



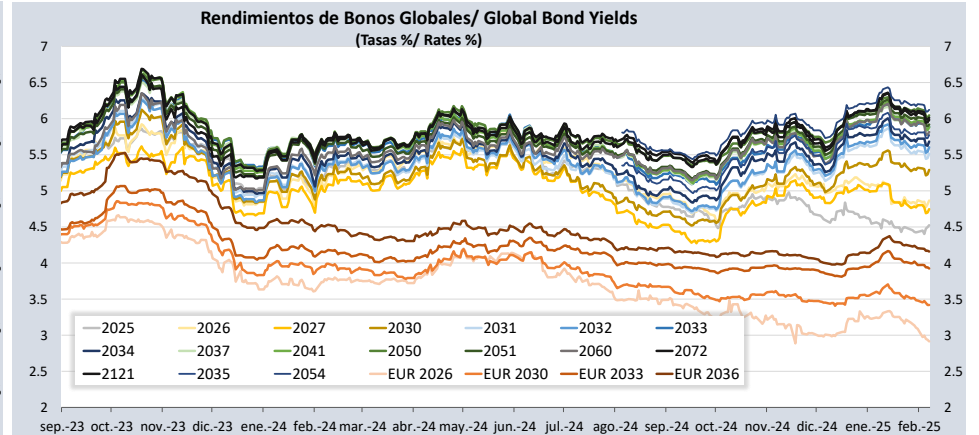
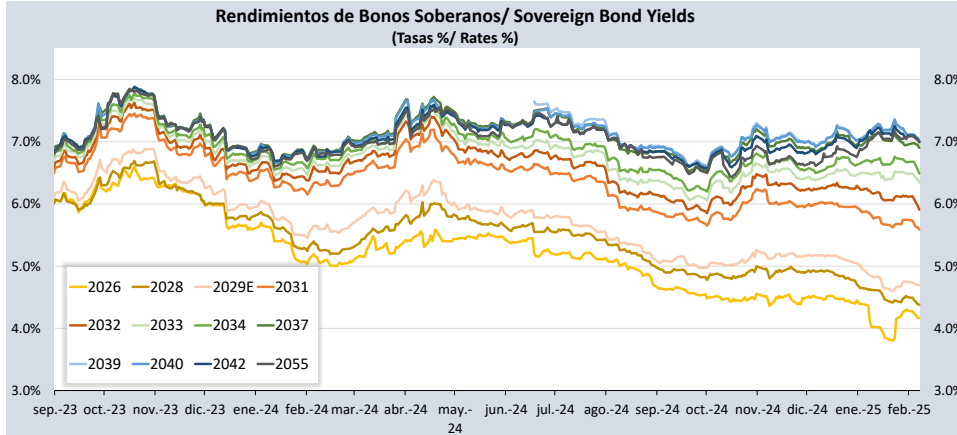
PERU: REPORTE DIARIO / DAILY REPORT

