



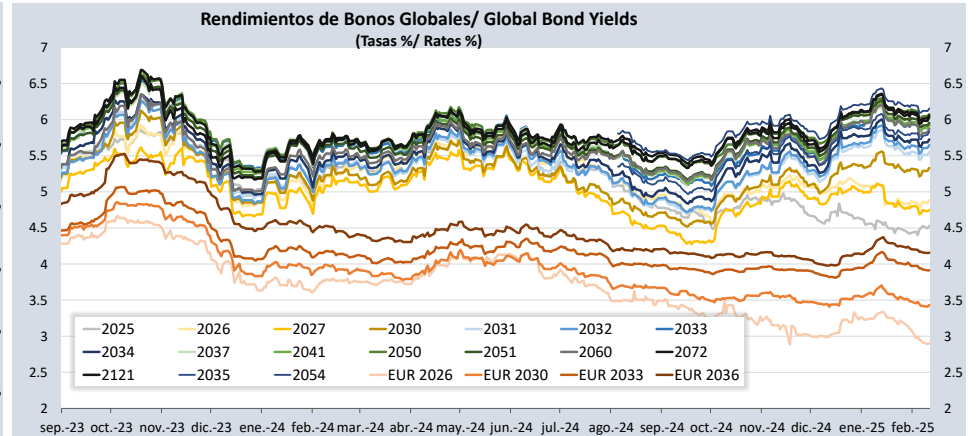
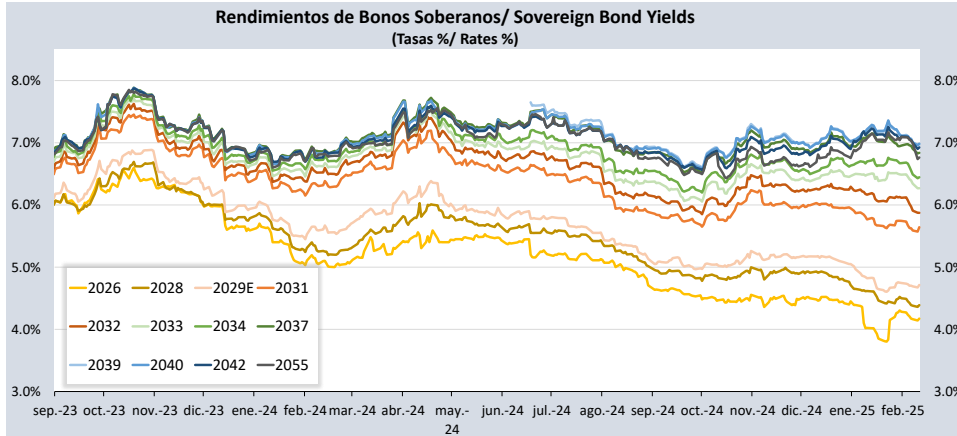
PERU: REPORTE DIARIO / DAILY REPORT

