



PERU: REPORTE DIARIO / DAILY REPORT

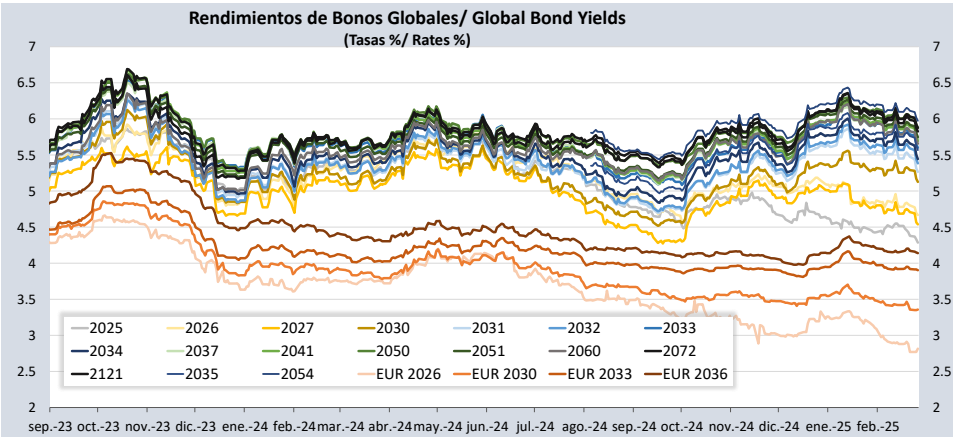
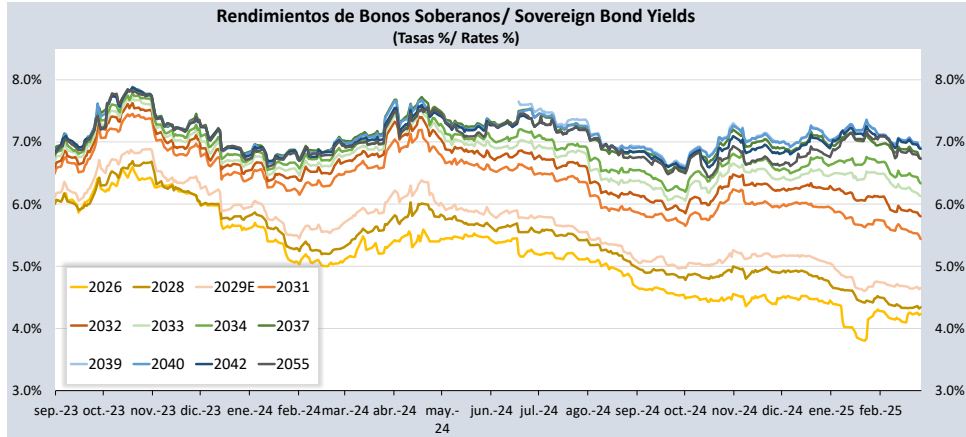
26/02/2025