07/02/2025

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	3.99	3 937	8.200	-	-	-	105.8561	-	-	-	4.1625	-	30-Ene-25	0	1.42	1.36	1.52
12-Ago-28	PEP01000C5D1	SB12AGO28	3.09	7 225	6.350	106.14	106.45	106.29	106.3103	4.43	4.33	4.38	4.3800	1	6-Feb-25	2	3.17	3.31	3.52
12-Feb-29	PEP01000C5F6	SB12FEB29E	2.89	13 176	5.940	-	-	-	104.4721	-	-	-	4.6900	-	6-Feb-25	28	3.59	3.43	4.02
12-Ago-31	PEP01000C4G7	SB12AGO31	3.38	19 573	6.950	107.27	107.44	107.27	107.3445	5.60	5.57	5.60	5.5885	8	6-Feb-25	56	5.30	5.02	6.52
12-Ago-32	PEP01000C5E9	SB12AGO32	2.99	21 588	6.150	101.42	101.57	101.42	101.4602	5.92	5.89	5.92	5.9083	20	6-Feb-25	170	6.05	5.71	7.52
12-Ago-33	PEP01000C5I0	SB12AGO33	3.55	20 608	7.300	106.23	106.63	106.36	106.2922	6.35	6.29	6.33	6.3409	24	6-Feb-25	78	6.43	6.05	8.52
12-Ago-34	PEP01000C5G4	SB12AGO34	2.63	17 560	5.400	92.37	92.76	92.63	92.4307	6.50	6.44	6.46	6.4891	28	6-Feb-25	48	7.37	6.92	9.52
12-Ago-37	PEP01000C2Z1	SB12AGO37	3.36	20 481	6.900	99.33	100.47	100.39	100.1153	7.00	6.86	6.87	6.9033	45	6-Feb-25	118	8.42	7.88	12.52
12-Ago-39	PEP01000C5J8	SB12AGO39	4.56	15 811	7.600	105.32	105.78	105.53	105.5358	7.03	6.98	7.01	7.0061	48	6-Feb-25	392	8.93	8.35	14.52
12-Ago-40	PEP01000C5H2	SB12AGO40	2.60	12 442	5.350	84.53	84.70	84.70	84.6809	7.02	7.00	7.00	7.0010	13	6-Feb-25	104	10.10	9.44	15.52
12-Feb-42	PEP01000C4L7	SB12FEB42	3.33	5 033	6.850	98.1715	99.18	98.70	98.6938	7.06	6.95	7.00	7.0000	4	6-Feb-25	0	10.06	9.40	17.02
12-Feb-55	PEP01000C4S2	SB12FEB55	3.27	3 537	6.714	-	-	-	96.7705	-	-	-	6.9898	-	13-Dic-24	30	12.78	11.95	30.02
12-Feb-30	PEP01000C4U8	SB12FEB30	1.41	77	2,89%+VAC	-	-	-	102.2468	-	-	-	2.3905	-	18-Ago-23	20	4.71	4.60	5.02
31-Ene-35	PEP01000CV85	SB31ENE35	0.14	911	7,39% + VAC	-	-	-	129.7130	-	-	-	3.7679	-	17-Dic-24	2	7.71	7.43	9.99
12-Feb-40	PEP01000C4V6	SB12FEB40	1.53	228	3,14%+VAC	-	-	-	88.9856	-	-	-	4.1154	-	10-Ago-23	50	11.84	11.37	15.02
12-Ago-46	PEP01000C1S8	SB12AGO46	1.86	649	3,83% + VAC	-	-	-	97.4211	-	-	-	3.9919	-	11-Oct-24	52	14.68	14.11	21.52
12-Feb-54	PEP01000C4T0	SB12FEB54	1.59	1 234	3,26%+VAC	-	-	-	89.5172	-	-	-	3.8521	-	31-Ene-25	8	18.27	17.59	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.

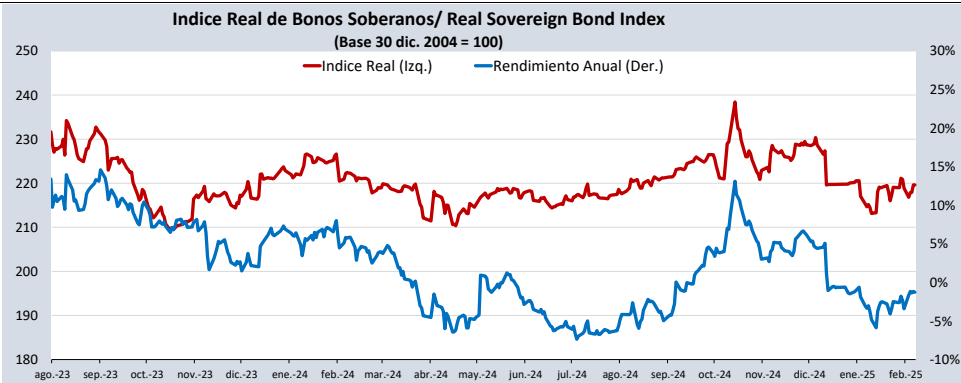
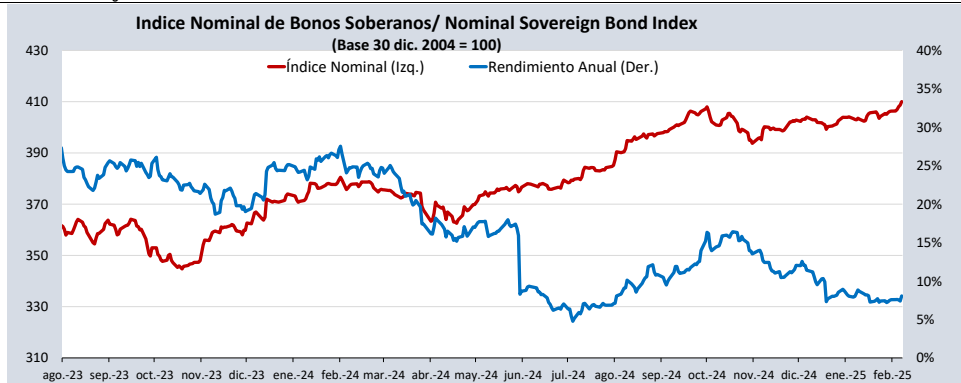
Bonos globales**** / Global bonds

