



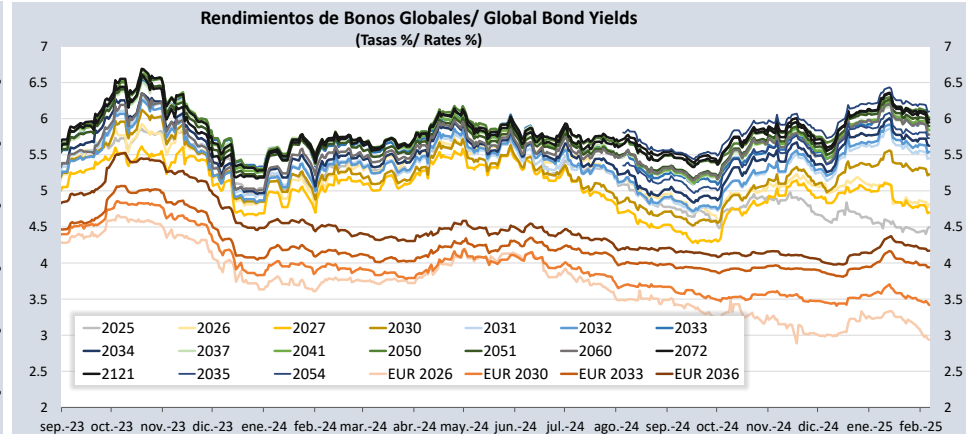
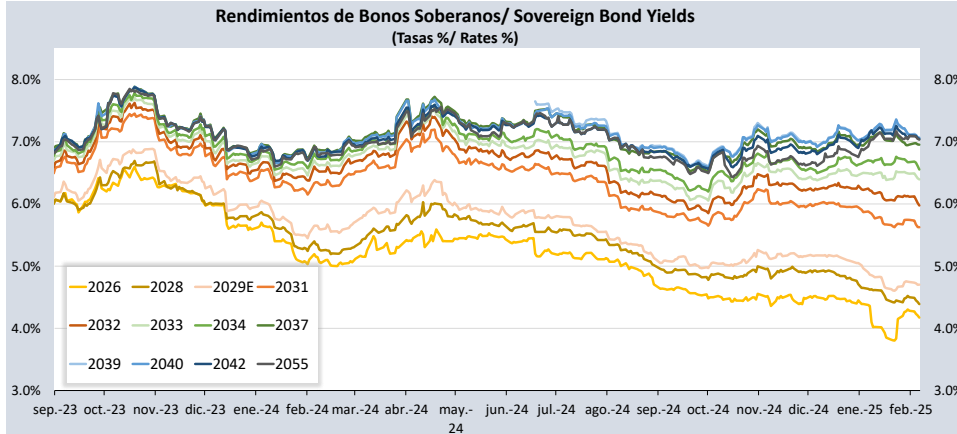
PERU: REPORTE DIARIO / DAILY REPORT

06/02/2025

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 | 3.97 | 3 937 | 8.200 | - | - | - | 105.8510 | - | - | - | 4.1725 | - | 30-Ene-25 | 0 | 1.42 | 1.36 | 1.52 |
| 12-Ago-28 | PEP01000C5D1 | SB12AGO28 | 3.07 | 7 225 | 6.350 | 106.08 | 106.56 | 106.26 | 106.2813 | 4.45 | 4.30 | 4.39 | 4.3900 | 1 | 6-Feb-25 | 2 | 3.17 | 3.31 | 3.52 |
| 12-Feb-29 | PEP01000C5F6 | SB12FEB29E | 2.87 | 13 176 | 5.940 | 104.24 | 104.61 | 104.50 | 104.4325 | 4.75 | 4.65 | 4.68 | 4.7014 | 5 | 6-Feb-25 | 28 | 3.60 | 3.43 | 4.02 |
| 12-Ago-31 | PEP01000C4G7 | SB12AGO31 | 3.36 | 19 573 | 6.950 | 107.16 | 107.27 | 107.22 | 107.1450 | 5.62 | 5.60 | 5.61 | 5.6248 | 17 | 6-Feb-25 | 56 | 5.30 | 5.02 | 6.52 |
| 12-Ago-32 | PEP01000C5E9 | SB12AGO32 | 2.97 | 21 588 | 6.150 | 101.03 | 101.39 | 101.15 | 101.0651 | 5.98 | 5.92 | 5.96 | 5.9747 | 29 | 6-Feb-25 | 170 | 6.05 | 5.71 | 7.52 |
| 12-Ago-33 | PEP01000C5I0 | SB12AGO33 | 3.53 | 20 608 | 7.300 | 106.03 | 106.36 | 106.09 | 105.9443 | 6.38 | 6.33 | 6.37 | 6.3935 | 10 | 6-Feb-25 | 78 | 6.43 | 6.05 | 8.52 |
| 12-Ago-34 | PEP01000C5G4 | SB12AGO34 | 2.61 | 17 560 | 5.400 | 91.58 | 92.37 | 92.24 | 92.0046 | 6.62 | 6.50 | 6.52 | 6.5538 | 24 | 6-Feb-25 | 48 | 7.36 | 6.91 | 9.52 |
| 12-Ago-37 | PEP01000C2Z1 | SB12AGO37 | 3.34 | 20 481 | 6.900 | 99.74 | 100.06 | 99.98 | 99.7158 | 6.95 | 6.91 | 6.92 | 6.9524 | 19 | 6-Feb-25 | 118 | 8.41 | 7.87 | 12.52 |
