



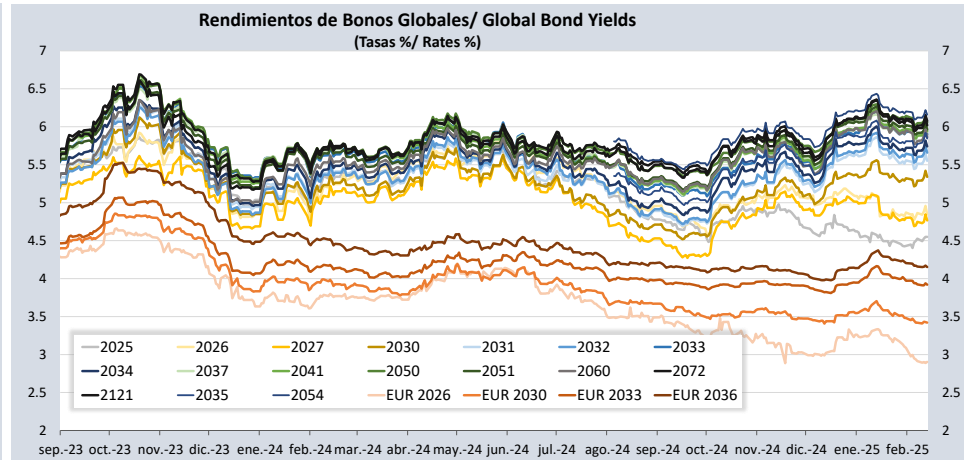
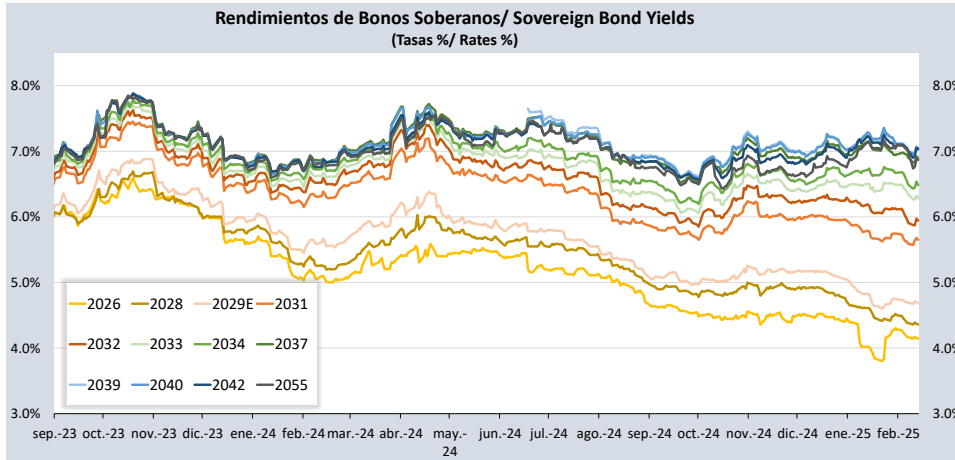
PERU: REPORTE DIARIO / DAILY REPORT