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 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
				Compra / Bid	Venta / Ask		Compra / Bid	Venta / Ask													
12-Ago-26	PEP01000C0J9	SB12AGO26	0.32	3 937	8.200	-	-	-	105.5549	-	-	-	4.2337	-	30-Ene-25	0.1	1.42	1.36	1.46		
12-Ago-28	PEP01000C5D1	SB12AGO28	0.25	7 225	6.350	105.81	106.39	106.39	106.3529	4.50	4.32	4.32	4.3397	3	26-Feb-25	11	3.21	3.31	3.46		
12-Feb-29	PEP01000C5F6	SB12FEB29E	0.23	13 176	5.940	104.53	104.69	104.62	104.5588	4.66	4.61	4.63	4.6509	9	26-Feb-25	65	3.64	3.48	3.96		
12-Ago-31	PEP01000C4G7	SB12AGO31	0.27	19 573	6.950	107.82	108.41	108.38	108.1302	5.49	5.39	5.39	5.4375	50	26-Feb-25	116	5.43	5.15	6.46		
12-Ago-32	PEP01000C5E9	SB12AGO32	0.24	21 588	6.150	101.94	102.33	102.15	102.0783	5.83	5.76	5.79	5.8026	41	26-Feb-25	329	6.18	5.84	7.46		
12-Ago-33	PEP01000C5I0	SB12AGO33	0.28	20 608	7.300	107.42	107.82	107.72	107.6775	6.17	6.11	6.12	6.1283	39	26-Feb-25	294	6.62	6.23	8.46		
12-Ago-34	PEP01000C5G4	SB12AGO34	0.21	17 560	5.400	93.58	93.71	93.58	93.4884	6.32	6.30	6.32	6.3329	33	26-Feb-25	113	7.54	7.09	9.46		
12-Ago-37	PEP01000C2Z1	SB12AGO37	0.27	20 481	6.900	101.53	101.70	101.61	101.5066	6.73	6.71	6.72	6.7332	30	26-Feb-25	155	8.69	8.14	12.46		
12-Ago-39	PEP01000C5J8	SB12AGO39	0.29	15 811	7.600	106.42	106.59	106.49	106.4376	6.91	6.89	6.90	6.9067	56	26-Feb-25	162	9.30	8.70	14.46		
12-Ago-40	PEP01000C5H2	SB12AGO40	0.21	12 442	5.350	85.34	85.72	85.72	85.6231	6.93	6.88	6.88	6.8904	5	26-Feb-25	26	10.40	9.73	15.46		
12-Feb-42	PEP01000C4L7	SB12FEB42	0.26	5 033	6.850	-	-	-	99.7387	-	-	-	6.8915	-	25-Feb-25	5	10.39	9.72	16.96		
12-Feb-55	PEP01000C4S2	SB12FEB55	0.26	3 537	6.714	-	-	-	99.9696	-	-	-	6.7289	-	11-Feb-25	0.1	13.42	12.57	29.96		
12-Feb-30	PEP01000C4U8	SB12FEB30	0.11	77	2.89%+VAC	-	-	-	102.1997	-	-	-	2.3956	-	18-Ago-23	20	4.72	4.61	4.96		
31-Ene-35	PEP01000CV85	SB31ENE35	0.53	911	7.39% + VAC	-	-	-	130.1796	-	-	-	3.7055	-	17-Dic-24	2	7.66	7.39	9.93		
12-Feb-40	PEP01000C4V6	SB12FEB40	0.12	228	3.14%+VAC	-	-	-	89.0725	-	-	-	4.1095	-	10-Ago-23	50	11.99	11.52	14.96		
12-Ago-46	PEP01000C1S8	SB12AGO46	0.15	649	3.83% + VAC	-	-	-	98.2026	-	-	-	3.9365	-	11-Oct-24	52	14.94	14.38	21.46		
12-Feb-54	PEP01000C4T0	SB12FEB54	0.13	1 234	3.26%+VAC	-	-	-	91.7237	-	-	-	3.7171	-	21-Feb-25	12	18.69	18.02	28.96		

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).

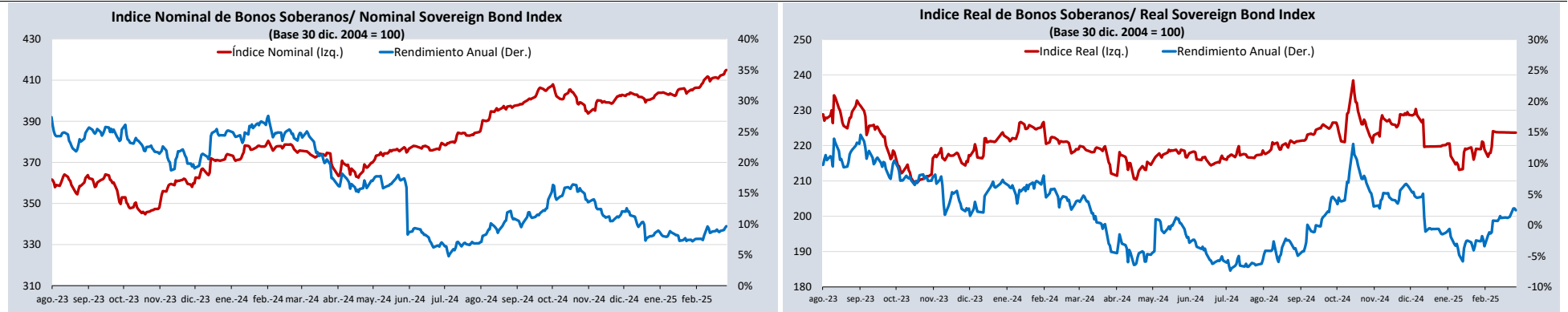
Note: Prices and returns calculated according to the criteria established in the Manual for the Valuation of Public Treasury Securities, where: Negotiated (black), Listed (orange), Valued (green) or Auction (blue).



