



PERU: REPORTE DIARIO / DAILY REPORT

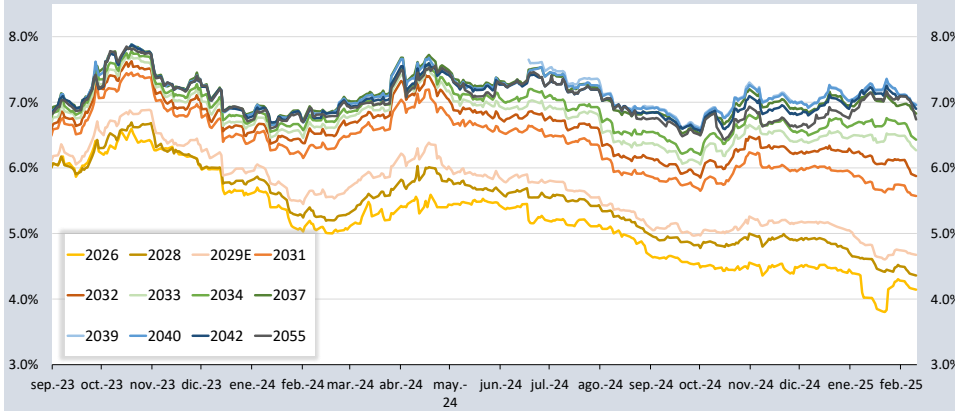
10/02/2025

Bonos soberanos / Sovereign bonds

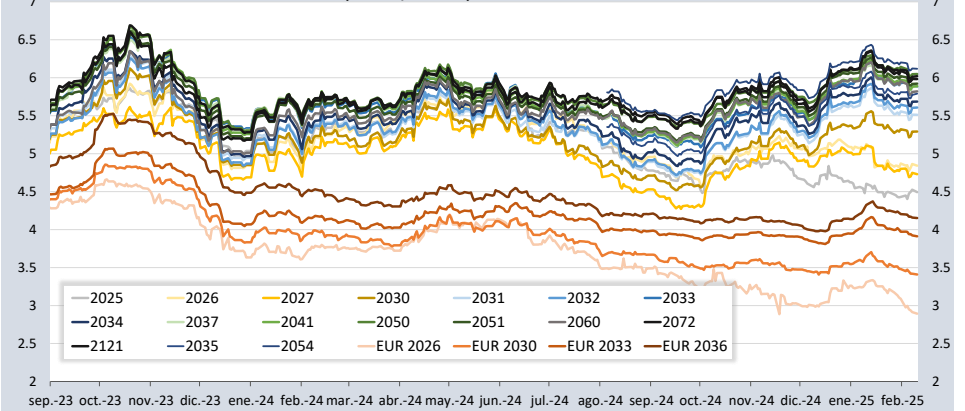
Bonos* / Bonds			Saldo vigente Millones Si. / Millions PEN	Cupón / Coupon (%)	Precio / Price				Rendimiento / Yield				N° Operaciones del día / No. Day Operations	Última Negociación*** / Last trade		Duración / Duration	Duración Modificada	Vida media / Average	
Descripción / Description	ISIN	Nemónico / 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. S/) / Amount (Millions PEN)
			Compra / Bid	Venta / Ask		Compra / Bid	Venta / Ask												
12-Ago-26	PEP01000C0J9	SB12AGO26	4.06	3 937	8.200	-	-	-	105.8564	-	-	-	4.1425	-	30-Ene-25	0	1.41	1.35	1.51
12-Ago-28	PEP01000C5D1	SB12AGO28	3.14	7 225	6.350	106.22	106.88	106.32	106.3639	4.40	4.20	4.37	4.3600	2	10-Feb-25	2	3.16	3.31	3.51
12-Feb-29	PEP01000C5F6	SB12FEB29E	2.94	13 176	5.940	104.27	104.53	104.49	104.5261	4.74	4.67	4.68	4.6733	5	10-Feb-25	12	3.58	3.42	4.01
12-Ago-31	PEP01000C4G7	SB12AGO31	3.44	19 573	6.950	107.32	107.49	107.43	107.4369	5.59	5.56	5.57	5.5707	5	10-Feb-25	14	5.29	5.02	6.51
12-Ago-32	PEP01000C5E9	SB12AGO32	3.04	21 588	6.150	101.72	101.99	101.93	101.6599	5.87	5.82	5.83	5.8748	47	10-Feb-25	653	6.04	5.71	7.51
12-Ago-33	PEP01000C5I0	SB12AGO33	3.61	20 608	7.300	106.89	107.02	106.89	106.7792	6.25	6.23	6.25	6.2673	73	10-Feb-25	326	6.43	6.05	8.51
12-Ago-34	PEP01000C5G4	SB12AGO34	2.67	17 560	5.400	92.80	92.83	92.90	92.8325	6.44	6.43	6.42	6.4290	52	10-Feb-25	113	7.36	6.92	9.51
12-Ago-37	PEP01000C2Z1	SB12AGO37	3.41	20 481	6.900	100.72	100.96	100.96	100.7399	6.83	6.80	6.80	6.8271	56	10-Feb-25	235	8.43	7.89	12.51
12-Ago-39	PEP01000C5J8	SB12AGO39	4.62	15 811	7.600	106.05	106.24	106.24	105.9099	6.95	6.93	6.93	6.9655	26	10-Feb-25	170	8.93	8.35	14.51
12-Ago-40	PEP01000C5H2	SB12AGO40	2.65	12 442	5.350	85.11	85.28	85.20	85.0409	6.95	6.93	6.94	6.9581	22	10-Feb-25	58	10.10	9.45	15.51
12-Feb-42	PEP01000C4L7	SB12FEB42	3.39	5 033	6.850	98.5048	100.15	99.66	99.6611	7.02	6.85	6.90	6.9000	1	10-Feb-25	1	10.09	9.44	17.01
12-Feb-55	PEP01000C4S2	SB12FEB55	3.32	3 537	6.714	97.8558	101.62	100.34	99.8678	6.90	6.60	6.70	6.7374	5	10-Feb-25	11	13.02	12.20	30.01
12-Feb-30	PEP01000C4U8	SB12FEB30	1.43	77	2,89%+VAC	-	-	-	102.2912	-	-	-	2.3805	-	18-Ago-23	20	4.70	4.59	5.01
31-Ene-35	PEP01000CV85	SB31ENE35	0.20	911	7,39% + VAC	-	-	-	130.2156	-	-	-	3.7137	-	17-Dic-24	2	7.71	7.43	9.98
12-Feb-40	PEP01000C4V6	SB12FEB40	1.55	228	3,14%+VAC	-	-	-	89.3390	-	-	-	4.0816	-	10-Ago-23	50	11.84	11.37	15.01
12-Ago-46	PEP01000C1S8	SB12AGO46	1.89	649	3,83% + VAC	-	-	-	99.4330	-	-	-	3.8503	-	11-Oct-24	52	14.75	14.20	21.51
12-Feb-54	PEP01000C4T0	SB12FEB54	1.62	1 234	3,26%+VAC	-	-	-	93.2565	-	-	-	3.6253	-	31-Ene-25	8	18.51	17.86	29.01

