



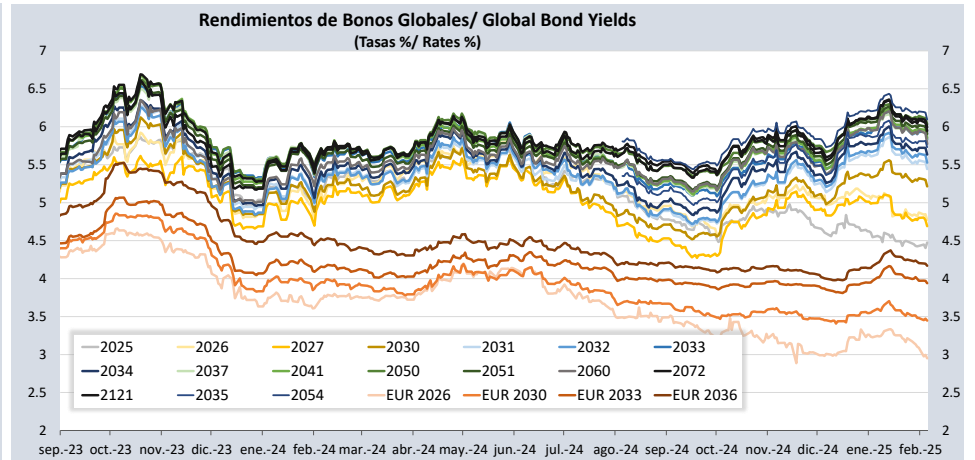
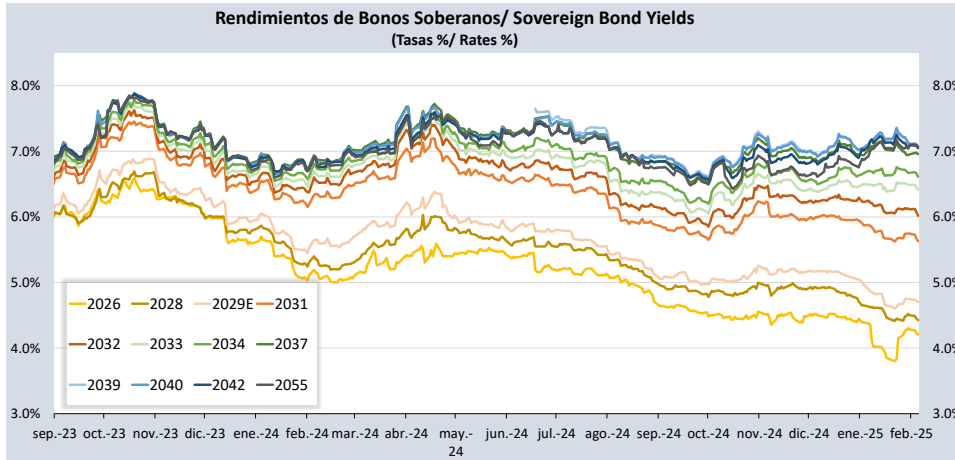
PERU: REPORTE DIARIO / DAILY REPORT