| 12-Ago-39 | PEP01000C5J8 | SB12AGO39 | 4.54 | 15 811 | 7.600 | 104.68 | 105.50 | 105.32 | 104.9800 | 7.10 | 7.01 | 7.03 | 7.0668 | 37 | 6-Feb-25 | 392 | 8.92 | 8.33 | 14.52 |
| 12-Ago-40 | PEP01000C5H2 | SB12AGO40 | 2.59 | 12 442 | 5.350 | 83.88 | 84.53 | 84.53 | 84.2235 | 7.10 | 7.02 | 7.02 | 7.0565 | 15 | 6-Feb-25 | 104 | 10.08 | 9.42 | 15.52 |
| 12-Feb-42 | PEP01000C4L7 | SB12FEB42 | 3.31 | 5 033 | 6.850 | - | - | - | 98.2801 | - | - | - | 7.0432 | - | 6-Feb-25 | 0 | 10.05 | 9.38 | 17.02 |
| 12-Feb-55 | PEP01000C4S2 | SB12FEB55 | 3.25 | 3 537 | 6.714 | - | - | - | 96.2558 | - | - | - | 7.0330 | - | 13-Dic-24 | 30 | 12.74 | 11.91 | 30.02 |
| 12-Feb-30 | PEP01000C4U8 | SB12FEB30 | 1.40 | 77 | 2,89%+VAC | - | - | - | 102.1648 | - | - | - | 2.4079 | - | 18-Ago-23 | 20 | 4.71 | 4.60 | 5.02 |
| 31-Ene-35 | PEP01000CV85 | SB31ENE35 | 0.12 | 911 | 7,39% + VAC | - | - | - | 129.1706 | - | - | - | 3.8250 | - | 17-Dic-24 | 2 | 7.71 | 7.42 | 9.99 |
| 12-Feb-40 | PEP01000C4V6 | SB12FEB40 | 1.52 | 228 | 3,14%+VAC | - | - | - | 88.4406 | - | - | - | 4.1684 | - | 10-Ago-23 | 50 | 11.83 | 11.35 | 15.02 |
| 12-Ago-46 | PEP01000C1S8 | SB12AGO46 | 1.85 | 649 | 3,83% + VAC | - | - | - | 96.8818 | - | - | - | 4.0305 | - | 11-Oct-24 | 52 | 14.66 | 14.09 | 21.52 |
| 12-Feb-54 | PEP01000C4T0 | SB12FEB54 | 1.58 | 1 234 | 3,26%+VAC | - | - | - | 88.9041 | - | - | - | 3.8905 | - | 31-Ene-25 | 8 | 18.23 | 17.54 | 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).



