25	
12-Ago-28	PEP01000C5D1	SB12AGO28	1.58	7 229	6.350	106.71	107.18	106.80	106.8178	4.10	3.95	4.07	4.0700	2	13-May-25	4	3.00	3.31	3.25
12-Feb-29	PEP01000C5F6	SB12FEB29E	1.48	13 184	5.940	105.36	105.57	105.48	105.5078	4.35	4.29	4.32	4.3117	3	13-May-25	18	3.43	3.29	3.75
12-Ago-31	PEP01000C4G7	SB12AGO31	1.73	19 585	6.950	108.90	109.18	109.07	109.1097	5.25	5.20	5.22	5.2141	9	13-May-25	36	5.22	4.96	6.25
12-Ago-32	PEP01000C5E9	SB12AGO32	1.53	22 051	6.150	102.52	102.85	102.85	102.8388	5.72	5.66	5.66	5.6620	9	13-May-25	76	5.98	5.66	7.25
12-Ago-33	PEP01000C5I0	SB12AGO33	1.81	22 829	7.300	108.02	108.15	108.09	108.1138	6.05	6.03	6.04	6.0370	32	13-May-25	360	6.41	6.05	8.25
12-Ago-34	PEP01000C5G4	SB12AGO34	1.34	18 247	5.400	93.34	93.40	93.34	93.3309	6.37	6.36	6.37	6.3706	30	13-May-25	243	7.33	6.89	9.25
12-Ago-37	PEP01000C2Z1	SB12AGO37	1.72	21 307	6.900	100.52	100.52	100.60	100.5670	6.85	6.83	6.84	6.8438	25	13-May-25	219	8.46	7.91	12.25
12-Ago-39	PEP01000C5J8	SB12AGO39	1.89	15 970	7.600	104.96	105.05	105.05	105.0135	7.06	7.05	7.05	7.0541	26	13-May-25	118	9.05	8.45	14.25
12-Ago-40	PEP01000C5H2	SB12AGO40	1.33	12 449	5.350	84.25	84.86	84.41	84.4432	7.07	7.00	7.05	7.0454	8	13-May-25	21	10.14	9.47	15.25
12-Feb-42	PEP01000C4L7	SB12FEB42	1.70	5 036	6.850	98.20	99.93	98.87	98.8401	7.05	6.87	6.98	6.9829	3	13-May-25	7	10.15	9.49	16.75
12-Feb-55	PEP01000C4S2	SB12FEB55	1.67	3 539	6.714	-	-	-	102.9806	-	-	-	6.4935	-	2-May-25	0	13.43	12.61	29.75
12-Feb-30	PEP01000C4U8	SB12FEB30	0.72	77	2.89%+VAC	-	-	-	103.1240	-	-	-	2.1723	-	18-Ago-23	20	4.52	4.42	4.75
31-Ene-35	PEP01000CV85	SB31ENE35	2.08	911	7.39% + VAC	-	-	-	128.3180	-	-	-	3.8457	-	17-Dic-24	2	7.44	7.16	9.72
12-Feb-40	PEP01000C4V6	SB12FEB40	0.78	228	3.14%+VAC	-	-	-	86.4852	-	-	-	4.3787	-	10-Ago-23	50	11.72	11.23	14.75
12-Ago-46	PEP01000C1S8	SB12AGO46	0.95	649	3.83% + VAC	-	-	-	96.2877	-	-	-	4.0746	-	11-Oct-24	52	14.65	14.08	21.25
12-Feb-54	PEP01000C4T0	SB12FEB54	0.81	1 234	3.26%+VAC	-	-	-	91.7878	-	-	-	3.7147	-	11-Abr-25	5	18.48	17.82	28.75

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.



