

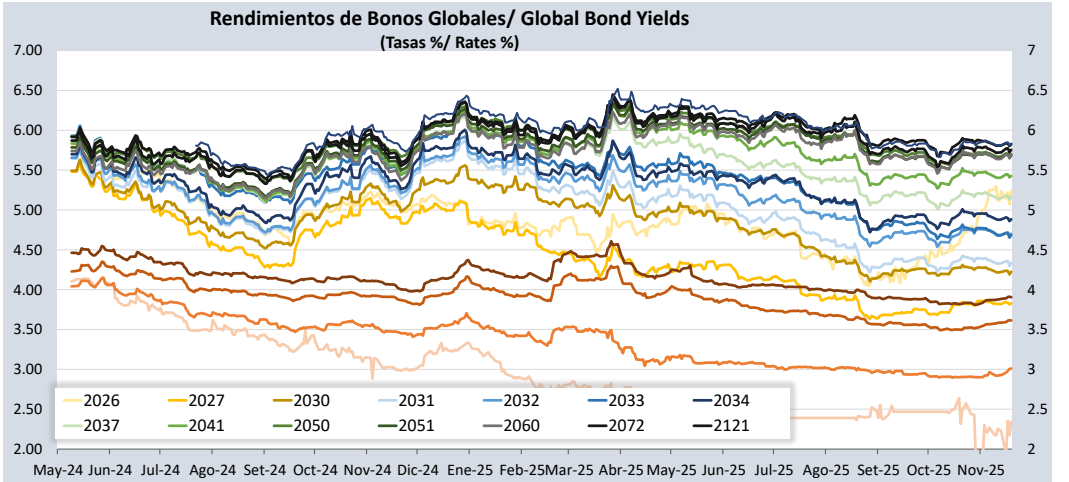
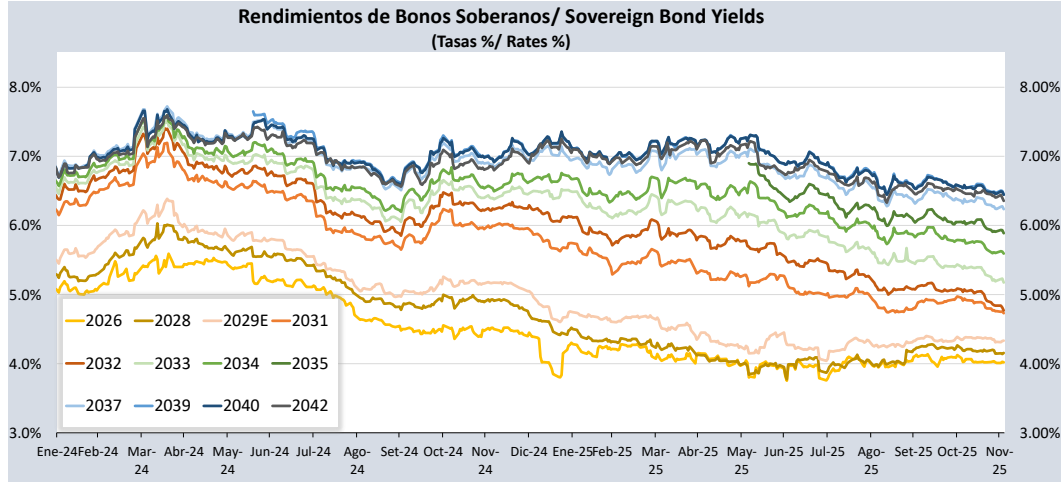