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).

Rendimientos de Bonos Soberanos/ Sovereign Bond Yields
 (Tasas %/ Rates %)



Rendimientos de Bonos Globales/ Global Bond Yields
 (Tasas %/ Rates %)



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

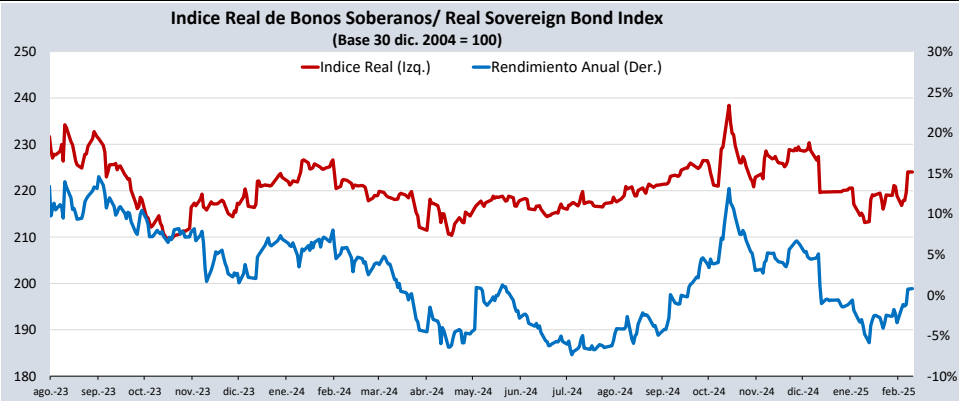
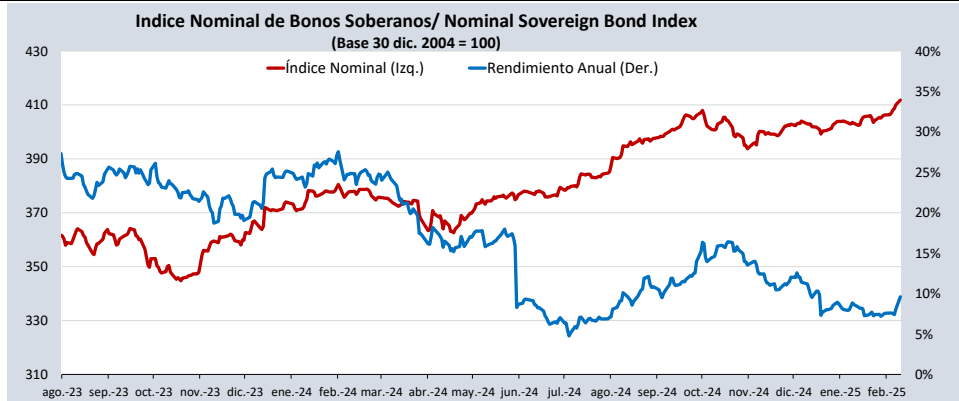
Bonos globales**** / Global bonds