05/02/2025

Bonos soberanos / Sovereign bonds

Bonos* / Bonds			Saldo vigente Millones \$ / 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			Intereses corridos / Accrued Interest (%)	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. \$) / Amount (Millions PEN)
				Compra / Bid	Venta / Ask	Compra / Bid	Venta / Ask												
12-Ago-26	PEP01000C0J9	SB12AGO26	3.94	3 937	8.200	-	-	-	105.8092	-	-	-	4.2069	-	30-Ene-25	0	1.42	1.37	1.52
12-Ago-28	PEP01000C5D1	SB12AGO28	3.05	7 225	6.350	106.05	106.20	106.17	106.1713	4.46	4.41	4.42	4.4244	5	5-Feb-25	18	3.17	3.31	3.52
12-Feb-29	PEP01000C5F6	SB12FEB29E	2.86	13 176	5.940	104.28	104.69	104.43	104.4401	4.74	4.63	4.70	4.7000	1	5-Feb-25	3	3.60	3.44	4.02
12-Ago-31	PEP01000C4G7	SB12AGO31	3.34	19 573	6.950	107.05	107.27	107.11	107.1249	5.64	5.60	5.63	5.6288	12	5-Feb-25	32	5.31	5.02	6.52
12-Ago-32	PEP01000C5E9	SB12AGO32	2.96	21 588	6.150	100.68	100.80	100.86	100.8166	6.04	6.02	6.01	6.0166	39	5-Feb-25	218	6.05	5.70	7.52
12-Ago-33	PEP01000C5I0	SB12AGO33	3.51	20 608	7.300	105.77	106.03	105.90	105.8196	6.42	6.38	6.40	6.4125	33	5-Feb-25	258	6.43	6.05	8.52
12-Ago-34	PEP01000C5G4	SB12AGO34	2.60	17 560	5.400	91.58	91.91	91.71	91.6309	6.62	6.57	6.60	6.6108	31	5-Feb-25	73	7.36	6.90	9.52
12-Ago-37	PEP01000C2Z1	SB12AGO37	3.32	20 481	6.900	99.58	99.66	99.66	99.6715	6.97	6.96	6.96	6.9578	29	5-Feb-25	103	8.41	7.87	12.52
12-Ago-39	PEP01000C5J8	SB12AGO39	4.52	15 811	7.600	104.81	105.04	105.04	104.9506	7.09	7.06	7.06	7.0700	57	5-Feb-25	424	8.92	8.33	14.52
12-Ago-40	PEP01000C5H2	SB12AGO40	2.57	12 442	5.350	84.06	84.28	84.28	84.1113	7.08	7.05	7.05	7.0700	15	5-Feb-25	40	10.08	9.42	15.52
12-Feb-42	PEP01000C4L7	SB12FEB42	3.29	5 033	6.850	-	-	-	98.1509	-	-	-	7.0567	-	5-Feb-25	0	10.04	9.38	17.02
12-Feb-55	PEP01000C4S2	SB12FEB55	3.23	3 537	6.714	-	-	-	96.0956	-	-	-	7.0465	-	13-Dic-24	30	12.73	11.90	30.02
12-Feb-30	PEP01000C4U8	SB12FEB30	1.39	77	2,89%+VAC	-	-	-	102.1625	-	-	-	2.4086	-	18-Ago-23	20	4.72	4.61	5.02
31-Ene-35	PEP01000CV85	SB31ENE35	0.10	911	7,39% + VAC	-	-	-	128.7217	-	-	-	3.8726	-	17-Dic-24	2	7.70	7.42	9.99
12-Feb-40	PEP01000C4V6	SB12FEB40	1.51	228	3,14%+VAC	-	-	-	88.3562	-	-	-	4.1765	-	10-Ago-23	50	11.83	11.35	15.02
12-Ago-46	PEP01000C1S8	SB12AGO46	1.84	649	3,83% + VAC	-	-	-	96.7008	-	-	-	4.0435	-	11-Oct-24	52	14.65	14.08	21.52
12-Feb-54	PEP01000C4T0	SB12FEB54	1.57	1 234	3,26%+VAC	-	-	-	88.6958	-	-	-	3.9036	-	31-Ene-25	8	18.21	17.53	29.02

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.

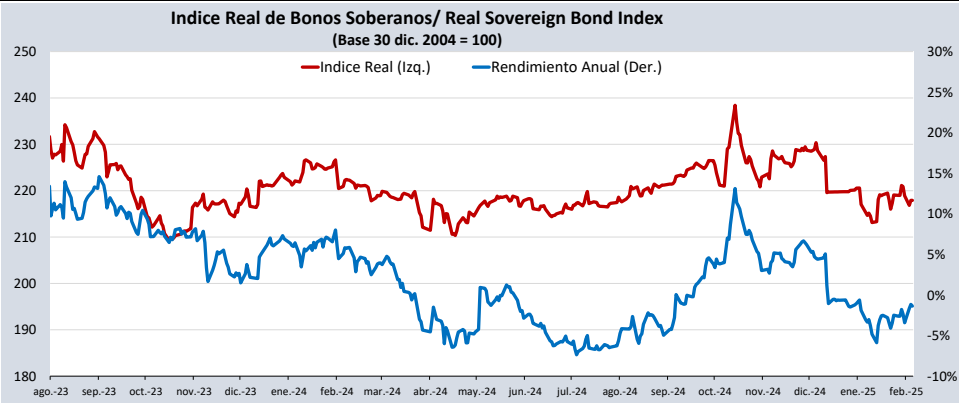
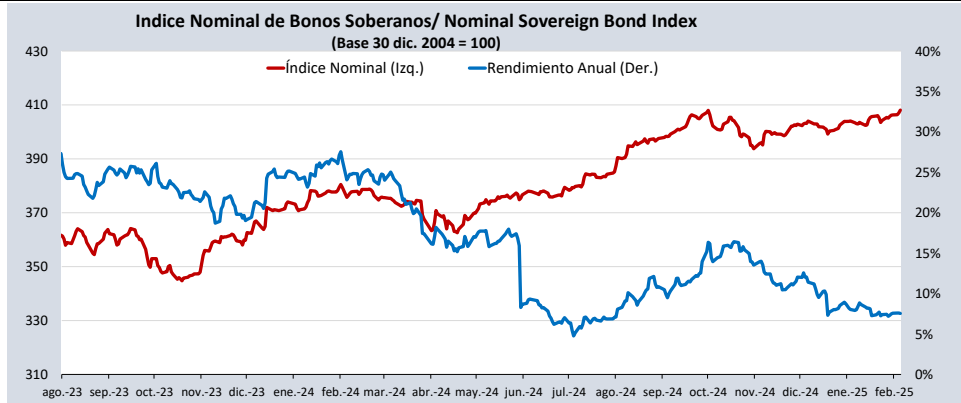
Bonos globales**** / Global bonds

