



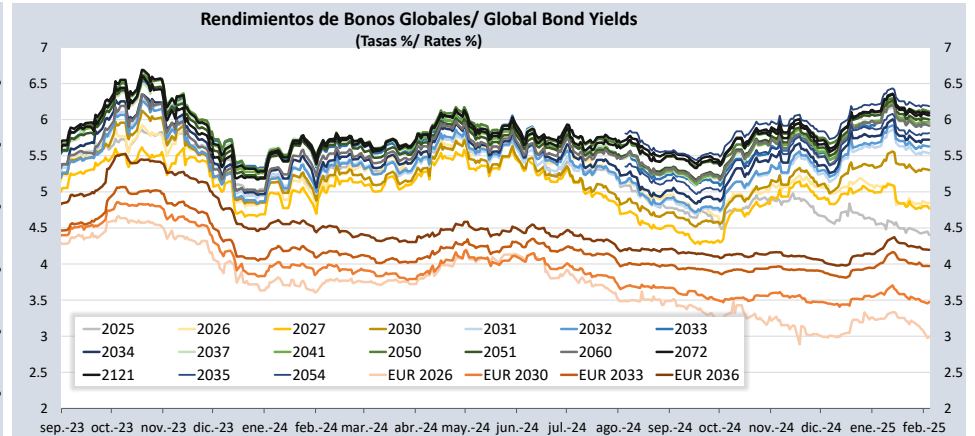
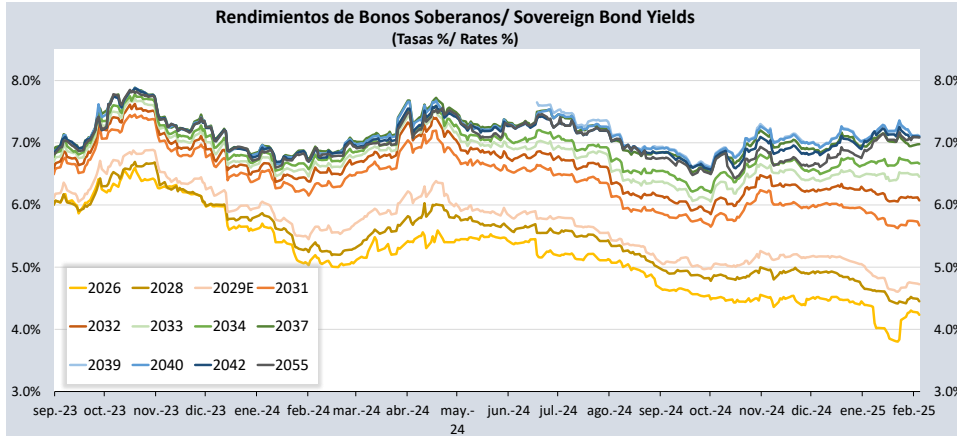
PERU: REPORTE DIARIO / DAILY REPORT

