

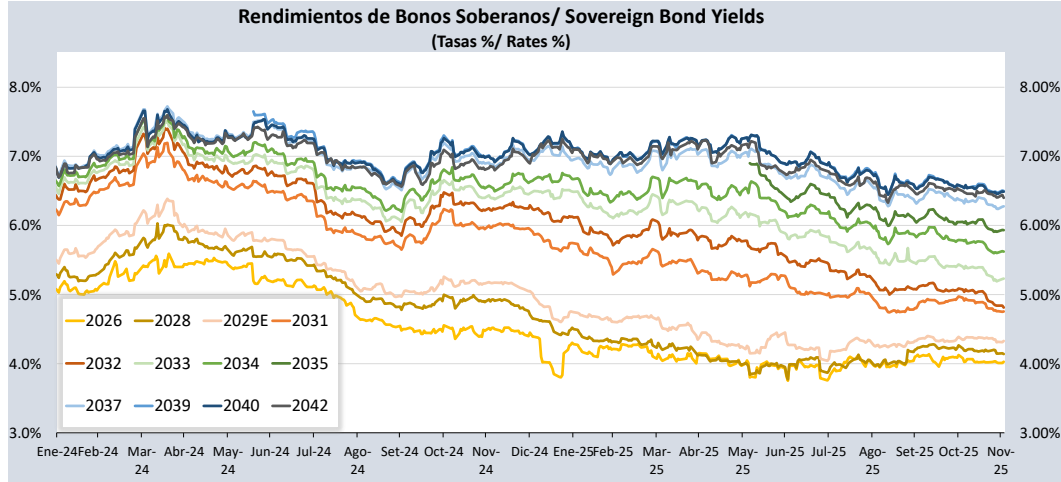


PERU: REPORTE DIARIO / DAILY REPORT

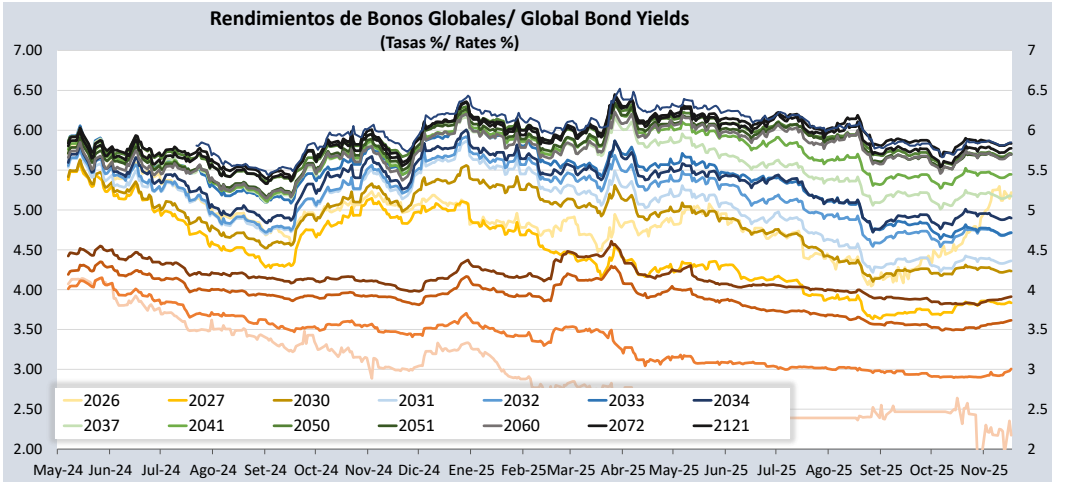
02/12/2025

Bonos soberanos / Sovereign bonds																			
Bonos* / Bonds				Saldo vigente	Cupón / Coupon (%)	Precio / Price				Rendimiento / Yield				Nº 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
				Compra / Bid			Venta / Ask	Compra / Bid			Venta / Ask								
12-Ago-26	PEP01000C0J9	SB12AGO26	2.50	1 546	8.200	-	-	-	102.8234	-	-	-	4.0271	-	14-Nov-25	2	0.68	0.66	0.70
12-Ago-28	PEP01000C5D1	SB12AGO28	1.93	3 757	6.350	-	-	-	105.5334	-	-	-	4.1400	-	27-Nov-25	44	2.52	2.42	2.70
12-Feb-29	PEP01000C5F6	SB12FEB29E	1.81	8 020	5.940	104.65	104.78	104.68	104.6933	4.34	4.30	4.33	4.3287	6	2-Dic-25	16	2.96	2.84	3.20
12-Ago-31	PEP01000C4G7	SB12AGO31	2.12	14 553	6.950	110.68	110.89	110.89	110.7725	4.77	4.73	4.73	4.7547	8	2-Dic-25	72	4.83	4.61	5.70
12-Ago-32	PEP01000C5E9	SB12AGO32	1.87	22 064	6.150	107.50	107.68	107.50	107.5005	4.81	4.78	4.81	4.8118	6	2-Dic-25	11	5.62	5.36	6.70
12-Ago-33	PEP01000C5I0	SB12AGO33	2.22	24 040	7.300	112.83	113.03	112.83	112.9039	5.24	5.21	5.24	5.2310	14	2-Dic-25	49	6.11	5.80	7.70
12-Ago-34	PEP01000C5G4	SB12AGO34	1.64	24 116	5.400	98.27	98.54	98.41	98.4565	5.65	5.61	5.63	5.6222	6	2-Dic-25	133	7.02	6.65	8.70
