



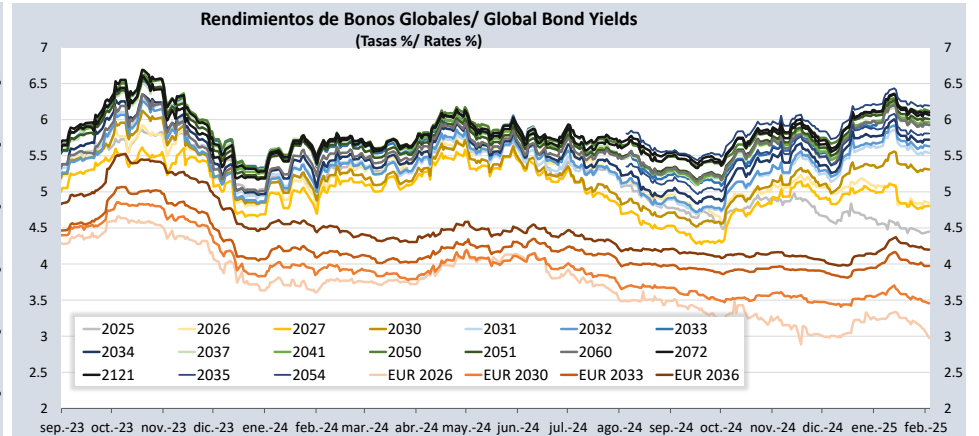
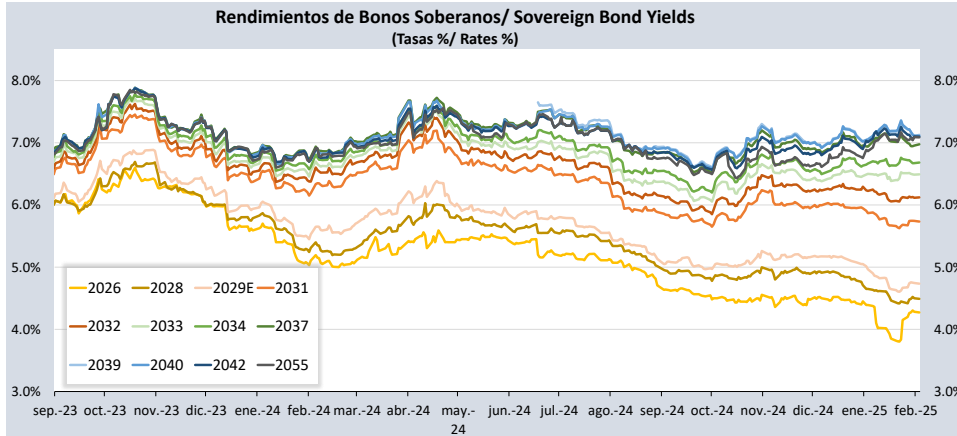
PERU: REPORTE DIARIO / DAILY REPORT