PERU: REPORTE DIARIO / DAILY REPORT

03/12/2025

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	2.52	1 546	8.200	-	-	-	102.8175	-	-	-	4.0200	-	14-Nov-25	2	0.68	0.65	0.69
12-Ago-28	PEP01000C5D1	SB12AGO28	1.95	3 757	6.350	-	-	-	105.4893	-	-	-	4.1550	-	27-Nov-25	44	2.51	2.41	2.69
12-Feb-29	PEP01000C5F6	SB12FEB29E	1.82	8 020	5.940	104.63	104.96	104.69	104.6776	4.34	4.23	4.32	4.3327	16	3-Dic-25	44	2.96	2.83	3.19
12-Ago-31	PEP01000C4G7	SB12AGO31	2.13	14 553	6.950	110.81	110.97	110.92	110.9004	4.74	4.71	4.72	4.7293	14	3-Dic-25	50	4.83	4.61	5.69
12-Ago-32	PEP01000C5E9	SB12AGO32	1.89	22 064	6.150	107.32	108.08	107.90	107.7435	4.84	4.71	4.74	4.7700	16	3-Dic-25	36	5.62	5.36	6.69
12-Ago-33	PEP01000C5I0	SB12AGO33	2.24	24 040	7.300	112.75	113.48	113.28	113.2839	5.25	5.14	5.17	5.1737	13	3-Dic-25	115	6.11	5.81	7.69
12-Ago-34	PEP01000C5G4	SB12AGO34	1.66	24 116	5.400	98.48	98.94	98.61	98.6535	5.62	5.55	5.60	5.5927	16	3-Dic-25	251	7.02	6.65	8.69
12-Ago-35	PEP01000C5K6	SB12AGO35	3.26	21 454	6.850	106.84	107.21	107.14	107.0071	5.91	5.86	5.87	5.8881	16	3-Dic-25	108	7.22	6.82	9.69
12-Ago-37	PEP01000C2Z1	SB12AGO37	2.12	22 224	6.900	105.53	105.78	105.78	105.4787	6.23	6.20	6.20	6.2362	11	3-Dic-25	40	8.27	7.78	11.69
12-Ago-39	PEP01000C5J8	SB12AGO39	2.33	17 080	7.600	110.13	110.69	110.69	110.4121	6.48	6.42	6.42	6.4506	13	3-Dic-25	62	8.94	8.40	13.69
12-Ago-40	PEP01000C5H2	SB12AGO40	1.64	12 831	5.350	89.55	90.07	89.98	89.7616	6.47	6.41	6.42	6.4442	29	3-Dic-25	160	10.05	9.44	14.69
12-Feb-42	PEP01000C4L7	SB12FEB42	2.10	5 038	6.850	-	-	-	104.9917	-	-	-	6.3560	-	2-Dic-25	2	10.13	9.53	16.19
12-Feb-55	PEP01000C4S2	SB12FEB55	2.06	3 541	6.714	-	-	-	105.1155	-	-	-	6.3320	-	27-Nov-25	2	13.45	12.65	29.19
12-Feb-30	PEP01000C4U8	SB12FEB30	0.89	110	2,89%+VAC	-	-	-	103.0133	-	-	-	2.1133	-	18-Ago-23	20	4.01	3.93	4.19
31-Ene-35	PEP01000CV85	SB31ENE35	2.51	1 726	7,39% + VAC	-	-	-	132.7675	-	-	-	3.2071	-	17-Dic-24	2	7.14	6.91	9.16
12-Feb-40	PEP01000C4V6	SB12FEB40	0.96	518	3,14%+VAC	-	-	-	92.7576	-	-	-	3.7861	-	23-Oct-25	5	11.49	11.07	14.19
12-Ago-46	PEP01000C1S8	SB12AGO46	1.18	1 278	3,83% + VAC	-	-	-	104.0034	-	-	-	5.5344	-	11-Oct-24	52	14.66	14.16	20.69
12-Feb-54	PEP01000C4T0	SB12FEB54	1.00	2 393	3,26%+VAC	-	-	-	98.2284	-	-	-	3.3432	-	2-Dic-25	5	18.62	18.02	28.19

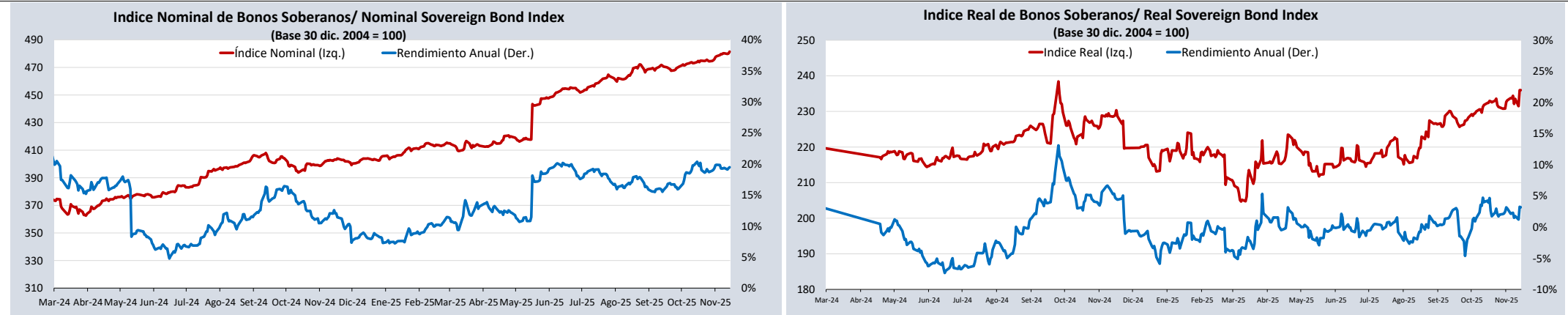
Nota: Precios y rendimientos calculados de acuerdo a los criterios establecidos en el Manual de Valorización de Títulos de Tesoro Público, donde: Negociado (negro), Cotizado (naranja), Valorizado (verde) o Subasta (azul).
Note: Prices and returns calculated according to the criteria established in the Manual for the Valuation of Public Treasury Securities, where: Negotiated (black), Listed (orange), Valued (green) or Auction (blue).