13/02/2025

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	0.02	3 937	8.200	-	-	-	105.8259	-	-	-	4.1425	-	30-Ene-25	0	1.46	1.40	1.50
12-Ago-28	PEP01000C5D1	SB12AGO28	0.02	7 225	6.350	106.19	106.85	106.36	106.3504	4.40	4.20	4.35	4.3600	2	13-Feb-25	4	3.24	3.31	3.50
12-Feb-29	PEP01000C5F6	SB12FEB29E	0.02	13 176	5.940	104.40	104.66	104.48	104.4933	4.70	4.63	4.68	4.6800	1	13-Feb-25	10	3.68	3.51	4.00
12-Ago-31	PEP01000C4G7	SB12AGO31	0.02	19 573	6.950	106.87	107.03	106.98	106.9902	5.67	5.64	5.65	5.6500	25	13-Feb-25	128	5.45	5.16	6.50
12-Ago-32	PEP01000C5E9	SB12AGO32	0.02	21 588	6.150	101.24	101.43	101.24	101.2564	5.95	5.91	5.95	5.9424	67	13-Feb-25	322	6.21	5.86	7.50
12-Ago-33	PEP01000C5I0	SB12AGO33	0.02	20 608	7.300	106.21	106.55	106.71	106.6973	6.35	6.30	6.28	6.2789	53	13-Feb-25	323	6.64	6.25	8.50
12-Ago-34	PEP01000C5G4	SB12AGO34	0.01	17 560	5.400	92.44	92.51	92.44	92.4810	6.49	6.48	6.49	6.4831	49	13-Feb-25	169	7.56	7.10	9.50
12-Ago-37	PEP01000C2Z1	SB12AGO37	0.02	20 481	6.900	100.06	100.39	100.14	100.1960	6.91	6.87	6.90	6.8936	13	13-Feb-25	27	8.69	8.13	12.50
12-Ago-39	PEP01000C5J8	SB12AGO39	0.02	15 811	7.600	104.67	105.36	105.22	105.1641	7.10	7.03	7.04	7.0466	13	13-Feb-25	76	9.30	8.69	14.50
12-Ago-40	PEP01000C5H2	SB12AGO40	0.01	12 442	5.350	83.89	84.38	84.38	84.3245	7.10	7.04	7.04	7.0457	10	13-Feb-25	88	10.39	9.70	15.50
12-Feb-42	PEP01000C4L7	SB12FEB42	0.02	5 033	6.850	-	-	-	98.4122	-	-	-	7.0297	-	12-Feb-25	2	10.38	9.70	17.00
12-Feb-55	PEP01000C4S2	SB12FEB55	0.02	3 537	6.714	-	-	-	98.2576	-	-	-	6.8671	-	11-Feb-25	0	13.32	12.47	30.00
12-Feb-30	PEP01000C4U8	SB12FEB30	0.01	77	2,89%+VAC	-	-	-	101.7450	-	-	-	2.4950	-	18-Ago-23	20	4.76	4.64	5.00
31-Ene-35	PEP01000CV85	SB31ENE35	0.27	911	7,39% + VAC	-	-	-	128.8543	-	-	-	3.8530	-	17-Dic-24	2	7.68	7.40	9.97
12-Feb-40	PEP01000C4V6	SB12FEB40	0.01	228	3,14%+VAC	-	-	-	87.5969	-	-	-	4.2527	-	10-Ago-23	50	12.00	11.51	15.00
12-Ago-46	PEP01000C1S8	SB12AGO46	0.01	649	3,83% + VAC	-	-	-	96.3319	-	-	-	4.0704	-	11-Oct-24	52	14.90	14.32	21.50
12-Feb-54	PEP01000C4T0	SB12FEB54	0.01	1 234	3,26%+VAC	-	-	-	89.5403	-	-	-	3.8509	-	31-Ene-25	8	18.58	17.89	29.00

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.

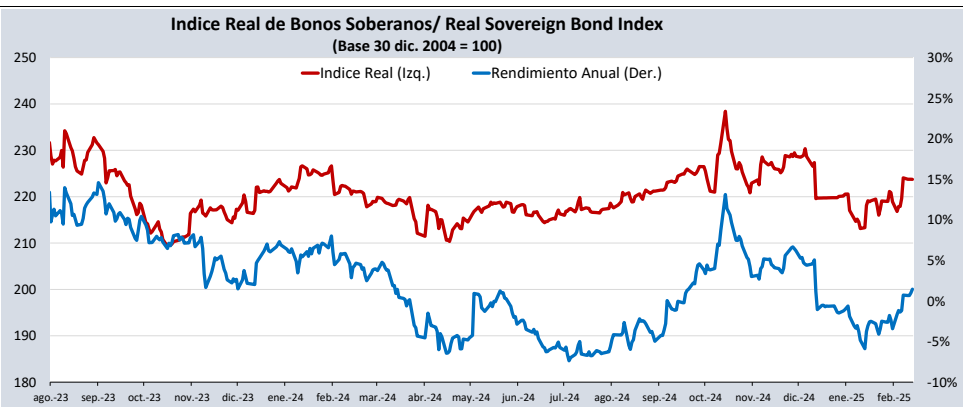
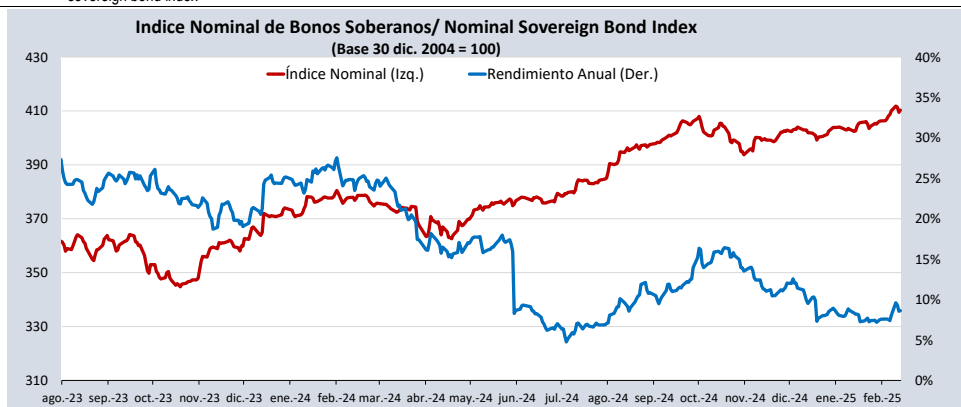
Bonos globales**** / Global bonds

