



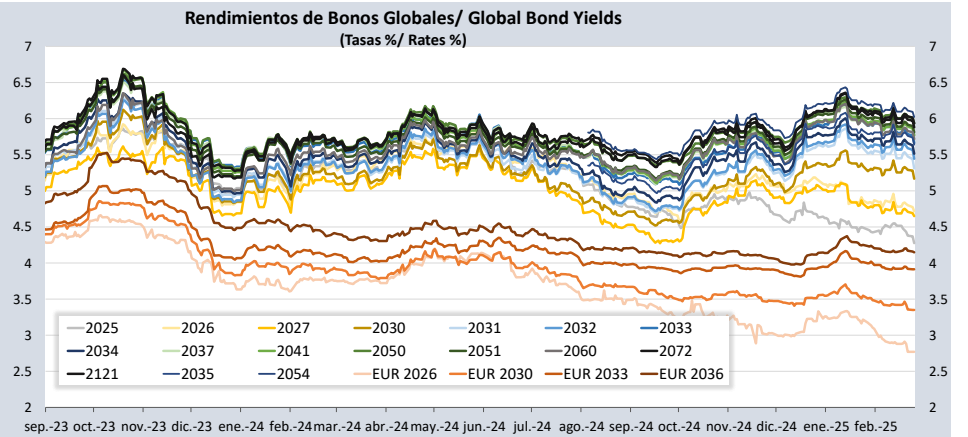
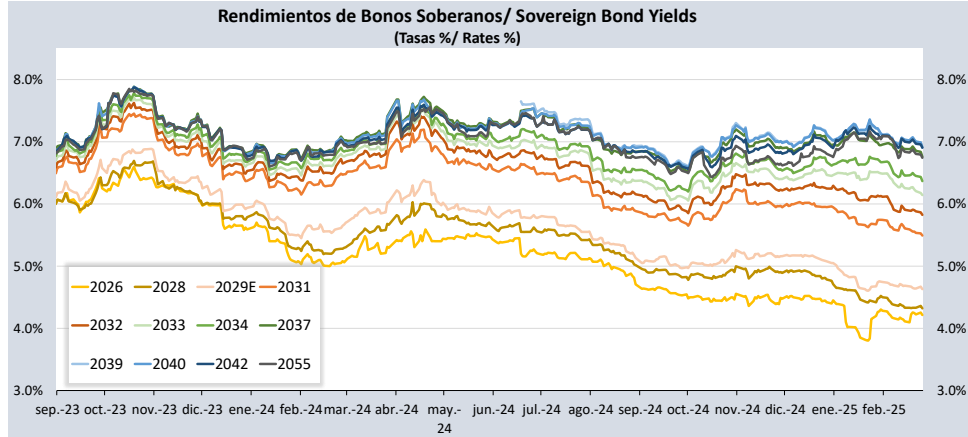
PERU: REPORTE DIARIO / DAILY REPORT