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	101.2310	-0.04	-0.10	-0.36	4.5240	3	9	81	0.46	0.45	0.46
23-ene-26	US715638DE95	346	2.392	97.7220	-0.03	0.05	-0.42	4.8660	5	-1	46	0.96	0.93	0.97
30-ene-26	XS1315181708	€845	2.750	99.8430	0.02	0.17	-0.46	2.9140	-2	-18	49	0.97	0.96	0.99
25-ago-27	US715638BU55	618	4.125	98.5280	-0.10	0.14	-0.52	4.7460	5	-5	22	2.40	2.35	2.58
20-jun-30	US715638DA73	645	2.844	88.7030	-0.25	0.17	-0.52	5.2910	6	-3	12	4.97	4.84	5.44
30-mar-30	XS1373156618	€935	3.750	101.5100	0.00	0.29	-0.65	3.4190	0	-6	14	4.59	4.51	5.05
23-ene-31	US715638DF60	3 207	2.783	86.2920	-0.27	0.23	-0.50	5.5150	6	-4	11	5.49	5.34	6.04
01-dic-32	US715638DP43	1 000	1.862	76.5900	-0.33	0.26	-0.53	5.6040	6	-4	10	7.19	6.99	7.93
21-nov-33	US715638AP79	2 152	8.750	119.3970	-0.35	0.31	-0.89	5.8870	4	-5	12	6.45	6.26	8.91
11-mar-33	XS2314020806	€825	1.250	81.7900	0.11	0.33	-0.76	3.9240	-2	-5	13	7.63	7.48	8.21
15-ene-34	US715638DU38	2 250	3.000	81.4020	-0.36	0.27	-0.59	5.6840	6	-4	10	7.75	7.54	9.07
08-feb-35	US715638EB48	1 250	5.375	97.0180	-0.31	0.29	-0.51	5.7720	4	-4	7	7.62	7.40	10.15
17-nov-36	XS2408608219	€1 000	1.950	79.7620	0.09	0.39	-0.75	4.1590	-1	-5	9	10.34	10.13	11.95
14-mar-37	US715638AU64	1 130	6.550	105.7530	-0.36	0.69	-0.75	5.8780	4	-8	8	8.44	8.20	12.27
11-mar-41	US715638DS81	1 250	3.300	73.3690	-0.31	0.77	-0.65	5.8830	4	-9	8	11.69	11.36	16.32
18-nov-50	US715638BM30	2 545	5.625	94.5210	-0.39	1.19	-0.53	6.0460	3	-10	4	13.40	13.00	26.15
10-mar-51	US715638DT64	1 750	3.550	68.7180	-0.21	1.03	-0.67	5.9190	2	-10	7	14.87	14.45	26.46
08-ago-54	US715638EC21	1 750	5.875	96.6370	-0.31	1.05	-0.63	6.1230	2	-8	5	13.69	13.28	29.93
01-dic-60	US715638DQ26	2 000	2.780	54.5060	-0.34	1.28	-0.62	5.8150	4	-14	7	17.77	17.27	36.34
15-ene-72	US715638DW93	1 000	3.600	62.3600	-0.29	0.98	-0.69	6.0130	3	-9	7	17.24	16.74	47.62
28-jul-21	US715638DR09	1 000	3.230	54.1290	-0.33	0.97	-0.61	5.9840	4	-11	7	17.36	16.85	97.87

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	410	1	4	8.06	67	49	2.55	4.67	8.36	12.80	13.60	13.54	9.86	12.79	10.28	6.42	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	220	0	1	-1.27	-9	215	2.46	36.49	6.37	19.88	34.81



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.