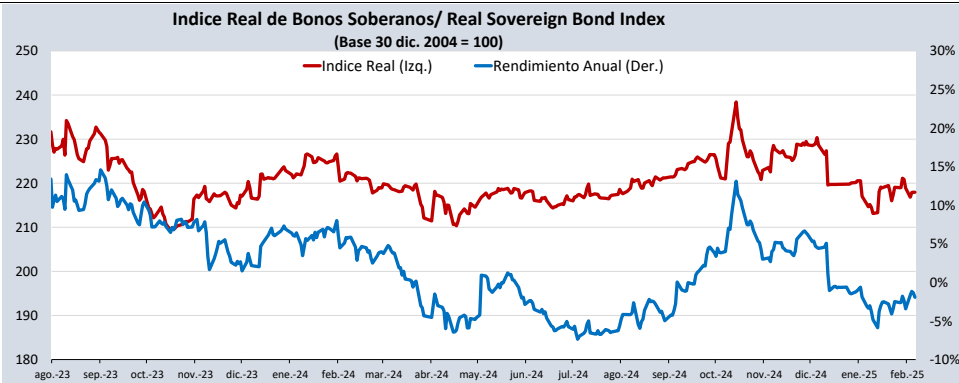
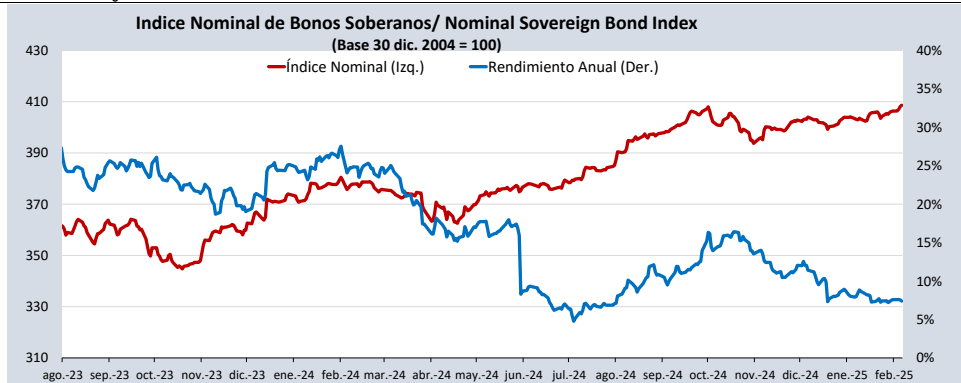
Fuente/Source: MEF, BCRP, BLOOMBERG, DATATEC.

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 | 101.2670 | -0.02 | -0.09 | -0.41 | 4.4970 | 2 | 7 | 89 | 0.46 | 0.45 | 0.46 |
| 23-ene-26 | US715638DE95 | 346 | 2.392 | 97.7500 | -0.03 | 0.05 | -0.40 | 4.8150 | 4 | 0 | 43 | 0.96 | 0.94 | 0.98 |
| 30-ene-26 | XS1315181708 | €845 | 2.750 | 99.8220 | 0.01 | 0.16 | -0.52 | 2.9360 | -1 | -17 | 55 | 0.98 | 0.96 | 0.99 |
| 25-ago-27 | US715638BU55 | 618 | 4.125 | 98.6320 | -0.02 | 0.18 | -0.56 | 4.7000 | 1 | -7 | 24 | 2.40 | 2.35 | 2.58 |
| 20-jun-30 | US715638DA73 | 645 | 2.844 | 88.9580 | -0.06 | 0.30 | -0.51 | 5.2280 | 1 | -6 | 12 | 4.97 | 4.85 | 5.44 |
| 30-mar-30 | XS1373156618 | €935 | 3.750 | 101.5110 | 0.13 | 0.30 | -0.69 | 3.4190 | -3 | -6 | 15 | 4.59 | 4.52 | 5.05 |
| 23-ene-31 | US715638DF60 | 3.207 | 2.783 | 86.5660 | -0.04 | 0.32 | -0.51 | 5.4530 | 1 | -6 | 11 | 5.49 | 5.34 | 6.05 |
| 01-dic-32 | US715638DP43 | 1.000 | 1.862 | 76.9150 | -0.06 | 0.40 | -0.52 | 5.5400 | 1 | -7 | 9 | 7.19 | 7.00 | 7.93 |
| 21-nov-33 | US715638AP79 | 2.152 | 8.750 | 119.7520 | -0.08 | 0.41 | -0.93 | 5.8420 | 1 | -6 | 12 | 6.45 | 6.27 | 8.92 |
| 11-mar-33 | XS2314020806 | €825 | 1.250 | 81.6830 | 0.01 | 0.39 | -0.81 | 3.9410 | 0 | -6 | 13 | 7.63 | 7.48 | 8.21 |
| 15-ene-34 | US715638DU38 | 2.250 | 3.000 | 81.7570 | 0.06 | 0.38 | -0.59 | 5.6240 | -1 | -6 | 9 | 7.76 | 7.54 | 9.07 |
| 08-feb-35 | US715638EB48 | 1.250 | 5.375 | 97.3320 | 0.00 | 0.39 | -0.53 | 5.7290 | 0 | -5 | 7 | 7.62 | 7.41 | 10.15 |