03/02/2025

Bonos soberanos / Sovereign bonds

Bonos* / Bonds			Intereses corridos / Accrued Interest (%)	Saldo vigente / Millions PEN	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				Postura / Position		Última neg. / Last trading day	Prom. ponderado** / Weighted average (%)	Postura / Position		Última neg. / Last trading day	Prom. ponderado / Weighted average (%)		Última Negociación*** / Last trade				
			Compra / Bid	Venta / Ask	Compra / Bid	Venta / Ask	Día / Date			Años / Years									
12-Ago-26	PEP01000C0J9	SB12AGO26	3.90	3 937	8.200	-	-	-	105.7314	-	-	-	4.2715	-	30-Ene-25	0	1.43	1.37	1.53
12-Ago-28	PEP01000C5D1	SB12AGO28	3.02	7 225	6.350	-	-	-	105.9652	-	-	-	4.4890	-	31-Ene-25	2	3.18	3.31	3.53
12-Feb-29	PEP01000C5F6	SB12FEB29E	2.82	13 176	5.940	104.22	104.40	104.29	104.3196	4.76	4.71	4.74	4.7340	5	3-Feb-25	15	3.60	3.44	4.03
12-Ago-31	PEP01000C4G7	SB12AGO31	3.31	19 573	6.950	106.37	106.67	106.59	106.5607	5.77	5.71	5.73	5.7315	29	3-Feb-25	65	5.31	5.02	6.53
12-Ago-32	PEP01000C5E9	SB12AGO32	2.92	21 588	6.150	99.86	100.50	100.21	100.1964	6.18	6.07	6.12	6.1217	27	3-Feb-25	78	6.05	5.70	7.53
12-Ago-33	PEP01000C5I0	SB12AGO33	3.47	20 608	7.300	105.31	105.57	105.41	105.3067	6.49	6.45	6.48	6.4906	74	3-Feb-25	437	6.43	6.04	8.53
12-Ago-34	PEP01000C5G4	SB12AGO34	2.57	17 560	5.400	91.06	91.28	91.25	91.1675	6.70	6.67	6.67	6.6816	14	3-Feb-25	31	7.36	6.90	9.53
12-Ago-37	PEP01000C2Z1	SB12AGO37	3.28	20 481	6.900	99.33	99.82	99.57	99.5369	7.00	6.94	6.97	6.9743	50	3-Feb-25	270	8.42	7.87	12.53
12-Ago-39	PEP01000C5J8	SB12AGO39	4.48	15 811	7.600	104.22	104.68	104.59	104.4450	7.15	7.10	7.11	7.1256	40	3-Feb-25	210	8.91	8.32	14.53
12-Ago-40	PEP01000C5H2	SB12AGO40	2.54	12 442	5.350	83.54	83.87	83.87	83.7825	7.14	7.10	7.10	7.1099	23	3-Feb-25	204	10.08	9.41	15.53
12-Feb-42	PEP01000C4L7	SB12FEB42	3.26	5 033	6.850	-	-	-	97.7710	-	-	-	7.0966	-	31-Ene-25	4	10.03	9.37	17.03
12-Feb-55	PEP01000C4S2	SB12FEB55	3.19	3 537	6.714	-	-	-	95.6249	-	-	-	7.0864	-	13-Dic-24	30	12.70	11.86	30.03
12-Feb-30	PEP01000C4U8	SB12FEB30	1.37	77	2,89%+VAC	-	-	-	101.8795	-	-	-	2.4684	-	18-Ago-23	20	4.72	4.61	5.03
31-Ene-35	PEP01000CV85	SB31ENE35	0.06	911	7,39% + VAC	-	-	-	128.1578	-	-	-	3.9332	-	17-Dic-24	2	7.70	7.41	10.00
12-Feb-40	PEP01000C4V6	SB12FEB40	1.49	228	3,14%+VAC	-	-	-	87.8809	-	-	-	4.2229	-	10-Ago-23	50	11.82	11.34	15.03
12-Ago-46	PEP01000C1S8	SB12AGO46	1.82	649	3,83% + VAC	-	-	-	96.1648	-	-	-	4.0822	-	11-Oct-24	52	14.63	14.06	21.53
12-Feb-54	PEP01000C4T0	SB12FEB54	1.55	1 234	3,26%+VAC	-	-	-	88.0864	-	-	-	3.9422	-	31-Ene-25	8	18.18	17.49	29.03

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).



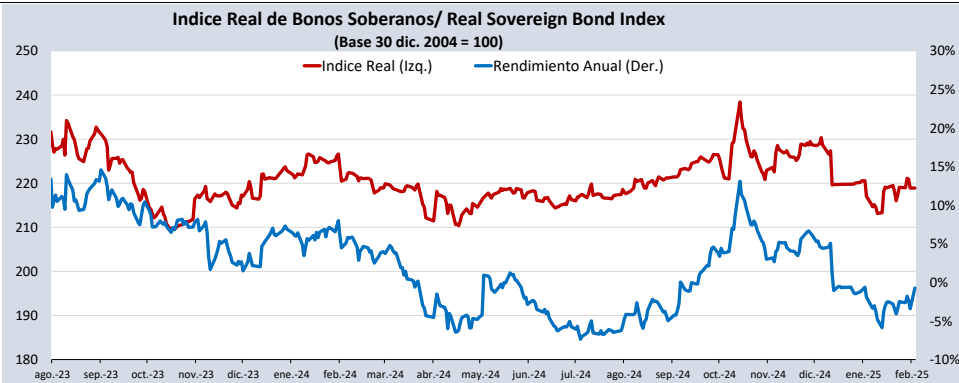
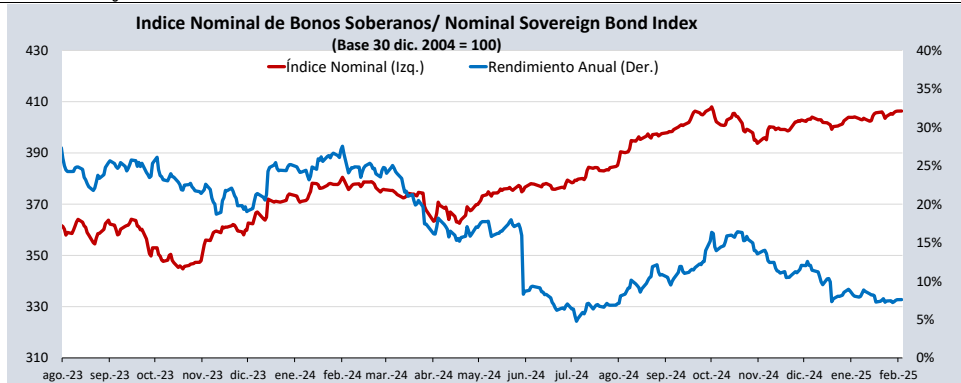
Fuente/Source: MEF, BCRP, BLOOMBERG, DATATEC.

