



PERU: REPORTE DIARIO / DAILY REPORT

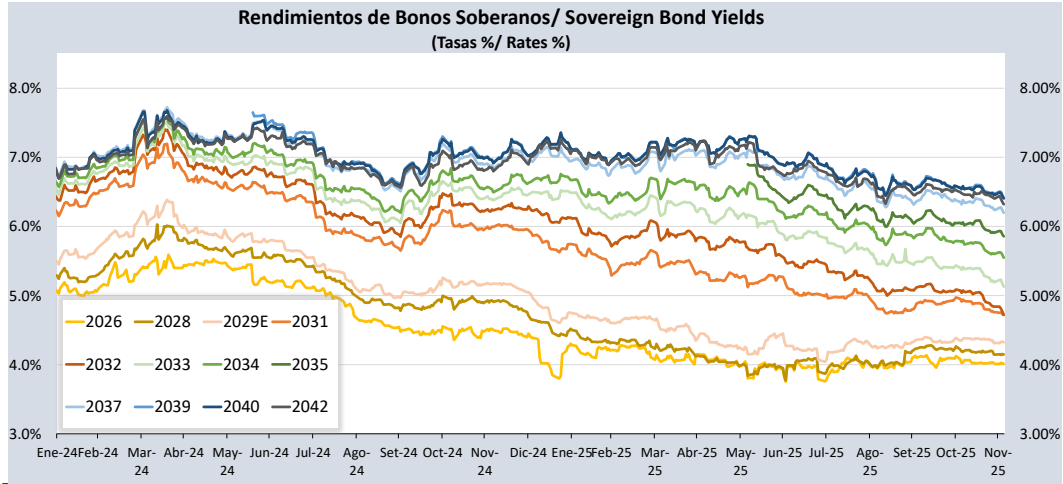
04/12/2025

Bonos soberanos / Sovereign bonds

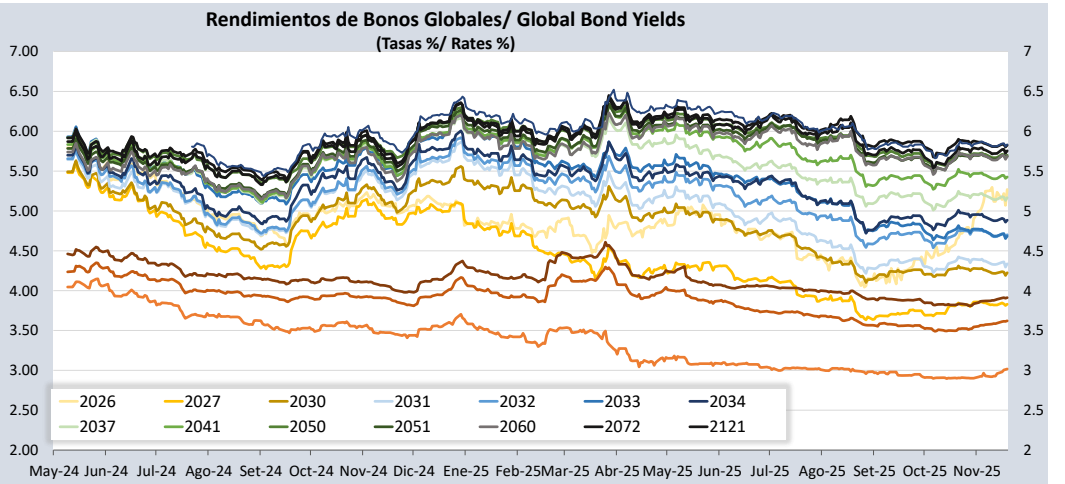
Bonos* / Bonds				Saldo vigente	Cupón / Coupon (%)	Precio / Price				Rendimiento / Yield				N° Operaciones del día / No. Day Operations	Última Negociación*** / Last trade		Duración / Duration	Duración Modificada	Vida media / Average
Descripción / Description	ISIN	Nemónico / Mnemonic	Intereses corridos / 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	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	2.54	1 546	8.200	-	-	-	102.8127	-	-	-	4.0114	-	14-Nov-25	2	0.68	0.65	0.69
12-Ago-28	PEP01000C5D1	SB12AGO28	1.97	3 757	6.350	-	-	-	105.5065	-	-	-	4.1464	-	27-Nov-25	44	2.51	2.41	2.69
12-Feb-29	PEP01000C5F6	SB12FEB29E	1.84	8 020	5.940	-	-	-	104.7000	-	-	-	4.3241	-	3-Dic-25	44	2.95	2.83	3.19
12-Ago-31	PEP01000C4G7	SB12AGO31	2.15	14 553	6.950	110.81	110.97	110.97	110.9409	4.74	4.71	4.71	4.7207	7	4-Dic-25	15	4.83	4.61	5.69
12-Ago-32	PEP01000C5E9	SB12AGO32	1.91	22 064	6.150	107.72	108.19	108.02	108.0354	4.77	4.69	4.72	4.7200	5	4-Dic-25	10	5.62	5.36	6.69
12-Ago-33	PEP01000C5I0	SB12AGO33	2.26	24 040	7.300	113.08	113.61	113.48	113.5878	5.20	5.12	5.14	5.1279	23	4-Dic-25	123	6.11	5.81	7.69
12-Ago-34	PEP01000C5G4	SB12AGO34	1.67	24 116	5.400	98.61	99.01	98.94	98.9588	5.60	5.54	5.55	5.5471	23	4-Dic-25	113	7.02	6.65	8.69