| 17-nov-36 | XS2408608219 | €1.000 | 1.950 | 79.6750 | 0.00 | 0.44 | -0.79 | 4.1700 | 0 | -5 | 10 | 10.34 | 10.13 | 11.95 |
| 14-mar-37 | US715638AU64 | 1.130 | 6.550 | 106.1150 | -0.02 | 0.62 | -0.81 | 5.8370 | 0 | -7 | 9 | 8.45 | 8.21 | 12.28 |
| 11-mar-41 | US715638DS81 | 1.250 | 3.300 | 73.6830 | 0.08 | 0.77 | -0.71 | 5.8450 | -1 | -9 | 8 | 11.71 | 11.38 | 16.33 |
| 18-nov-50 | US715638BM30 | 2.545 | 5.625 | 94.9110 | 0.24 | 1.19 | -0.57 | 6.0150 | -2 | -10 | 4 | 13.42 | 13.03 | 26.16 |
| 10-mar-51 | US715638DT64 | 1.750 | 3.550 | 68.9310 | 0.08 | 0.92 | -0.72 | 5.8970 | -1 | -9 | 7 | 14.90 | 14.47 | 26.47 |
| 08-ago-54 | US715638EC21 | 1.750 | 5.875 | 96.9500 | -0.06 | 0.99 | -0.66 | 6.0990 | 0 | -8 | 5 | 13.71 | 13.31 | 29.93 |
| 01-dic-60 | US715638DQ26 | 2.000 | 2.780 | 54.8410 | -0.05 | 1.19 | -0.63 | 5.7790 | 0 | -13 | 7 | 17.83 | 17.33 | 36.34 |
| 15-ene-72 | US715638DW93 | 1.000 | 3.600 | 62.6460 | 0.08 | 0.97 | -0.69 | 5.9850 | -1 | -9 | 6 | 17.30 | 16.80 | 47.62 |
| 28-jul-21 | US715638DR09 | 1.000 | 3.230 | 54.4620 | -0.03 | 0.86 | -0.55 | 5.9480 | 0 | -9 | 6 | 17.46 | 16.96 | 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 | 409 | 1 | 2 | 7.40 | -15 | -9 | 2.56 | 4.68 | 8.38 | 12.82 | 13.59 | 13.54 | 9.85 | 12.79 | 10.26 | 6.40 | 3.03 | 2.09 |
| 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 | 218 | 0 | -3 | | -1.93 | -58 | 42 | | | 12-Feb-30 | | 31-Ene-35 | 12-Feb-40 | 12-Feb-46 | | 12-Feb-54 | | |
| | | | | | | | | | 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.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.