25/02/2025

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 / Duración	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 / Años	Años / Years
12-Ago-26	PEP01000C0J9	SB12AGO26	0.29	3 937	8.200	-	-	-	105.5939	-	-	-	4.2140	-	30-Ene-25	0.1	1.42	1.37	1.47
12-Ago-28	PEP01000C5D1	SB12AGO28	0.23	7 225	6.350	106.28	106.41	106.41	106.4225	4.36	4.32	4.32	4.3200	1	25-Feb-25	2	3.21	3.31	3.47
12-Feb-29	PEP01000C5F6	SB12FEB29E	0.21	13 176	5.940	104.56	104.70	104.63	104.6383	4.65	4.61	4.63	4.6300	1	25-Feb-25	40	3.65	3.48	3.97
12-Ago-31	PEP01000C4G7	SB12AGO31	0.25	19 573	6.950	107.67	108.00	107.94	107.8338	5.52	5.46	5.47	5.4913	20	25-Feb-25	60	5.43	5.14	6.47
12-Ago-32	PEP01000C5E9	SB12AGO32	0.22	21 588	6.150	101.82	102.03	101.94	101.9580	5.85	5.81	5.83	5.8229	32	25-Feb-25	98	6.18	5.84	7.47
12-Ago-33	PEP01000C5I0	SB12AGO33	0.26	20 608	7.300	107.43	107.73	107.63	107.5850	6.17	6.12	6.14	6.1424	39	25-Feb-25	216	6.62	6.24	8.47
12-Ago-34	PEP01000C5G4	SB12AGO34	0.19	17 560	5.400	93.05	93.54	93.31	93.2637	6.40	6.33	6.36	6.3666	25	25-Feb-25	155	7.54	7.09	9.47
12-Ago-37	PEP01000C2Z1	SB12AGO37	0.25	20 481	6.900	100.87	101.61	101.28	101.2880	6.81	6.72	6.76	6.7597	54	25-Feb-25	265	8.68	8.13	12.47
12-Ago-39	PEP01000C5J8	SB12AGO39	0.27	15 811	7.600	106.08	106.50	106.40	106.3191	6.95	6.90	6.91	6.9196	53	25-Feb-25	348	9.30	8.70	14.47
12-Ago-40	PEP01000C5H2	SB12AGO40	0.19	12 442	5.350	85.46	85.55	85.55	85.5093	6.91	6.90	6.90	6.9039	31	25-Feb-25	142	10.40	9.72	15.47
12-Feb-42	PEP01000C4L7	SB12FEB42	0.25	5 033	6.850	99.2198	101.62	99.56	99.6080	6.95	6.70	6.91	6.9050	3	25-Feb-25	5	10.39	9.72	16.97
12-Feb-55	PEP01000C4S2	SB12FEB55	0.24	3 537	6.714	-	-	-	99.8001	-	-	-	6.7424	-	11-Feb-25	0.1	13.41	12.56	29.97
12-Feb-30	PEP01000C4U8	SB12FEB30	0.10	77	2.89%+VAC	-	-	-	102.1598	-	-	-	2.4043	-	18-Ago-23	20	4.73	4.62	4.97
31-Ene-35	PEP01000CV85	SB31ENE35	0.51	911	7.39% + VAC	-	-	-	129.8811	-	-	-	3.7372	-	17-Dic-24	2	7.66	7.39	9.94
12-Feb-40	PEP01000C4V6	SB12FEB40	0.11	228	3.14%+VAC	-	-	-	88.9398	-	-	-	4.1223	-	10-Ago-23	50	11.99	11.52	14.97
12-Ago-46	PEP01000C1S8	SB12AGO46	0.14	649	3,83% + VAC	-	-	-	98.0190	-	-	-	3.9495	-	11-Oct-24	52	14.94	14.37	21.47
12-Feb-54	PEP01000C4T0	SB12FEB54	0.12	1 234	3,26%+VAC	-	-	-	91.5069	-	-	-	3.7302	-	21-Feb-25	12	18.68	18.01	28.97