11/02/2025

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 S/. / 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	4.08	3 937	8.200	-	-	-	105.8019	-	-	-	4.1725	-	30-Ene-25	0	1.41	1.35	1.51
12-Ago-28	PEP01000C5D1	SB12AGO28	3.16	7 225	6.350	106.17	106.68	106.25	106.2603	4.41	4.26	4.39	4.3900	3	11-Feb-25	30	3.16	3.31	3.51
12-Feb-29	PEP01000C5F6	SB12FEB29E	2.95	13 176	5.940	104.29	104.60	104.34	104.3766	4.74	4.65	4.72	4.7133	2	11-Feb-25	3	3.58	3.42	4.01
12-Ago-31	PEP01000C4G7	SB12AGO31	3.46	19 573	6.950	106.96	107.07	106.99	107.0465	5.66	5.64	5.65	5.6407	25	11-Feb-25	68	5.29	5.01	6.51
12-Ago-32	PEP01000C5E9	SB12AGO32	3.06	21 588	6.150	101.39	101.76	101.51	101.6712	5.92	5.86	5.90	5.8729	47	11-Feb-25	201	6.04	5.70	7.51
12-Ago-33	PEP01000C5I0	SB12AGO33	3.63	20 608	7.300	106.69	107.02	106.69	106.7727	6.28	6.23	6.28	6.2681	43	11-Feb-25	162	6.43	6.05	8.51
12-Ago-34	PEP01000C5G4	SB12AGO34	2.69	17 560	5.400	92.31	93.10	92.57	92.7241	6.51	6.39	6.47	6.4457	14	11-Feb-25	47	7.36	6.91	9.51
12-Ago-37	PEP01000C2Z1	SB12AGO37	3.43	20 481	6.900	100.22	100.47	100.39	100.6607	6.89	6.86	6.87	6.8368	15	11-Feb-25	52	8.42	7.88	12.51
12-Ago-39	PEP01000C5J8	SB12AGO39	4.64	15 811	7.600	105.41	105.59	105.68	105.8343	7.02	7.00	6.99	6.9737	11	11-Feb-25	83	8.93	8.35	14.51
12-Ago-40	PEP01000C5H2	SB12AGO40	2.66	12 442	5.350	84.62	84.70	84.70	84.8294	7.01	7.00	7.00	6.9839	16	11-Feb-25	40	10.09	9.43	15.51
12-Feb-42	PEP01000C4L7	SB12FEB42	3.41	5 033	6.850	-	-	-	99.4112	-	-	-	6.9258	-	10-Feb-25	1	10.08	9.42	17.01
12-Feb-55	PEP01000C4S2	SB12FEB55	3.34	3 537	6.714	-	-	-	99.5444	-	-	-	6.7632	-	11-Feb-25	0	12.99	12.17	30.01
12-Feb-30	PEP01000C4U8	SB12FEB30	1.44	77	2,89%+VAC	-	-	-	102.0804	-	-	-	2.4246	-	18-Ago-23	20	4.70	4.59	5.01
31-Ene-35	PEP01000CV85	SB31ENE35	0.22	911	7,39% + VAC	-	-	-	130.1261	-	-	-	3.7222	-	17-Dic-24	2	7.70	7.43	9.98
12-Feb-40	PEP01000C4V6	SB12FEB40	1.56	228	3,14%+VAC	-	-	-	89.2394	-	-	-	4.0914	-	10-Ago-23	50	11.83	11.37	15.01
12-Ago-46	PEP01000C1S8	SB12AGO46	1.90	649	3,83% + VAC	-	-	-	99.1688	-	-	-	3.8687	-	11-Oct-24	52	14.74	14.19	21.51
12-Feb-54	PEP01000C4T0	SB12FEB54	1.62	1 234	3,26%+VAC	-	-	-	92.9477	-	-	-	3.6436	-	31-Ene-25	8	18.48	17.84	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).



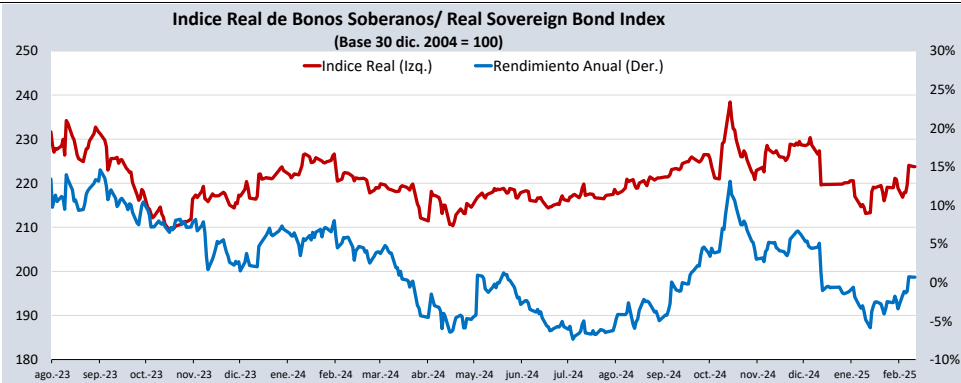
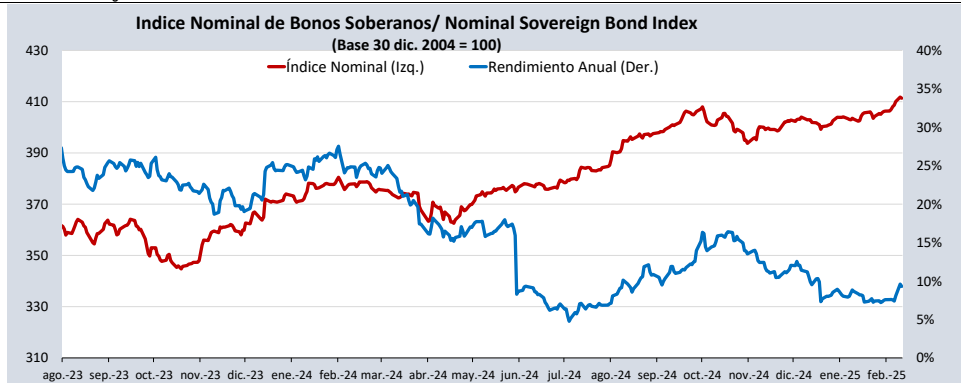
Fuente/Source: MEF, BCRP, BLOOMBERG, DATATEC.

