



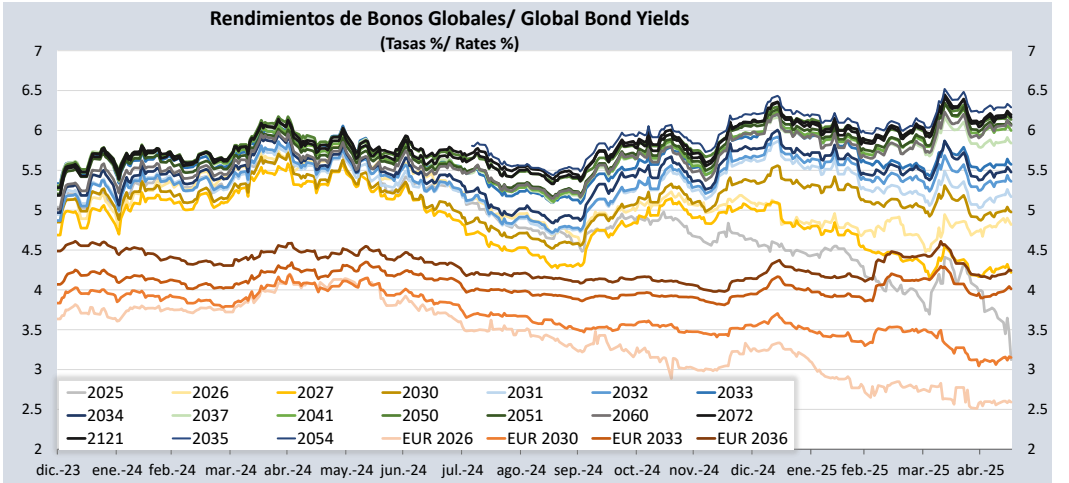
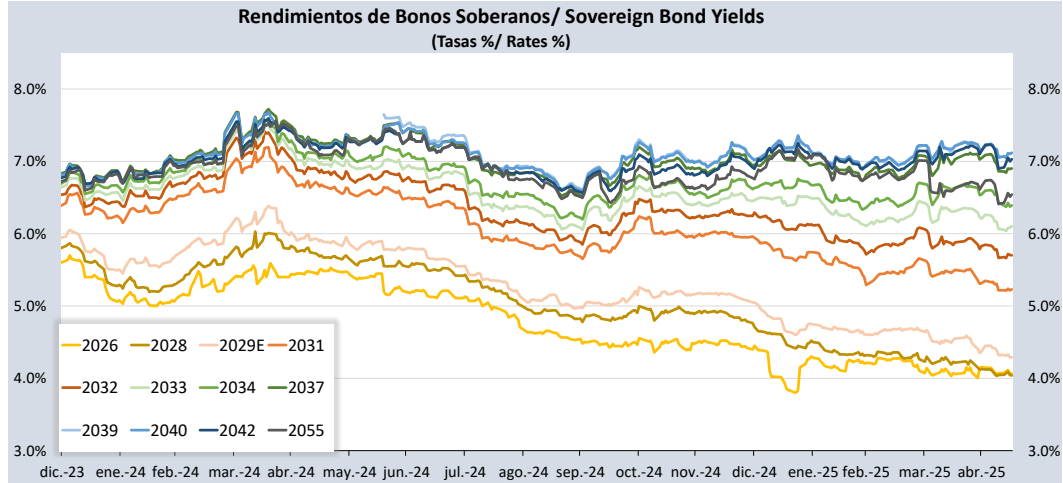
PERU: REPORTE DIARIO / DAILY REPORT