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	101.3130	-0.02	-0.04	-0.34	4.4490	2	-1	73	0.47	0.46	0.47
23-ene-26	US715638DE95	346	2.392	97.7040	0.03	0.02	-0.47	4.8440	-3	2	51	0.97	0.94	0.98
30-ene-26	XS1315181708	€845	2.750	99.7840	0.11	0.20	-0.47	2.9750	-11	-20	49	0.98	0.97	1.00
25-ago-27	US715638BU55	618	4.125	98.3810	-0.01	-0.09	-0.57	4.8040	0	4	24	2.41	2.36	2.59
20-jun-30	US715638DA73	645	2.844	88.5930	0.06	-0.13	-0.55	5.3090	-1	4	13	4.98	4.85	5.45
30-mar-30	XS1373156618	€935	3.750	101.3490	0.12	0.26	-0.65	3.4540	-3	-6	14	4.60	4.52	5.06
23-ene-31	US715638DF60	3.207	2.783	86.1410	0.08	-0.07	-0.53	5.5410	-2	2	11	5.50	5.35	6.06
01-dic-32	US715638DP43	1.000	1.862	76.4070	0.08	-0.16	-0.48	5.6310	-1	4	9	7.20	7.00	7.94
21-nov-33	US715638AP79	2.152	8.750	119.0570	-0.03	-0.30	-0.89	5.9360	0	4	12	6.45	6.27	8.93
11-mar-33	XS2314020806	€825	1.250	81.4590	0.00	0.17	-0.79	3.9740	0	-2	13	7.64	7.49	8.22
15-ene-34	US715638DU38	2.250	3.000	81.1360	0.00	-0.17	-0.59	5.7230	0	3	10	7.76	7.54	9.08
08-feb-35	US715638EB48	1.250	5.375	96.7430	0.01	-0.16	-0.53	5.8090	0	2	7	7.62	7.41	10.16
17-nov-36	XS2408608219	€1.000	1.950	79.4210	0.05	0.31	-0.80	4.1990	-1	-4	10	10.35	10.13	11.96
14-mar-37	US715638AU64	1.130	6.550	105.1640	0.10	-0.32	-0.83	5.9450	-1	4	9	8.44	8.20	12.28
11-mar-41	US715638DS81	1.250	3.300	72.6820	0.08	-0.16	-0.70	5.9620	-1	2	8	11.68	11.34	16.33
18-nov-50	US715638BM30	2.545	5.625	93.6210	0.29	-0.13	-0.48	6.1190	-2	1	4	13.35	12.95	26.16
10-mar-51	US715638DT64	1.750	3.550	67.8110	0.12	-0.10	-0.70	6.0080	-1	1	7	14.81	14.37	26.48
08-ago-54	US715638EC21	1.750	5.875	95.6950	0.10	-0.11	-0.67	6.1940	-1	1	5	13.63	13.22	29.94
01-dic-60	US715638DQ26	2.000	2.780	53.4810	0.26	-0.20	-0.61	5.9240	-3	2	7	17.60	17.10	36.35
15-ene-72	US715638DW93	1.000	3.600	61.4830	0.10	-0.08	-0.71	6.0970	-1	1	7	17.08	16.57	47.63
28-jul-21	US715638DR09	1.000	3.230	53.4210	0.26	-0.13	-0.63	6.0630	-3	1	7	17.14	16.64	97.88

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	12-Feb-55
Índice de bonos soberanos nominal / Nominal sovereign bond index	406	0	1	7.59	2	15	2.57	4.69	8.42	12.82	13.55	13.53	9.81	12.83	10.27	6.40	3.03	2.08
Índice / Index	Valor / Value	Cambio / Change		Rend anual % / Annual yield %	Cambio / Change (bps.)		Composición del índice (%) / Index composition (%)											
Índice de bonos soberanos real / Real sovereign bond index	219	0	0		-0.72	270	190	2.45	37.19	6.31	19.68	34.37						



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.