12-Ago-35	PEP01000C5K6	SB12AGO35	3.24	21 454	6.850	106.43	106.80	106.69	106.6764	5.97	5.92	5.93	5.9323	15	2-Dic-25	247	7.22	6.82	9.70
12-Ago-37	PEP01000C2Z1	SB12AGO37	2.10	22 224	6.900	104.95	105.28	105.19	105.1459	6.30	6.26	6.27	6.2761	10	2-Dic-25	179	8.27	7.78	11.70
12-Ago-39	PEP01000C5J8	SB12AGO39	2.31	17 080	7.600	109.94	110.42	110.04	109.9495	6.50	6.45	6.49	6.4997	21	2-Dic-25	146	8.93	8.39	13.70
12-Ago-40	PEP01000C5H2	SB12AGO40	1.63	12 831	5.350	89.20	89.46	89.46	89.3817	6.51	6.48	6.48	6.4882	18	2-Dic-25	116	10.04	9.43	14.70
12-Feb-42	PEP01000C4L7	SB12FEB42	2.08	5 038	6.850	103.54	104.75	104.54	104.5443	6.50	6.38	6.40	6.4000	1	2-Dic-25	2	10.12	9.51	16.20
12-Feb-55	PEP01000C4S2	SB12FEB55	2.04	3 541	6.714	-	-	-	104.5217	-	-	-	6.3760	-	27-Nov-25	2	13.41	12.61	29.20
12-Feb-30	PEP01000C4U8	SB12FEB30	0.88	110	2,89%+VAC	-	-	-	102.9694	-	-	-	2.1245	-	18-Ago-23	20	4.19	3.93	4.20
31-Ene-35	PEP01000CV85	SB31ENE35	2.49	1 726	7,39% + VAC	-	-	-	132.4096	-	-	-	3.2463	-	17-Dic-24	2	9.16	6.91	9.17
12-Feb-40	PEP01000C4V6	SB12FEB40	0.96	518	3,14%+VAC	-	-	-	92.2499	-	-	-	3.8351	-	23-Oct-25	5	14.19	11.05	14.20
12-Ago-46	PEP01000C1S8	SB12AGO46	1.17	1 278	3,83% + VAC	-	-	-	103.3142	-	-	-	3.5809	-	11-Oct-24	52	20.69	14.13	20.70
12-Feb-54	PEP01000C4T0	SB12FEB54	0.99	2 393	3,26%+VAC	-	-	-	93.7777	-	-	-	3.6000	1	2-Dic-25	5	18.36	17.72	28.20

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).