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	101.1880	-0.01	-0.08	-0.38	4.5500	0	5	87	0.44	0.43	0.44
23-ene-26	US715638DE95	346	2.392	97.7670	0.11	0.02	-0.40	4.8450	-11	3	45	0.94	0.92	0.96
30-ene-26	XS1315181708	€845	2.750	99.8550	-0.01	0.03	-0.64	2.9030	1	-3	69	0.96	0.94	0.98
25-ago-27	US715638BU55	618	4.125	98.4880	0.19	-0.14	-0.55	4.7660	-8	7	23	2.38	2.33	2.56
20-jun-30	US715638DA73	645	2.844	88.5120	0.35	-0.45	-0.53	5.3400	-8	11	12	4.95	4.82	5.43
30-mar-30	XS1373156618	€935	3.750	101.4960	0.03	-0.02	-0.66	3.4210	-1	0	14	4.57	4.50	5.03
23-ene-31	US715638DF60	3 207	2.783	86.1480	0.43	-0.42	-0.50	5.5510	-9	10	11	5.47	5.32	6.03
01-dic-32	US715638DP43	1 000	1.862	76.3310	0.46	-0.58	-0.52	5.6580	-8	12	10	7.17	6.97	7.91
21-nov-33	US715638AP79	2 152	8.750	119.3070	0.76	-0.44	-0.83	5.8960	-10	5	11	6.43	6.25	8.90
11-mar-33	XS2314020806	€825	1.250	81.8470	0.13	0.16	-0.82	3.9200	-2	-2	14	7.61	7.46	8.19
15-ene-34	US715638DU38	2 250	3.000	81.0720	0.47	-0.69	-0.62	5.7410	-8	12	10	7.73	7.51	9.05
08-feb-35	US715638EB48	1 250	5.375	96.4910	0.55	-0.84	-0.56	5.8440	-8	12	8	7.80	7.58	10.13
17-nov-36	XS2408608219	€1 000	1.950	79.8470	0.17	0.17	-0.69	4.1520	-2	-2	9	10.32	10.11	11.93
14-mar-37	US715638AU64	1 130	6.550	105.2770	0.70	-0.84	-0.80	5.9310	-8	9	9	8.42	8.18	12.26
11-mar-41	US715638DS81	1 250	3.300	72.8600	0.66	-0.82	-0.69	5.9440	-8	10	8	11.66	11.32	16.31
18-nov-50	US715638BM30	2 545	5.625	94.4080	0.91	-0.50	-0.56	6.0560	-7	4	4	13.37	12.98	26.14
10-mar-51	US715638DT64	1 750	3.550	68.2570	0.73	-0.67	-0.67	5.9650	-7	7	7	14.82	14.39	26.45
08-ago-54	US715638EC21	1 750	5.875	96.1570	0.78	-0.79	-0.67	6.1590	-6	6	5	14.05	13.63	29.91
01-dic-60	US715638DQ26	2 000	2.780	54.0620	0.95	-0.78	-0.61	5.8620	-10	8	6	17.68	17.17	36.32
15-ene-72	US715638DW93	1 000	3.600	61.6890	0.79	-0.96	-0.71	6.0770	-8	9	7	17.09	16.59	47.60
28-jul-21	US715638DR09	1 000	3.230	53.8260	0.93	-0.64	-0.62	6.0180	-11	7	7	17.24	16.74	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	410	1	2	8.63	7	123	2.54	4.69	8.40	12.78	13.61	13.58	9.91	12.80	10.15	6.40	3.02	2.12

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	4	1.46	47	264	2.46	36.46	6.30	19.77	35.01



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.