04/02/2025

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 \$ / 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			
				Compra / Bid	Venta / Ask		Compra / Bid	Venta / Ask											
12-Ago-26	PEP01000C0J9	SB12AGO26	3.92	3 937	8.200	-	-	-	105.7804	-	-	-	4.2325	-	30-Ene-25	0	1.43	1.37	1.53
12-Ago-28	PEP01000C5D1	SB12AGO28	3.04	7 225	6.350	105.98	106.18	106.08	106.0905	4.48	4.42	4.45	4.4500	1	4-Feb-25	2	3.17	3.31	3.53
12-Feb-29	PEP01000C5F6	SB12FEB29E	2.84	13 176	5.940	104.29	104.36	104.36	104.3515	4.74	4.72	4.72	4.7247	5	4-Feb-25	11	3.60	3.44	4.03
12-Ago-31	PEP01000C4G7	SB12AGO31	3.32	19 573	6.950	106.56	107.00	106.78	106.9019	5.73	5.65	5.69	5.6694	20	4-Feb-25	55	5.31	5.02	6.53
12-Ago-32	PEP01000C5E9	SB12AGO32	2.94	21 588	6.150	100.44	100.62	100.44	100.4856	6.08	6.05	6.08	6.0726	32	4-Feb-25	92	6.05	5.70	7.53
12-Ago-33	PEP01000C5I0	SB12AGO33	3.49	20 608	7.300	105.57	105.67	105.64	105.5572	6.45	6.44	6.44	6.4524	63	4-Feb-25	315	6.43	6.04	8.53
12-Ago-34	PEP01000C5G4	SB12AGO34	2.58	17 560	5.400	90.99	91.58	91.51	91.2855	6.71	6.62	6.63	6.6637	25	4-Feb-25	94	7.36	6.90	9.53
12-Ago-37	PEP01000C2Z1	SB12AGO37	3.30	20 481	6.900	99.33	99.49	99.49	99.5164	7.00	6.98	6.98	6.9769	14	4-Feb-25	67	8.41	7.86	12.53
12-Ago-39	PEP01000C5J8	SB12AGO39	4.50	15 811	7.600	104.41	104.59	104.50	104.6202	7.13	7.11	7.12	7.1063	28	4-Feb-25	286	8.91	8.32	14.53
12-Ago-40	PEP01000C5H2	SB12AGO40	2.56	12 442	5.350	83.59	83.87	83.87	83.8137	7.14	7.10	7.10	7.1063	55	4-Feb-25	169	10.07	9.41	15.53
12-Feb-42	PEP01000C4L7	SB12FEB42	3.28	5 033	6.850	-	-	-	97.8057	-	-	-	7.0930	-	31-Ene-25	4	10.03	9.37	17.03
12-Feb-55	PEP01000C4S2	SB12FEB55	3.21	3 537	6.714	-	-	-	95.6677	-	-	-	7.0828	-	13-Dic-24	30	12.70	11.86	30.03
12-Feb-30	PEP01000C4U8	SB12FEB30	1.38	77	2,89%+VAC	-	-	-	102.0195	-	-	-	2.4388	-	18-Ago-23	20	4.72	4.61	5.03
31-Ene-35	PEP01000CV85	SB31ENE35	0.08	911	7,39% + VAC	-	-	-	128.2862	-	-	-	3.9190	-	17-Dic-24	2	7.70	7.41	9.99
12-Feb-40	PEP01000C4V6	SB12FEB40	1.50	228	3,14%+VAC	-	-	-	87.9952	-	-	-	4.2118	-	10-Ago-23	50	11.82	11.34	15.03
12-Ago-46	PEP01000C1S8	SB12AGO46	1.83	649	3,83% + VAC	-	-	-	96.2121	-	-	-	4.0788	-	11-Oct-24	52	14.63	14.06	21.53
12-Feb-54	PEP01000C4T0	SB12FEB54	1.56	1 234	3,26%+VAC	-	-	-	88.1405	-	-	-	3.9388	-	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).



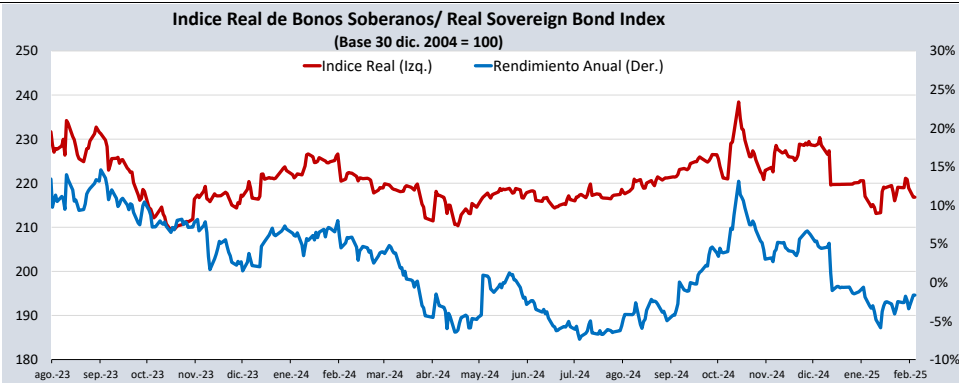
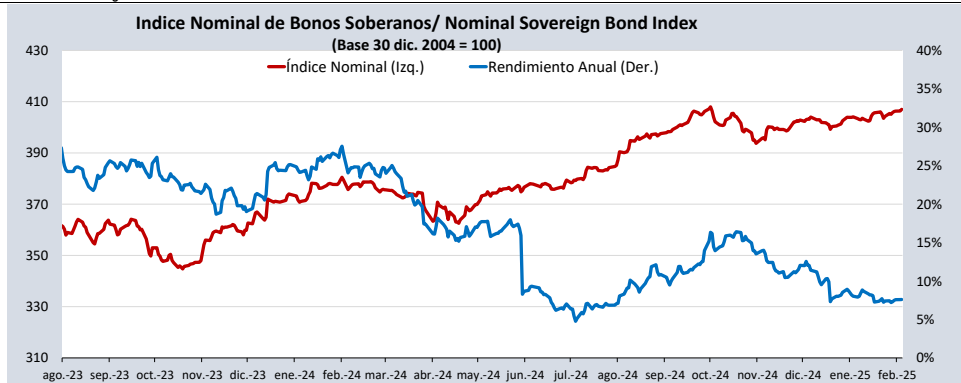
Fuente/Source: MEF, BCRP, BLOOMBERG, DATATEC.