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	101.1930	0.01	0.01	-0.38	4.2850	-5	-17	95	0.40	0.39	0.40	
23-ene-26	US715638DE95	346	2.392	98.0030	0.03	0.19	-0.44	4.6670	-3	-17	51	0.90	0.88	0.92	
30-ene-26	XS1315181708	€845	2.750	99.9350	-0.04	0.09	-0.46	2.8160	5	-10	51	0.92	0.91	0.94	
25-ago-27	US715638BU55	618	4.125	99.0350	0.06	0.50	-0.56	4.5380	-3	-21	24	2.40	2.34	2.53	
20-jun-30	US715638DA73	645	2.844	89.4930	0.19	0.91	-0.53	5.1270	-4	-20	12	4.92	4.80	5.39	
30-mar-30	XS1373156618	€935	3.750	101.7840	-0.03	0.49	-0.63	3.3570	1	-11	14	4.54	4.46	5.00	
23-ene-31	US715638DF60	3 207	2.783	87.5370	0.23	1.28	-0.54	5.2650	-5	-27	12	5.44	5.30	5.99	
01-dic-32	US715638DP43	1 000	1.862	77.8990	0.31	1.50	-0.52	5.3830	-5	-27	10	7.14	6.95	7.88	
21-nov-33	US715638AP79	2 152	8.750	121.5120	0.43	1.97	-0.89	5.6000	-6	-26	12	6.42	6.24	8.86	
11-mar-33	XS2314020806	€825	1.250	82.0050	0.07	0.33	-0.85	3.9030	-1	-5	14	7.57	7.43	8.15	
15-ene-34	US715638DU38	2 250	3.000	82.9650	0.39	1.67	-0.57	5.4430	-6	-27	9	7.71	7.51	9.01	
08-feb-35	US715638EB48	1 250	5.375	98.5530	0.47	1.84	-0.52	5.5660	-6	-25	7	7.80	7.58	10.09	
17-nov-36	XS2408608219	€1 000	1.950	79.9880	0.09	0.52	-0.72	4.1390	-1	-6	9	10.29	10.08	11.89	
14-mar-37	US715638AU64	1 130	6.550	107.1910	0.47	1.80	-0.86	5.7160	-5	-20	10	8.42	8.19	12.22	
11-mar-41	US715638DS81	1 250	3.300	75.0480	0.57	2.09	-0.71	5.6930	-7	-24	8	11.70	11.38	16.27	
18-nov-50	US715638BM30	2 545	5.625	96.6800	0.56	2.41	-0.56	5.8760	-4	-19	4	13.48	13.10	26.10	
10-mar-51	US715638DT64	1 750	3.550	70.5200	0.61	2.18	-0.71	5.7460	-6	-21	7	14.98	14.56	26.41	
08-ago-54	US715638EC21	1 750	5.875	98.6520	0.62	2.42	-0.66	5.9730	-4	-18	5	14.20	13.79	29.88	
01-dic-60	US715638DQ26	2 000	2.780	56.0610	0.57	2.11	-0.68	5.6560	-6	-22	7	17.97	17.48	36.28	
15-ene-72	US715638DW93	1 000	3.600	63.8230	0.53	2.01	-0.69	5.8760	-5	-19	6	17.48	16.98	47.57	
28-jul-21	US715638DR09	1 000	3.230	55.6250	0.50	1.91	-0.64	5.8250	-5	-21	7	17.77	17.27	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	12-Feb-42
Índice de bonos soberanos nominal / Nominal sovereign bond index	415	1	4	9.65	26	84	2.43	4.50	8.06	12.38	13.16	13.15	9.60	12.43	9.85	6.23	2.94
Índice de bonos soberanos real / Real sovereign bond index	224	0	0	2.39	-30	123	2.42	36.65	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.