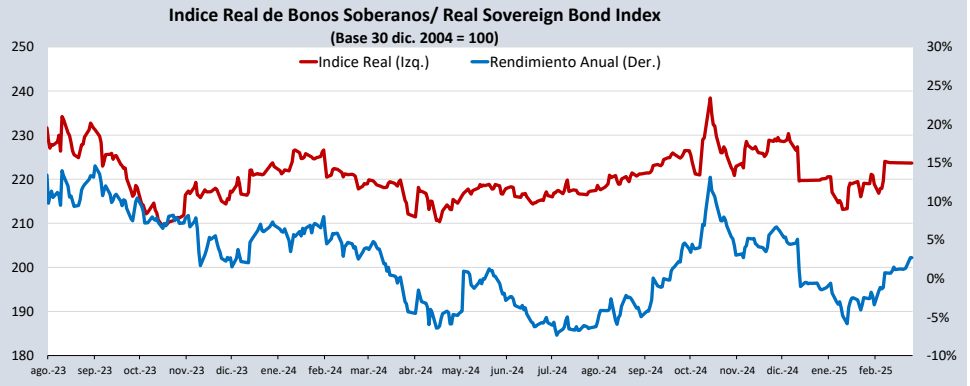
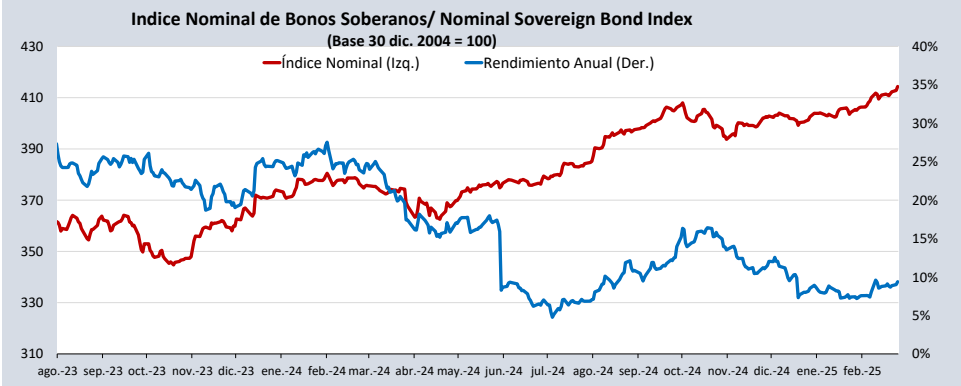
Nota: Precios y rendimientos calculados de acuerdo a los criterios establecidos en el Manual de Valorización de Títulos de Tesoro Público, donde: Negociado (negro), Cotizado (naranja), Valorizado (verde) o Subasta (azul).
Note: Prices and returns calculated according to the criteria established in the 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	101.2050	0.03	0.02	-0.39	4.2760	-9	-20	97	0.41	0.40	0.41
23-ene-26	US715638DE95	346	2.392	97.9540	0.06	0.14	-0.44	4.7170	-6	-11	51	0.91	0.88	0.92
30-ene-26	XS1315181708	€845	2.750	99.9770	0.00	0.11	-0.52	2.7700	0	-12	58	0.92	0.91	0.94
25-ago-27	US715638BU55	618	4.125	98.7760	0.10	0.22	-0.38	4.6500	-4	-9	16	2.40	2.35	2.53
20-jun-30	US715638DA73	645	2.844	89.3130	0.49	0.66	-0.54	5.1680	-11	-15	13	4.92	4.80	5.39
30-mar-30	XS1373156618	€935	3.750	101.8150	0.00	0.35	-0.66	3.3500	0	-8	15	4.54	4.47	5.00
23-ene-31	US715638DF60	3 207	2.783	87.3200	0.60	0.98	-0.45	5.3110	-13	-21	10	5.44	5.30	5.99
01-dic-32	US715638DP43	1 000	1.862	77.5610	0.67	1.05	-0.51	5.4440	-12	-19	9	7.14	6.95	7.88
21-nov-33	US715638AP79	2 152	8.750	121.0400	0.82	1.45	-0.85	5.6620	-11	-19	11	6.42	6.24	8.86
11-mar-33	XS2314020806	€825	1.250	81.9400	0.01	0.13	-0.81	3.9130	0	-2	14	7.58	7.43	8.16
15-ene-34	US715638DU38	2 250	3.000	82.5200	0.72	1.09	-0.57	5.5140	-12	-17	9	7.71	7.50	9.02
08-feb-35	US715638EB48	1 250	5.375	97.9990	0.73	1.13	-0.55	5.6400	-10	-15	7	7.79	7.58	10.10
17-nov-36	XS2408608219	€1 000	1.950	79.9030	0.09	0.23	-0.73	4.1490	-1	-3	9	10.29	10.08	11.90
14-mar-37	US715638AU64	1 130	6.550	106.7090	0.82	1.13	-0.73	5.7690	-9	-13	8	8.41	8.18	12.22
11-mar-41	US715638DS81	1 250	3.300	74.3810	0.86	1.19	-0.69	5.7700	-10	-14	8	11.68	11.35	16.27
18-nov-50	US715638BM30	2 545	5.625	95.8850	0.94	1.40	-0.22	5.9380	-8	-11	2	13.43	13.05	26.10
10-mar-51	US715638DT64	1 750	3.550	69.8360	0.89	1.21	-0.70	5.8120	-9	-12	7	14.92	14.50	26.41
08-ago-54	US715638EC21	1 750	5.875	97.9630	0.95	1.40	-0.67	6.0230	-7	-11	5	14.15	13.74	29.88
01-dic-60	US715638DQ26	2 000	2.780	55.4590	0.93	1.31	-0.56	5.7180	-10	-14	6	17.88	17.38	36.29
15-ene-72	US715638DW93	1 000	3.600	63.2230	0.87	1.13	-0.71	5.9320	-8	-11	7	17.36	16.86	47.57
28-jul-21	US715638DR09	1 000	3.230	55.0960	0.87	1.14	-0.61	5.8800	-9	-12	7	17.61	17.10	97.82

Índice de bonos soberanos / Peruvian sovereign bond index																
Índice / Index	Valor / Value	Cambio / Change		Rend anual % / Annual yield %	Cambio / Change (bps.)		Composición del índice (%) / Index composition (%)									
		Diario / Daily	Semanal / Weekly		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
Índice de bonos soberanos nominal / Nominal sovereign bond index	414	2	3	9.39	36	28	2.52	4.65	8.34	12.77	13.60	13.59	9.91	12.83	10.18	6.44
															3.03	2.14
Índice / Index	Valor / Value	Cambio / Change		Rend anual % / Annual yield %	Cambio / Change (bps.)		Composición del índice (%) / Index composition (%)									
		Diario / Daily	Semanal / Weekly		Diario / Daily	Semanal / Weekly	12-Feb-30				31-Ene-35		12-Feb-40		12-Feb-46	
Índice de bonos soberanos real / Real sovereign bond index	224	0	0	2.69	0	147	2.42				36.64		6.26		19.65	
															35.02	



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.