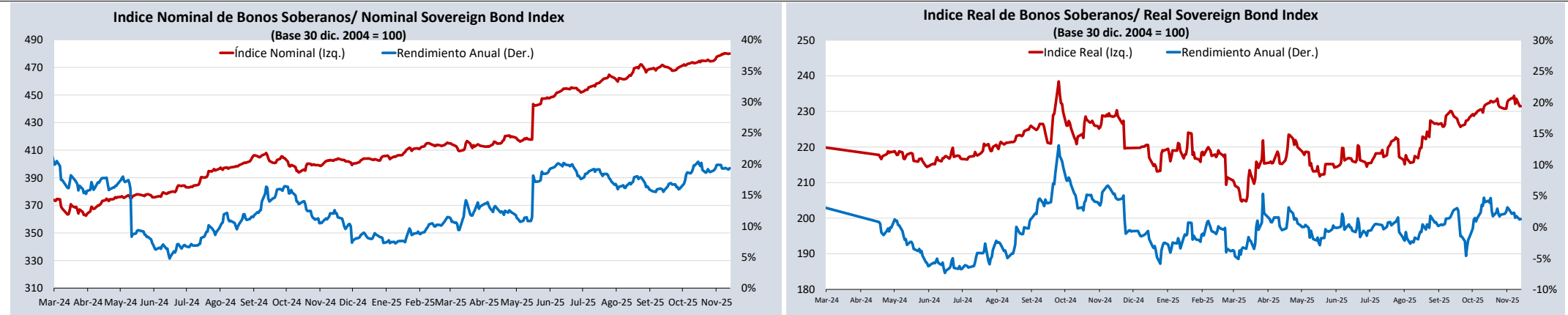


Fuente/Source: MLF, BCRP, BLOOMBERG, DATA1EC.



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	99.6040	0.00	0.07	-0.49	5.2190	8	-8	356	0.14	0.14	0.14
30-ene-26	XS1315181708	€689	2.750	100.0820	0.03	0.00	-0.29	2.1730	-18	-8	180	0.16	0.16	0.16
25-ago-27	US715638BU55	449	4.125	100.4780	0.02	-0.02	-0.47	3.8340	-1	1	29	1.67	1.64	1.75
20-jun-30	US715638DA73	466	2.844	94.3060	0.03	-0.03	-0.44	4.2330	-1	1	11	4.23	4.15	4.61
30-mar-30	XS1373156618	€860	3.750	102.9140	-0.10	-0.35	-0.69	3.0050	2	8	17	3.85	3.79	4.22
23-ene-31	US715638DF60	2 799	2.783	92.8030	-0.02	-0.11	-0.40	4.3610	0	3	9	4.76	4.66	5.22
01-dic-32	US715638DP43	1 000	1.862	83.1610	-0.01	-0.11	-0.39	4.7160	0	3	7	6.54	6.39	7.10
21-nov-33	US715638AP79	2 152	8.750	126.5600	-0.03	-0.18	-0.72	4.7120	0	2	9	6.15	6.01	8.09
11-mar-33	XS2314020806	€825	1.250	85.1090	-0.02	-0.17	-0.72	3.6160	0	3	13	6.92	6.80	7.38
15-ene-34	US715638DU38	2 250	3.000	87.4120	0.07	-0.06	-0.57	4.8980	-1	1	9	7.10	6.93	8.24
08-feb-35	US715638EB48	1 250	5.375	102.7550	0.02	-0.07	-0.56	4.9960	0	1	8	7.28	7.10	9.32
30-mar-36	US715638FC12	2 080	5.500	102.9410	0.03	-0.05	-0.36	5.1260	0	0	4	7.98	7.78	10.48
17-nov-36	XS2408608219	€1 000	1.950	82.7870	-0.03	-0.24	-0.74	3.9120	0	3	9	9.78	9.59	11.12
14-mar-37	US715638AU64	1 130	6.550	111.6490	0.06	-0.20	-0.68	5.1730	-1	2	7	8.24	8.03	11.44
11-mar-41	US715638DS81	1 250	3.300	77.9310	0.00	-0.33	-0.69	5.4460	0	4	8	11.50	11.20	15.49
18-nov-50	US715638BM30	2 545	5.625	98.9100	0.05	-0.49	-0.69	5.7070	0	4	5	13.61	13.23	25.33
10-mar-51	US715638DT64	1 750	3.550	71.4230	-0.03	-0.46	-0.72	5.6970	0	4	7	15.00	14.58	25.64
08-ago-54	US715638EC21	1 750	5.875	100.3650	-0.05	-0.49	-0.76	5.8480	0	4	5	13.96	13.57	29.10
30-jun-55	US715638FD94	1 400	6.200	104.5530	0.09	-0.52	-0.47	5.8730	-1	0	3	13.87	13.48	30.01
01-dic-60	US715638DQ26	2 000	2.780	55.9950	0.04	-0.52	-0.61	5.6940	0	5	6	18.02	17.52	35.51
15-ene-72	US715638DW93	1 000	3.600	64.4040	0.03	-0.29	-0.75	5.8340	0	3	7	17.28	16.79	46.79
28-jul-21	US715638DR09	1 000	3.230	56.1400	-0.02	-0.57	-0.65	5.7730	0	6	7	17.66	17.17	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	480	0.3	0.4	19.32	23	4	2.10	4.45	8.55	12.56	14.41	12.56	12.15	12.41	9.98	6.08	2.80	1.96
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	231	0.00	-2.20	1.30	9	-93	2.36				36.43		6.30		20.10		34.80	



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.