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	101.2370	0.01	-0.08	-0.40	4.4930	-3	4	91	0.45	0.44	0.45
23-ene-26	US715638DE95	346	2.392	97.7500	0.03	0.05	-0.46	4.8420	-2	0	51	0.95	0.92	0.96
30-ene-26	XS1315181708	€845	2.750	99.8630	0.02	0.08	-0.52	2.8930	-2	-8	55	0.97	0.95	0.98
25-ago-27	US715638BU55	618	4.125	98.5670	0.04	0.19	-0.55	4.7300	-2	-7	24	2.39	2.34	2.57
20-jun-30	US715638DA73	645	2.844	88.7080	0.00	0.11	-0.56	5.2910	0	-2	13	4.96	4.83	5.43
30-mar-30	XS1373156618	€935	3.750	101.5520	0.04	0.20	-0.69	3.4090	-1	-5	15	4.58	4.50	5.04
23-ene-31	US715638DF60	3.207	2.783	86.3140	0.01	0.17	-0.54	5.5120	0	-3	12	5.48	5.33	6.04
01-dic-32	US715638DP43	1.000	1.862	76.5790	-0.02	0.17	-0.55	5.6080	0	-2	10	7.18	6.98	7.92
21-nov-33	US715638AP79	2.152	8.750	119.4270	0.04	0.37	-0.90	5.8820	-1	-5	12	6.44	6.26	8.91
11-mar-33	XS2314020806	€825	1.250	81.8710	0.08	0.41	-0.75	3.9120	-1	-6	12	7.62	7.47	8.20
15-ene-34	US715638DU38	2.250	3.000	81.3960	0.00	0.26	-0.60	5.6860	0	-4	10	7.74	7.53	9.06
08-feb-35	US715638EB48	1.250	5.375	96.8820	-0.13	0.14	-0.56	5.7900	2	-2	8	7.82	7.60	10.14
17-nov-36	XS2408608219	€1.000	1.950	79.8250	0.06	0.40	-0.69	4.1520	-1	-5	9	10.33	10.12	11.94
14-mar-37	US715638AU64	1.130	6.550	105.6810	-0.08	0.52	-0.84	5.8860	1	-6	9	8.43	8.19	12.26
11-mar-41	US715638DS81	1.250	3.300	73.3140	-0.05	0.63	-0.70	5.8900	1	-7	8	11.68	11.35	16.31
18-nov-50	US715638BM30	2.545	5.625	94.4930	-0.04	0.87	-0.59	6.0490	0	-7	5	13.39	12.99	26.14
10-mar-51	US715638DT64	1.750	3.550	68.6840	-0.03	0.87	-0.66	5.9220	0	-9	7	14.86	14.44	26.46
08-ago-54	US715638EC21	1.750	5.875	96.6810	0.05	0.99	-0.68	6.1190	0	-8	5	14.10	13.68	29.92
01-dic-60	US715638DQ26	2.000	2.780	54.4450	-0.08	0.96	-0.66	5.8210	1	-10	7	17.75	17.25	36.33
15-ene-72	US715638DW93	1.000	3.600	62.2860	-0.06	0.80	-0.73	6.0200	1	-8	7	17.22	16.71	47.61
28-jul-21	US715638DR09	1.000	3.230	54.1450	0.02	0.72	-0.57	5.9830	0	-8	6	17.35	16.85	97.86

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	412	2	5	9.61	154	202	2.55	4.65	8.33	12.77	13.57	13.55	9.87	12.82	10.28	6.42	3.05	2.15

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	224	0	7	0.79	7	245	2.41	35.91	6.27	19.88	35.53



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.