

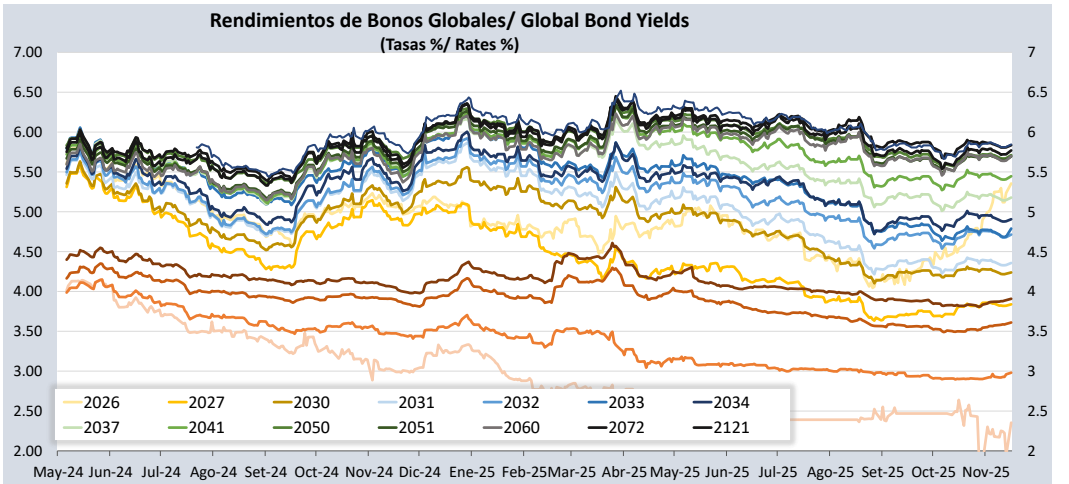
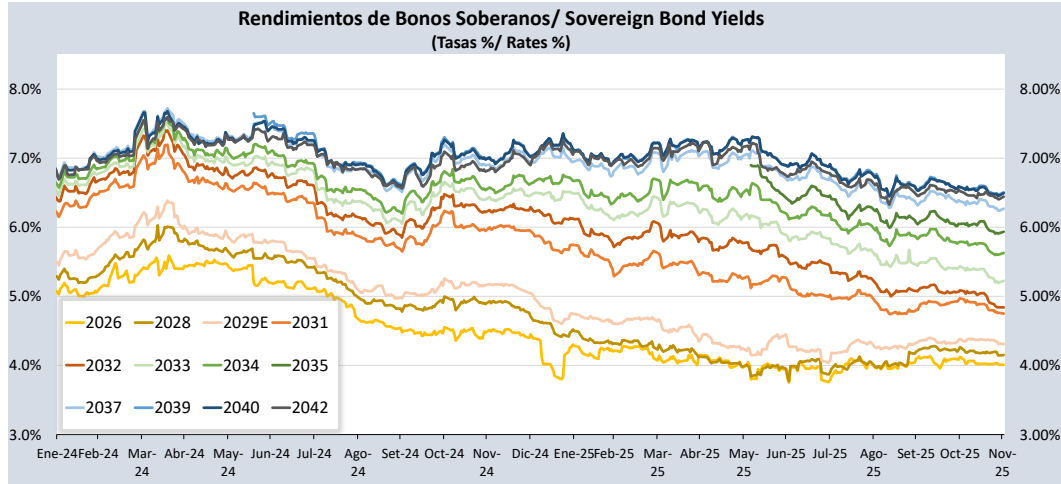