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	101.2850	-0.04	-0.07	-0.37	4.4750	7	4	82	0.46	0.45	0.46
23-ene-26	US715638DE95	346	2.392	97.7810	0.08	0.10	-0.42	4.7740	-8	-7	46	0.96	0.94	0.98
30-ene-26	XS1315181708	€845	2.750	99.8080	0.04	0.18	-0.47	2.9500	-5	-19	49	0.98	0.97	1.00
25-ago-27	US715638BU55	618	4.125	98.6540	0.19	0.23	-0.58	4.6900	-8	-9	24	2.41	2.35	2.59
20-jun-30	US715638DA73	645	2.844	89.0170	0.38	0.43	-0.54	5.2140	-9	-9	13	4.98	4.85	5.45
30-mar-30	XS1373156618	€935	3.750	101.3800	0.12	0.31	-0.65	3.4470	-3	-7	14	4.59	4.52	5.06
23-ene-31	US715638DF60	3 207	2.783	86.6080	0.44	0.50	-0.51	5.4430	-9	-10	11	5.49	5.35	6.05
01-dic-32	US715638DP43	1 000	1.862	76.9790	0.55	0.59	-0.54	5.5270	-10	-10	10	7.19	7.00	7.93
21-nov-33	US715638AP79	2 152	8.750	119.8350	0.78	0.70	-0.91	5.8320	-10	-10	12	6.46	6.27	8.92
11-mar-33	XS2314020806	€825	1.250	81.6760	0.20	0.53	-0.81	3.9390	-3	-8	13	7.63	7.48	8.21
15-ene-34	US715638DU38	2 250	3.000	81.6930	0.55	0.48	-0.59	5.6340	-9	-7	10	7.76	7.55	9.07
08-feb-35	US715638EB48	1 250	5.375	97.3270	0.62	0.53	-0.57	5.7300	-8	-7	8	7.63	7.42	10.15
17-nov-36	XS2408608219	€1 000	1.950	79.6710	0.23	0.58	-0.80	4.1690	-3	-7	10	10.34	10.13	11.95
14-mar-37	US715638AU64	1 130	6.550	106.1310	0.89	0.83	-0.83	5.8360	-10	-9	9	8.46	8.22	12.28
11-mar-41	US715638DS81	1 250	3.300	73.6000	0.92	0.92	-0.69	5.8540	-11	-11	8	11.71	11.38	16.33
18-nov-50	US715638BM30	2 545	5.625	94.6740	1.01	1.18	-0.32	6.0340	-8	-9	3	13.41	13.02	26.16
10-mar-51	US715638DT64	1 750	3.550	68.8520	0.98	1.09	-0.70	5.9050	-10	-11	7	14.89	14.47	26.47
08-ago-54	US715638EC21	1 750	5.875	97.0090	1.22	1.37	-0.69	6.0950	-9	-10	5	13.72	13.32	29.93
01-dic-60	US715638DQ26	2 000	2.780	54.8920	1.34	1.49	-0.62	5.7740	-14	-16	7	17.84	17.34	36.34
15-ene-72	US715638DW93	1 000	3.600	62.5650	1.00	1.15	-0.71	5.9930	-10	-11	7	17.29	16.79	47.63
28-jul-21	US715638DR09	1 000	3.230	54.4920	1.03	1.15	-0.59	5.9450	-11	-13	6	17.47	16.97	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	408	1	2	7.54	-6	24	2.56	4.68	8.39	12.83	13.57	13.54	9.82	12.80	10.27	6.40	3.03	2.09

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	12-Feb-54
Índice de bonos soberanos real / Real sovereign bond index	218	0	-3	-1.36	-20	43	2.47	36.49	6.37	19.89	34.77



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

* Para mayor información respecto a la valorización de los bonos y letras puede consultar en: http://www.mef.gov.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.