12-Ago-35	PEP01000C5K6	SB12AGO35	3.28	21 454	6.850	107.06	107.36	107.28	107.2463	5.88	5.84	5.85	5.8562	46	4-Dic-25	288	7.22	6.82	9.69
12-Ago-37	PEP01000C2Z1	SB12AGO37	2.14	22 224	6.900	105.61	105.95	105.86	105.7986	6.22	6.18	6.19	6.1980	50	4-Dic-25	191	8.27	7.79	11.69
12-Ago-39	PEP01000C5J8	SB12AGO39	2.35	17 080	7.600	110.69	110.88	110.88	110.8440	6.42	6.40	6.40	6.4050	17	4-Dic-25	42	8.95	8.41	13.69
12-Ago-40	PEP01000C5H2	SB12AGO40	1.66	12 831	5.350	89.82	90.33	90.14	90.0621	6.44	6.38	6.40	6.4096	12	4-Dic-25	100	10.05	9.45	14.69
12-Feb-42	PEP01000C4L7	SB12FEB42	2.12	5 038	6.850	-	-	-	105.3452	-	-	-	6.3214	-	2-Dic-25	2	10.14	9.54	16.19
12-Feb-55	PEP01000C4S2	SB12FEB55	2.08	3 541	6.714	-	-	-	105.5862	-	-	-	6.2974	-	27-Nov-25	2	13.48	12.68	29.19
12-Feb-30	PEP01000C4U8	SB12FEB30	0.90	110	2,89%+VAC	-	-	-	103.0453	-	-	-	2.1050	-	18-Ago-23	20	4.01	3.92	4.19
31-Ene-35	PEP01000CV85	SB31ENE35	2.53	1 726	7,39% + VAC	-	-	-	133.1161	-	-	-	3.1690	-	17-Dic-24	2	7.14	6.92	9.16
12-Feb-40	PEP01000C4V6	SB12FEB40	0.97	518	3,14%+VAC	-	-	-	93.1642	-	-	-	3.7471	-	23-Oct-25	5	11.49	11.08	14.19
12-Ago-46	PEP01000C1S8	SB12AGO46	1.19	1 278	3,83% + VAC	-	-	-	104.5050	-	-	-	3.5008	-	11-Oct-24	52	14.67	14.18	20.69
12-Feb-54	PEP01000C4T0	SB12FEB54	1.01	2 393	3,26%+VAC	-	-	-	98.8299	-	-	-	3.3097	-	2-Dic-25	5	18.65	18.05	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).