PERU: REPORTE DIARIO / DAILY REPORT

01/12/2025

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	2.47	1 546	8.200	-	-	-	102.8460	-	-	-	4.0100	-	14-Nov-25	2	0.69	0.66	0.71
12-Ago-28	PEP01000C5D1	SB12AGO28	1.92	3 757	6.350	-	-	-	105.5125	-	-	-	4.1500	-	27-Nov-25	44	2.52	2.42	2.71
12-Feb-29	PEP01000C5F6	SB12FEB29E	1.79	8 020	5.940	104.71	104.74	104.71	104.7486	4.32	4.31	4.32	4.3116	5	1-Dic-25	10	2.96	2.84	3.21
12-Ago-31	PEP01000C4G7	SB12AGO31	2.10	14 553	6.950	110.53	110.84	110.84	110.8013	4.80	4.74	4.74	4.7500	7	1-Dic-25	191	4.83	4.61	5.71
12-Ago-32	PEP01000C5E9	SB12AGO32	1.86	22 064	6.150	107.07	107.56	107.39	107.3377	4.89	4.80	4.83	4.8400	4	1-Dic-25	8	5.62	5.36	6.71
12-Ago-33	PEP01000C5I0	SB12AGO33	2.20	24 040	7.300	112.80	112.97	112.94	112.9476	5.25	5.22	5.23	5.2250	1	1-Dic-25	8	6.11	5.81	7.71
12-Ago-34	PEP01000C5G4	SB12AGO34	1.63	24 116	5.400	98.34	98.74	98.34	98.4147	5.64	5.58	5.64	5.6284	37	1-Dic-25	111	7.03	6.65	8.71
12-Ago-35	PEP01000C5K6	SB12AGO35	3.22	21 454	6.850	106.43	106.84	106.62	106.6572	5.97	5.91	5.94	5.9350	19	1-Dic-25	180	7.22	6.82	9.71
12-Ago-37	PEP01000C2Z1	SB12AGO37	2.08	22 224	6.900	105.11	105.20	105.20	105.1982	6.28	6.27	6.27	6.2699	10	1-Dic-25	126	8.27	7.78	11.71
12-Ago-39	PEP01000C5J8	SB12AGO39	2.29	17 080	7.600	109.57	110.04	109.90	109.8997	6.54	6.49	6.51	6.5051	15	1-Dic-25	40	8.93	8.39	13.71
12-Ago-40	PEP01000C5H2	SB12AGO40	1.61	12 831	5.350	89.28	89.63	89.37	89.3366	6.50	6.46	6.49	6.4933	3	1-Dic-25	6	10.04	9.43	14.71
12-Feb-42	PEP01000C4L7	SB12FEB42	2.07	5 038	6.850	-	-	-	104.1228	-	-	-	6.4417	-	25-Nov-25	5	10.11	9.50	16.21
12-Feb-55	PEP01000C4S2	SB12FEB55	2.03	3 541	6.714	-	-	-	103.9638	-	-	-	6.4177	-	27-Nov-25	2	13.37	12.57	29.21
12-Feb-30	PEP01000C4U8	SB12FEB30	0.87	110	2,89%+VAC	-	-	-	103.0194	-	-	-	2.1127	-	18-Ago-23	20	4.01	3.93	4.21
31-Ene-35	PEP01000CV85	SB31ENE35	2.47	1 726	7,39% + VAC	-	-	-	132.3758	-	-	-	3.2508	-	17-Dic-24	2	7.14	6.91	9.21
12-Feb-40	PEP01000C4V6	SB12FEB40	0.95	518	3,14%+VAC	-	-	-	92.1961	-	-	-	3.8402	-	23-Oct-25	5	11.48	11.06	14.21
12-Ago-46	PEP01000C1S8	SB12AGO46	1.16	1 278	3,83% + VAC	-	-	-	102.7187	-	-	-	3.6214	-	11-Oct-24	52	14.62	14.11	20.71
12-Feb-54	PEP01000C4T0	SB12FEB54	0.99	2 393	3,26%+VAC	-	-	-	96.6889	-	-	-	3.4302	-	28-Nov-25	5	18.54	17.92	28.21

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).

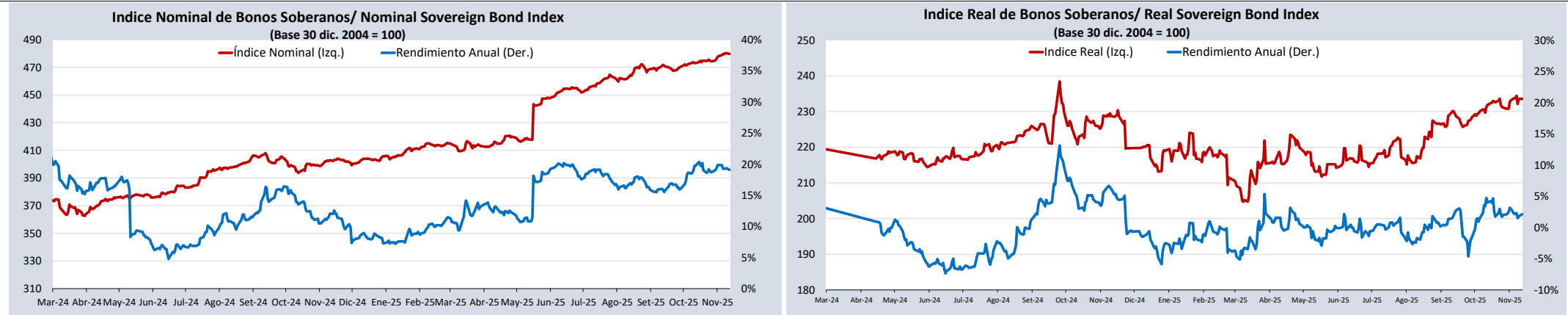


Fuente/Source: MEF, BCRP, BLOOMBERG, DATATEC.