Fuente/Source: MLF, BCRP, BLOOMBERG, DATA1EC.

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	99.6320	0.03	0.05	-0.47	5.0700	-15	-5	342	0.14	0.14	0.14	
30-ene-26	XS1315181708	€689	2.750	100.0820	0.03	0.00	-0.25	2.1730	-18	-8	162	0.16	0.16	0.16	
25-ago-27	US715638BU55	449	4.125	100.5100	0.03	0.01	-0.45	3.8140	-2	-1	27	1.67	1.64	1.75	
20-jun-30	US715638DA73	466	2.844	94.4760	0.17	0.12	-0.43	4.1910	-4	-3	11	4.23	4.14	4.61	
30-mar-30	XS1373156618	€860	3.750	102.9140	-0.10	-0.35	-0.66	3.0050	2	8	16	3.85	3.79	4.22	
23-ene-31	US715638DF60	2 799	2.783	93.0890	0.29	0.17	-0.41	4.2960	-6	-3	9	4.76	4.66	5.21	
01-dic-32	US715638DP43	1 000	1.862	83.4410	0.28	0.10	-0.41	4.6650	-5	-1	8	6.54	6.39	7.10	
21-nov-33	US715638AP79	2 152	8.750	126.9990	0.44	0.19	-0.77	4.6540	-6	-3	10	6.15	6.01	8.08	
11-mar-33	XS2314020806	€825	1.250	85.1090	-0.02	-0.17	-0.70	3.6160	0	3	12	6.92	6.80	7.38	
15-ene-34	US715638DU38	2 250	3.000	87.6450	0.23	0.13	-0.53	4.8600	-4	-2	9	7.10	6.93	8.24	
08-feb-35	US715638EB48	1 250	5.375	103.0560	0.30	0.14	-0.54	4.9560	-4	-2	7	7.28	7.10	9.32	
30-mar-36	US715638FC12	2 080	5.500	102.9930	0.05	-0.07	-0.28	5.1190	-1	0	3	7.98	7.78	10.47	
17-nov-36	XS2408608219	€1 000	1.950	82.7860	-0.03	-0.25	-0.74	3.9120	0	3	9	9.77	9.59	11.12	
14-mar-37	US715638AU64	1 130	6.550	112.0170	0.37	0.08	-0.71	5.1320	-4	-1	8	8.24	8.03	11.44	
11-mar-41	US715638DS81	1 250	3.300	78.2610	0.33	-0.04	-0.69	5.4090	-4	0	8	11.51	11.21	15.49	
18-nov-50	US715638BM30	2 545	5.625	99.4100	0.50	-0.01	-0.67	5.6690	-4	0	5	13.64	13.26	25.32	
10-mar-51	US715638DT64	1 750	3.550	71.7750	0.35	-0.13	-0.70	5.6640	-3	1	7	15.02	14.61	25.63	
08-ago-54	US715638EC21	1 750	5.875	100.8770	0.51	-0.01	-0.76	5.8110	-4	0	5	14.00	13.60	29.10	
30-jun-55	US715638FD94	1 400	6.200	105.0930	0.54	-0.07	-0.43	5.8360	-4	0	3	13.91	13.51	30.00	
01-dic-60	US715638DQ26	2 000	2.780	56.4540	0.46	-0.09	-0.60	5.6480	-5	1	6	18.09	17.59	35.51	
15-ene-72	US715638DW93	1 000	3.600	64.7570	0.35	0.06	-0.73	5.8020	-3	-1	7	17.34	16.85	46.79	
28-jul-21	US715638DR09	1 000	3.230	56.6270	0.49	-0.03	-0.63	5.7230	-5	0	6	17.81	17.32	97.04	

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	481	1.4	1.9	19.47	15	21	2.09	4.43	8.54	12.55	14.41	12.56	12.15	12.41	9.99	6.09	2.80	1.97
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	236	0.01	1.60	3.19	-8	89	2.32				35.85		6.22		19.86		35.76	



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.