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	101.2130	-0.02	-0.11	-0.37	4.5290	4	13	84	0.44	0.43	0.44
23-ene-26	US715638DE95	346	2.392	97.7180	-0.03	0.01	-0.43	4.8850	4	4	48	0.94	0.92	0.96
30-ene-26	XS1315181708	€845	2.750	99.8560	-0.01	0.09	-0.46	2.9010	1	-10	50	0.96	0.95	0.98
25-ago-27	US715638BU55	618	4.125	98.5270	-0.04	0.06	-0.53	4.7480	2	-2	23	2.39	2.33	2.57
20-jun-30	US715638DA73	645	2.844	88.5360	-0.17	-0.10	-0.51	5.3320	4	3	12	4.96	4.83	5.43
30-mar-30	XS1373156618	€935	3.750	101.4440	-0.11	0.18	-0.65	3.4330	2	-4	14	4.58	4.50	5.04
23-ene-31	US715638DF60	3.207	2.783	86.1300	-0.18	-0.04	-0.53	5.5530	4	2	12	5.47	5.33	6.03
01-dic-32	US715638DP43	1.000	1.862	76.3750	-0.20	-0.06	-0.55	5.6470	4	2	10	7.17	6.98	7.92
21-nov-33	US715638AP79	2.152	8.750	119.0700	-0.36	0.02	-0.92	5.9290	5	-1	12	6.43	6.25	8.90
11-mar-33	XS2314020806	€825	1.250	81.8720	0.00	0.39	-0.81	3.9120	0	-6	14	7.61	7.47	8.19
15-ene-34	US715638DU38	2.250	3.000	81.1410	-0.25	0.00	-0.58	5.7280	4	0	9	7.74	7.52	9.06
08-feb-35	US715638EB48	1.250	5.375	96.5550	-0.33	-0.15	-0.54	5.8350	4	2	7	7.81	7.59	10.14
17-nov-36	XS2408608219	€1.000	1.950	79.8000	-0.03	0.36	-0.70	4.1560	0	-4	9	10.33	10.12	11.94
14-mar-37	US715638AU64	1.130	6.550	105.3120	-0.37	0.07	-0.88	5.9270	4	-1	10	8.42	8.18	12.26
11-mar-41	US715638DS81	1.250	3.300	73.0170	-0.30	0.33	-0.68	5.9250	4	-4	8	11.67	11.33	16.31
18-nov-50	US715638BM30	2.545	5.625	94.1410	-0.35	0.47	-0.56	6.0770	3	-4	4	13.36	12.97	26.14
10-mar-51	US715638DT64	1.750	3.550	68.3280	-0.36	0.45	-0.67	5.9570	4	-4	7	14.83	14.40	26.45
08-ago-54	US715638EC21	1.750	5.875	96.2120	-0.47	0.43	-0.67	6.1550	4	-3	5	14.06	13.64	29.92
01-dic-60	US715638DQ26	2.000	2.780	53.9450	-0.50	0.39	-0.67	5.8750	5	-4	7	17.66	17.16	36.33
15-ene-72	US715638DW93	1.000	3.600	61.8660	-0.42	0.30	-0.69	6.0600	4	-3	7	17.13	16.63	47.61
28-jul-21	US715638DR09	1.000	3.230	53.6650	-0.48	0.20	-0.61	6.0360	5	-2	7	17.20	16.69	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	411	0	4	9.30	-31	170	2.55	4.66	8.33	12.74	13.59	13.56	9.87	12.83	10.29	6.41	3.05	2.14
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	224	0	6		0.67	0	185			12-Feb-30		31-Ene-35		12-Feb-40		12-Feb-46		12-Feb-54
									2.41		35.95		6.27		19.91		35.47	



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.