16/05/2025

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 (%)			Millones S./ / Millions PEN	Postura / Position		Última neg. / Last trading day	Prom. ponderado** / Weighted average (%)	Postura / Position		Última neg. / Last trading day		Prom. ponderado / Weighted average (%)	Día / Date			
				Compra / Bid	Venta / Ask		Compra / Bid	Venta / Ask											
12-Ago-26	PEP01000C0J9	SB12AGO26	2.11	3 939	8.200	-	-	-	104.9411	-	-	-	4.0651	-	2-May-25	0	1.20	1.15	1.24
12-Ago-28	PEP01000C5D1	SB12AGO28	1.63	7 229	6.350	106.74	106.99	106.84	106.8948	4.08	4.00	4.05	4.0400	2	16-May-25	20	2.99	3.31	3.24
12-Feb-29	PEP01000C5F6	SB12FEB29E	1.53	13 184	5.940	105.41	105.80	105.55	105.5725	4.33	4.22	4.29	4.2900	2	16-May-25	20	3.43	3.28	3.74
12-Ago-31	PEP01000C4G7	SB12AGO31	1.79	19 585	6.950	108.88	109.10	108.99	109.0117	5.25	5.21	5.23	5.2300	1	16-May-25	10	5.21	4.95	6.24
12-Ago-32	PEP01000C5E9	SB12AGO32	1.58	22 051	6.150	102.31	102.55	102.49	102.6072	5.75	5.71	5.72	5.7008	5	16-May-25	303	5.97	5.65	7.24
12-Ago-33	PEP01000C5I0	SB12AGO33	1.88	22 829	7.300	107.55	107.74	107.61	107.6645	6.12	6.09	6.11	6.1038	15	16-May-25	30	6.40	6.03	8.24
12-Ago-34	PEP01000C5G4	SB12AGO34	1.39	18 247	5.400	93.02	93.38	93.09	93.2053	6.42	6.37	6.41	6.3905	10	16-May-25	43	7.32	6.88	9.24
12-Ago-37	PEP01000C2Z1	SB12AGO37	1.77	21 307	6.900	99.87	100.11	100.11	100.0960	6.93	6.90	6.90	6.9021	10	16-May-25	215	8.44	7.89	12.24
12-Ago-39	PEP01000C5J8	SB12AGO39	1.95	15 970	7.600	104.24	104.71	104.28	104.4066	7.14	7.09	7.14	7.1213	8	16-May-25	44	9.02	8.42	14.24
12-Ago-40	PEP01000C5H2	SB12AGO40	1.37	12 449	5.350	83.61	84.01	83.69	83.8815	7.15	7.10	7.14	7.1154	4	16-May-25	35	10.11	9.44	15.24
12-Feb-42	PEP01000C4L7	SB12FEB42	1.76	5 036	6.850	97.17	99.54	98.39	98.3923	7.16	6.91	7.03	7.0300	2	16-May-25	4	10.12	9.46	16.74
12-Feb-55	PEP01000C4S2	SB12FEB55	1.73	3 539	6.714	-	-	-	102.3611	-	-	-	6.5406	-	2-May-25	0	13.38	12.56	29.74
12-Feb-30	PEP01000C4U8	SB12FEB30	0.74	77	2,89%+VAC	-	-	-	103.1480	-	-	-	2.1659	-	18-Ago-23	20	4.51	4.41	4.74
31-Ene-35	PEP01000CV85	SB31ENE35	2.14	911	7,39% + VAC	-	-	-	128.0620	-	-	-	3.8710	-	17-Dic-24	2	7.43	7.15	9.71
12-Feb-40	PEP01000C4V6	SB12FEB40	0.81	228	3,14%+VAC	-	-	-	85.8370	-	-	-	4.4457	-	10-Ago-23	50	11.70	11.20	14.74
12-Ago-46	PEP01000C1S8	SB12AGO46	0.98	649	3,83% + VAC	-	-	-	95.6614	-	-	-	4.1206	-	11-Oct-24	52	14.62	14.04	21.24
12-Feb-54	PEP01000C4T0	SB12FEB54	0.84	1 234	3,26%+VAC	-	-	-	91.0359	-	-	-	3.7606	-	11-Abr-25	5	18.42	17.76	28.74