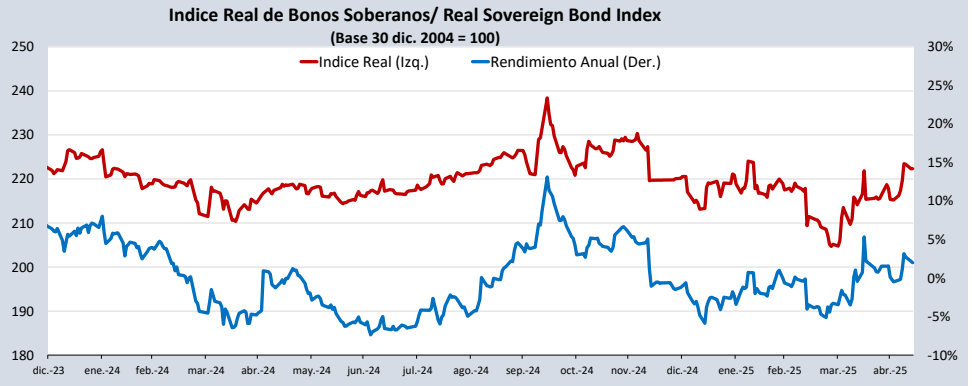
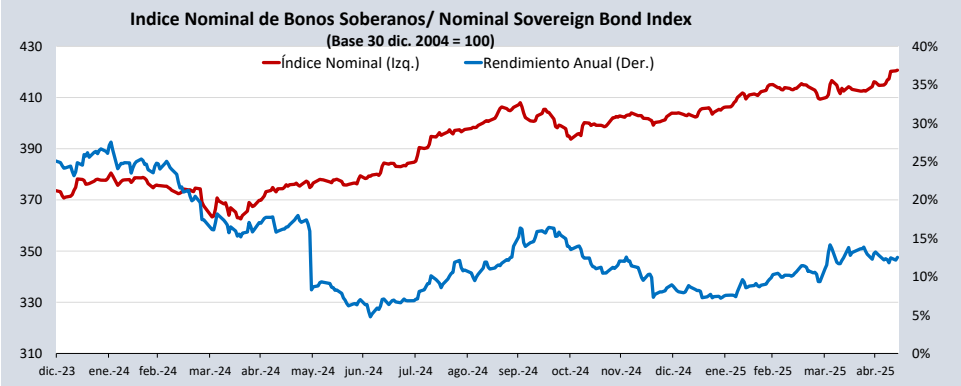
Bonos globales**** / Global bonds

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	100.7070	0.02	-0.01	-0.42	3.4470	-14	-33	220	0.19	0.19	0.19
23-ene-26	US715638DE95	346	2.392	98.3470	0.04	0.00	-0.54	4.8460	-5	6	82	0.69	0.67	0.71
30-ene-26	XS1315181708	€845	2.750	100.0880	0.00	-0.02	-1.27	2.6040	0	2	180	0.71	0.70	0.73
25-ago-27	US715638BU55	618	4.125	99.6650	0.03	-0.10	-0.50	4.2780	-1	5	23	2.18	2.14	2.32
20-jun-30	US715638DA73	645	2.844	90.4470	0.02	-0.20	-0.56	4.9880	0	6	13	4.71	4.59	5.18
30-mar-30	XS1373156618	€935	3.750	102.5870	-0.03	-0.20	-1.39	3.1580	1	4	31	4.33	4.26	4.79
23-ene-31	US715638DF60	3 207	2.783	88.2610	0.01	-0.30	-0.59	5.1910	0	7	13	5.22	5.09	5.78
01-dic-32	US715638DP43	1 000	1.862	78.5240	0.04	-0.07	-0.64	5.3590	-1	2	12	6.93	6.75	7.66
21-nov-33	US715638AP79	2 152	8.750	121.3900	0.03	-0.10	-0.98	5.5630	0	1	13	6.21	6.04	8.65
11-mar-33	XS2314020806	€825	1.250	81.8640	-0.08	-0.31	-0.91	3.9950	2	6	16	7.41	7.27	7.94
15-ene-34	US715638DU38	2 250	3.000	83.0490	0.00	-0.07	-0.62	5.4820	0	2	10	7.49	7.29	8.80
08-feb-35	US715638EB48	1 250	5.375	98.0690	-0.06	-0.04	-0.56	5.6340	1	1	8	7.58	7.37	9.88
17-nov-36	XS2408608219	€1 000	1.950	79.7610	-0.03	-0.18	-0.94	4.2030	0	3	12	10.07	9.86	11.68
14-mar-37	US715638AU64	1 130	6.550	105.8190	-0.04	-0.15	-0.81	5.8600	0	2	9	8.44	8.20	12.01
11-mar-41	US715638DS81	1 250	3.300	72.5470	0.04	0.07	-0.73	6.0130	0	-1	9	11.65	11.31	16.06
18-nov-50	US715638BM30	2 545	5.625	93.3740	0.09	-0.11	-0.76	6.1430	-1	1	6	13.05	12.66	25.89
10-mar-51	US715638DT64	1 750	3.550	67.3020	0.02	0.09	-0.74	6.0740	0	-1	8	14.85	14.42	26.20
08-ago-54	US715638EC21	1 750	5.875	94.4870	-0.02	0.09	-0.67	6.2890	0	-1	5	13.67	13.26	29.66
01-dic-60	US715638DQ26	2 000	2.780	52.4000	0.04	-0.21	-0.80	6.0550	0	2	9	17.11	16.61	36.07
15-ene-72	US715638DW93	1 000	3.600	60.5430	-0.06	-0.03	-0.72	6.1940	1	0	7	16.60	16.10	47.36
28-jul-21	US715638DR09	1 000	3.230	52.4980	-0.05	-0.23	-0.71	6.1680	0	3	8	16.58	16.08	97.61

Índice de bonos soberanos / Peruvian sovereign bond index

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-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	421	0	5	12.52	36	18	2.46	4.57	8.22	12.65	13.41	14.63	10.07	12.70	9.95	6.22	2.95	2.16

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	222	0	5	1.99	-20	216	2.46		36.61	6.13	19.45	35.35



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.