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	
23-ene-26	US715638DE95	282	2.392	99.5770	-0.01	0.04	-0.49	5.3550	12	10	348	0.14	0.14	0.15	
30-ene-26	XS1315181708	€689	2.750	100.0540	-0.07	-0.04	-0.26	2.3540	41	18	158	0.16	0.16	0.17	
25-ago-27	US715638BU55	449	4.125	100.4690	-0.03	-0.03	-0.47	3.8390	2	2	28	1.67	1.64	1.76	
20-jun-30	US715638DA73	466	2.844	94.2860	-0.06	0.00	-0.45	4.2380	2	1	11	4.24	4.15	4.62	
30-mar-30	XS1373156618	€860	3.750	103.0110	-0.09	-0.25	-0.66	2.9810	2	6	16	3.85	3.80	4.23	
23-ene-31	US715638DF60	2 799	2.783	92.8150	-0.11	-0.05	-0.41	4.3570	3	2	10	4.76	4.66	5.22	
01-dic-32	US715638DP43	1 000	1.862	83.1670	-0.17	0.02	-0.42	4.7140	3	0	8	6.55	6.39	7.10	
21-nov-33	US715638AP79	2 152	8.750	125.9820	-0.79	-0.64	-0.49	4.7890	10	8	6	6.14	6.00	8.09	
11-mar-33	XS2314020806	€825	1.250	85.1330	-0.10	-0.15	-0.72	3.6110	2	3	13	6.92	6.80	7.38	
15-ene-34	US715638DU38	2 250	3.000	87.3490	-0.16	-0.05	-0.52	4.9070	3	1	9	7.10	6.93	8.24	
08-feb-35	US715638EB48	1 250	5.375	102.7310	-0.17	0.05	-0.56	4.9990	2	-1	8	7.28	7.10	9.32	
30-mar-36	US715638FC12	2 080	5.500	102.9070	-0.26	0.18	-0.41	5.1300	3	0	5	7.98	7.79	10.48	
17-nov-36	XS2408608219	€1 000	1.950	82.8130	-0.13	-0.25	-0.73	3.9080	2	3	9	9.78	9.59	11.12	
14-mar-37	US715638AU64	1 130	6.550	111.6020	-0.29	-0.13	-0.70	5.1780	3	1	8	8.24	8.03	11.45	
11-mar-41	US715638DS81	1 250	3.300	77.9360	-0.32	-0.23	-0.64	5.4460	4	3	7	11.51	11.20	15.50	
18-nov-50	US715638BM30	2 545	5.625	98.8570	-0.53	-0.43	-0.70	5.7110	4	3	5	13.61	13.23	25.33	
10-mar-51	US715638DT64	1 750	3.550	71.4640	-0.43	-0.32	-0.66	5.6930	4	3	6	15.00	14.59	25.64	
08-ago-54	US715638EC21	1 750	5.875	100.4230	-0.43	-0.27	-0.76	5.8440	3	2	6	13.97	13.57	29.10	
30-jun-55	US715638FD94	1 400	6.200	104.4810	-0.62	-0.37	-0.49	5.8780	4	0	3	13.87	13.47	30.01	
01-dic-60	US715638DQ26	2 000	2.780	55.9530	-0.55	-0.41	-0.62	5.6980	6	4	6	18.02	17.52	35.51	
15-ene-72	US715638DW93	1 000	3.600	64.3940	-0.30	-0.17	-0.70	5.8350	3	2	6	17.28	16.79	46.79	
28-jul-21	US715638DR09	1 000	3.230	56.1610	-0.49	-0.38	-0.68	5.7700	5	4	7	17.67	17.18	97.05	

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-28	12-Feb-29	12-Ago-31	12-Ago-32	12-Ago-33	12-Ago-34	12-Ago-35	12-Ago-37	12-Ago-39	12-Ago-40	12-Feb-42	12-Feb-55
Índice de bonos soberanos nominal / Nominal sovereign bond index	480	-0.5	0.9	19.09	-27	-74	2.10	4.45	8.56	12.55	14.42	12.56	12.15	12.42	9.98	6.08	2.79	1.95

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	234	0.00	-0.22	2.11	33	-3	2.34			36.08			6.24			19.80		35.54



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.