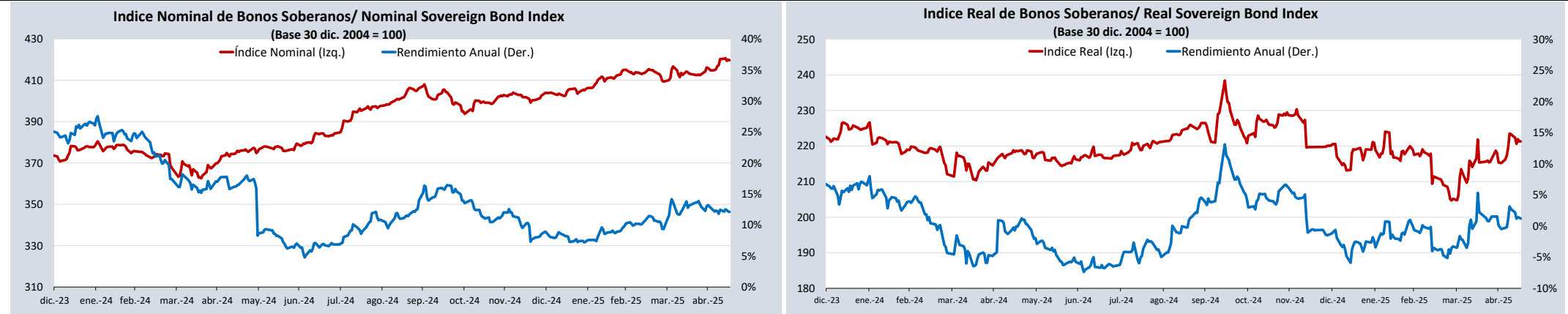
Nota: Precios y rendimientos calculados de acuerdo a los criterios establecidos en el Manual de Valorización de Títulos de Tesoro Público, donde: Negociado (negro), Cotizado (naranja), Valorizado (verde) o Subasta (azul).
Note: Prices and returns calculated according to the criteria established in the 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	100.7110	0.03	0.02	-0.42	3.1240	-34	-52	238	0.18	0.18	0.18	
23-ene-26	US715638DE95	346	2.392	98.3980	0.05	0.06	-0.52	4.8180	-4	-2	81	0.68	0.66	0.70	
30-ene-26	XS1315181708	€845	2.750	100.0950	0.01	-0.02	-1.27	2.5900	-2	2	183	0.70	0.69	0.72	
25-ago-27	US715638BU55	618	4.125	99.7950	0.08	0.09	-0.52	4.2180	-4	-4	25	2.18	2.13	2.31	
20-jun-30	US715638DA73	645	2.844	90.5190	0.09	0.02	-0.56	4.9760	-2	0	13	4.70	4.59	5.17	
30-mar-30	XS1373156618	€935	3.750	102.6110	0.05	-0.23	-1.39	3.1510	-1	5	31	4.32	4.25	4.78	
23-ene-31	US715638DF60	3 207	2.783	88.3890	0.17	0.05	-0.58	5.1680	-4	0	13	5.22	5.09	5.77	
01-dic-32	US715638DP43	1 000	1.862	78.5470	0.14	0.00	-0.61	5.3610	-2	1	11	6.92	6.74	7.66	
21-nov-33	US715638AP79	2 152	8.750	121.2800	0.15	-0.07	-0.94	5.5740	-2	0	13	6.20	6.03	8.64	
11-mar-33	XS2314020806	€825	1.250	81.7980	0.20	-0.24	-0.93	4.0110	-3	5	16	7.41	7.26	7.93	
15-ene-34	US715638DU38	2 250	3.000	83.1010	0.23	-0.03	-0.58	5.4770	-4	1	10	7.49	7.29	8.79	
08-feb-35	US715638EB48	1 250	5.375	98.0660	0.25	-0.08	-0.58	5.6350	-3	1	8	7.57	7.36	9.88	
17-nov-36	XS2408608219	€1 000	1.950	79.4740	0.08	-0.42	-0.94	4.2420	-1	6	12	10.06	9.85	11.68	
14-mar-37	US715638AU64	1 130	6.550	105.9910	0.24	0.02	-0.85	5.8400	-3	0	10	8.43	8.19	12.00	
11-mar-41	US715638DS81	1 250	3.300	72.6720	0.31	0.06	-0.73	5.9990	-4	-1	9	11.65	11.31	16.05	
18-nov-50	US715638BM30	2 545	5.625	93.4530	0.27	0.12	-0.74	6.1360	-2	-1	6	13.05	12.66	25.88	
10-mar-51	US715638DT64	1 750	3.550	67.2890	0.29	0.01	-0.68	6.0760	-3	0	7	14.84	14.41	26.19	
08-ago-54	US715638EC21	1 750	5.875	94.4830	0.32	0.01	-0.73	6.2890	-3	0	6	13.67	13.25	29.66	
01-dic-60	US715638DQ26	2 000	2.780	52.3500	0.21	-0.09	-0.73	6.0610	-2	1	8	17.10	16.59	36.06	
15-ene-72	US715638DW93	1 000	3.600	60.5200	0.22	-0.10	-0.70	6.1970	-2	1	7	16.59	16.09	47.35	
28-jul-21	US715638DR09	1 000	3.230	52.5120	0.27	-0.09	-0.66	6.1670	-3	1	8	16.57	16.08	97.60	

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	420	0	-1	12.11	-8	-35	2.46	4.58	8.25	12.68	13.42	14.61	10.08	12.68	9.92	6.20	2.95	2.15
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	221	0	-2	1.21	-13	-152	2.47				36.73		6.12		19.43		35.25	



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.