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	101.3260	0.01	-0.03	-0.29	4.4030	-5	-5	63	0.46	0.45	0.46
23-ene-26	US715638DE95	346	2.392	97.7060	0.00	0.03	-0.43	4.8490	0	0	47	0.96	0.94	0.98
30-ene-26	XS1315181708	€845	2.750	99.7640	-0.02	0.16	-0.52	2.9960	2	-16	55	0.98	0.97	1.00
25-ago-27	US715638BU55	618	4.125	98.4650	0.08	0.02	-0.50	4.7690	-4	0	22	2.41	2.35	2.59
20-jun-30	US715638DA73	645	2.844	88.6350	0.04	-0.02	-0.50	5.3010	-1	1	12	4.98	4.85	5.45
30-mar-30	XS1373156618	€935	3.750	101.2610	-0.09	0.19	-0.69	3.4730	2	-4	15	4.60	4.52	5.06
23-ene-31	US715638DF60	3.207	2.783	86.1700	0.03	-0.02	-0.52	5.5360	-1	1	11	5.49	5.35	6.05
01-dic-32	US715638DP43	1.000	1.862	76.4300	0.02	-0.07	-0.46	5.6280	0	2	9	7.19	7.00	7.94
21-nov-33	US715638AP79	2.152	8.750	119.0530	0.00	-0.25	-0.89	5.9360	0	3	12	6.45	6.27	8.92
11-mar-33	XS2314020806	€825	1.250	81.4810	0.02	0.21	-0.78	3.9710	0	-3	13	7.63	7.48	8.21
15-ene-34	US715638DU38	2.250	3.000	81.1400	0.00	-0.14	-0.62	5.7230	0	3	10	7.76	7.54	9.08
08-feb-35	US715638EB48	1.250	5.375	96.7070	-0.04	-0.19	-0.55	5.8140	0	3	8	7.62	7.41	10.16
17-nov-36	XS2408608219	€1.000	1.950	79.4440	0.02	0.27	-0.80	4.1970	0	-3	10	10.34	10.13	11.96
14-mar-37	US715638AU64	1.130	6.550	105.2410	0.08	-0.19	-0.81	5.9360	-1	2	9	8.44	8.20	12.28
11-mar-41	US715638DS81	1.250	3.300	72.6820	0.00	-0.10	-0.72	5.9630	0	1	9	11.68	11.34	16.33
18-nov-50	US715638BM30	2.545	5.625	93.6680	0.05	0.04	-0.54	6.1150	0	0	4	13.35	12.95	26.16
10-mar-51	US715638DT64	1.750	3.550	67.8770	0.07	0.06	-0.71	6.0010	-1	-1	7	14.81	14.38	26.47
08-ago-54	US715638EC21	1.750	5.875	95.7860	0.09	0.07	-0.67	6.1870	-1	-1	5	13.63	13.22	29.94
01-dic-60	US715638DQ26	2.000	2.780	53.5530	0.07	0.02	-0.59	5.9160	-1	0	6	17.61	17.11	36.34
15-ene-72	US715638DW93	1.000	3.600	61.5660	0.08	0.17	-0.72	6.0890	-1	-2	7	17.09	16.59	47.63
28-jul-21	US715638DR09	1.000	3.230	53.4670	0.05	0.05	-0.57	6.0580	0	-1	6	17.16	16.65	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	407	1	2	7.60	1	40	2.57	4.69	8.41	12.84	13.56	13.54	9.81	12.81	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	217	0	-2		-1.65	0	96	2.48	36.55	6.38	19.89	34.71						



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.