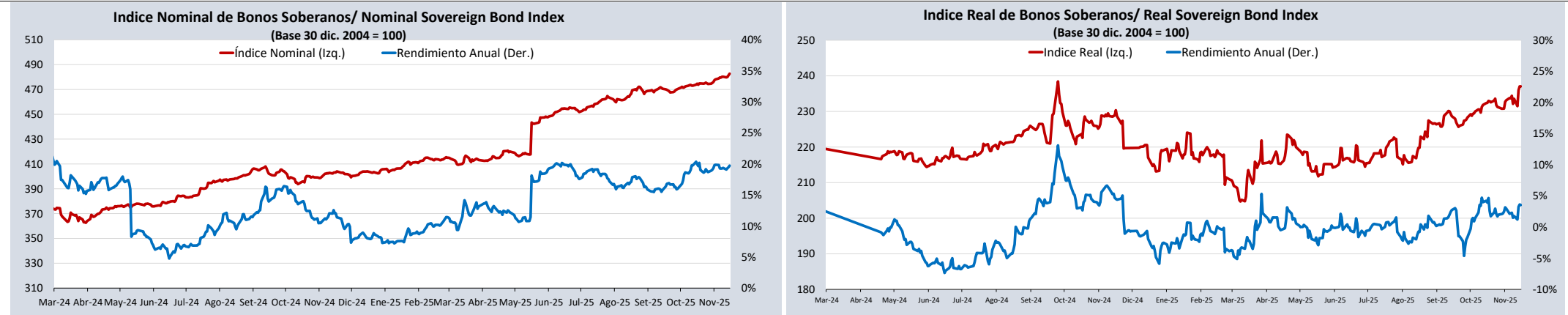


Fuente/Source: MLF, BCRP, BLOOMBERG, DATA1EC.



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	99.6130	-0.02	0.03	-0.50	5.2690	20	15	374	0.14	0.13	0.14
30-ene-26	XS1315181708	€689	2.750	100.0530	0.00	-0.03	-0.25	2.3290	-1	11	171	0.16	0.15	0.16
25-ago-27	US715638BU55	449	4.125	100.4830	-0.03	-0.02	-0.48	3.8300	2	1	29	1.67	1.63	1.75
20-jun-30	US715638DA73	466	2.844	94.3460	-0.13	-0.01	-0.44	4.2250	3	1	11	4.23	4.14	4.61
30-mar-30	XS1373156618	€860	3.750	102.8550	-0.03	-0.38	-0.66	3.0180	1	9	16	3.84	3.79	4.22
23-ene-31	US715638DF60	2 799	2.783	92.9130	-0.18	-0.01	-0.42	4.3370	4	1	10	4.76	4.65	5.21
01-dic-32	US715638DP43	1 000	1.862	83.2550	-0.19	-0.09	-0.41	4.7010	4	2	8	6.54	6.39	7.09
21-nov-33	US715638AP79	2 152	8.750	126.7690	-0.23	-0.04	-0.79	4.6830	3	0	10	6.14	6.00	8.08
11-mar-33	XS2314020806	€825	1.250	85.1020	-0.02	-0.17	-0.73	3.6210	1	4	13	6.92	6.79	7.37
15-ene-34	US715638DU38	2 250	3.000	87.4970	-0.15	-0.02	-0.55	4.8850	2	1	9	7.10	6.93	8.23
08-feb-35	US715638EB48	1 250	5.375	102.8790	-0.18	-0.03	-0.56	4.9790	2	0	8	7.27	7.10	9.31
30-mar-36	US715638FC12	2 080	5.500	102.7820	-0.21	-0.28	-0.26	5.1450	3	0	3	7.97	7.77	10.47
17-nov-36	XS2408608219	€1 000	1.950	82.8030	-0.04	-0.19	-0.73	3.9120	1	3	9	9.77	9.58	11.11
14-mar-37	US715638AU64	1 130	6.550	111.6970	-0.32	-0.24	-0.71	5.1670	4	2	8	8.23	8.02	11.44
11-mar-41	US715638DS81	1 250	3.300	78.1070	-0.15	-0.19	-0.69	5.4270	2	2	8	11.50	11.20	15.49
18-nov-50	US715638BM30	2 545	5.625	99.0020	-0.41	-0.42	-0.69	5.7000	3	3	5	13.61	13.23	25.32
10-mar-51	US715638DT64	1 750	3.550	71.5700	-0.21	-0.33	-0.75	5.6830	2	3	7	15.00	14.59	25.63
08-ago-54	US715638EC21	1 750	5.875	100.5630	-0.31	-0.32	-0.75	5.8340	2	2	5	13.97	13.57	29.09
30-jun-55	US715638FD94	1 400	6.200	104.6540	-0.44	-0.51	-0.37	5.8660	3	0	2	13.87	13.48	30.00
01-dic-60	US715638DQ26	2 000	2.780	56.0900	-0.36	-0.46	-0.61	5.6850	4	5	6	18.03	17.53	35.50
15-ene-72	US715638DW93	1 000	3.600	64.4990	-0.26	-0.20	-0.73	5.8250	2	2	6	17.29	16.80	46.79
28-jul-21	US715638DR09	1 000	3.230	56.3230	-0.30	-0.34	-0.68	5.7540	3	3	7	17.71	17.22	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	483	1.3	2.5	19.72	26	44	2.09	4.42	8.52	12.56	14.42	12.56	12.15	12.42	10.01	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	237	0.01	4.94	3.54	-10	204	2.31				35.79		6.22		19.87		35.82	



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.