



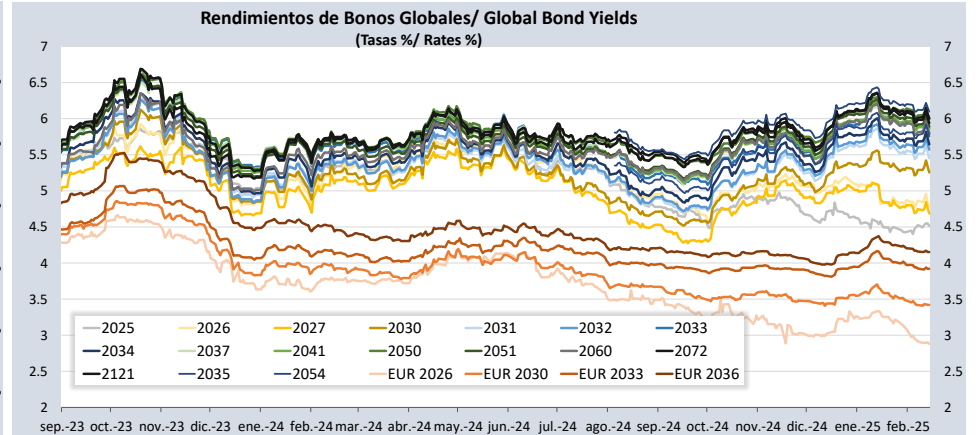
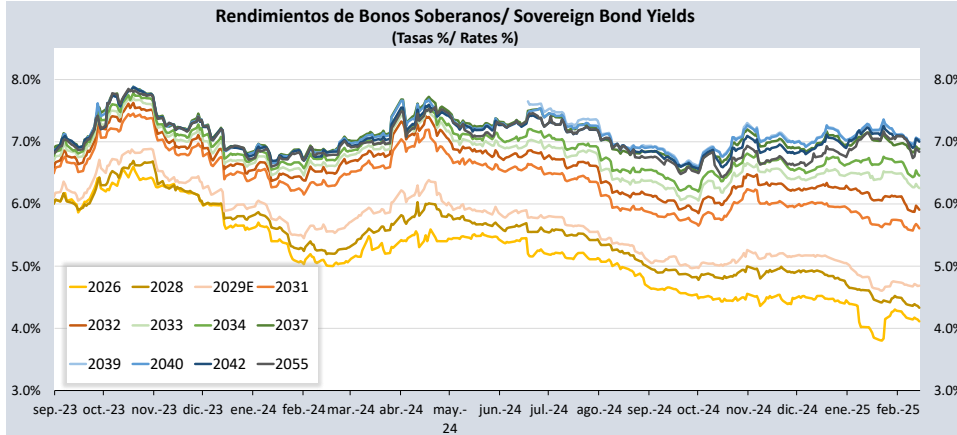
PERU: REPORTE DIARIO / DAILY REPORT

14/02/2025

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 Años / Years	Duración Modificada Años / Years	Vida media / Average Años / Years
Descripción / Description	ISIN	Nemónico / Mnemonic	Intereses corridos / Accrued Interest (%)			Postura / Position Compra / Bid	Postura / Position Venta / Ask	Última neg. / Last trading day	Prom. ponderado** / Weighted average (%)	Postura / Position Compra / Bid	Postura / Position Venta / Ask	Última neg. / Last trading day	Prom. ponderado / Weighted average (%)		Día / Date	Monto (Mills. \$) / Amount (Millions PEN)			
12-Ago-26	PEP01000C0J9	SB12AGO26	0.05	3 937	8.200	-	-	-	105.8595	-	-	-	4.1125	-	30-Ene-25	0	1.45	1.40	1.50
12-Ago-28	PEP01000C5D1	SB12AGO28	0.04	7 225	6.350	106.29	108.19	106.42	106.4446	4.37	3.80	4.33	4.3300	2	14-Feb-25	2	3.24	3.31	3.50
12-Feb-29	PEP01000C5F6	SB12FEB29E	0.03	13 176	5.940	104.44	104.62	104.44	104.4693	4.69	4.64	4.69	4.6857	4	14-Feb-25	14	3.68	3.51	4.00
12-Ago-31	PEP01000C4G7	SB12AGO31	0.04	19 573	6.950	106.75	107.30	107.19	107.2313	5.69	5.59	5.61	5.6059	15	14-Feb-25	46	5.45	5.16	6.50
12-Ago-32	PEP01000C5E9	SB12AGO32	0.03	21 588	6.150	101.41	101.62	101.44	101.4750	5.92	5.88	5.91	5.9055	29	14-Feb-25	87	6.21	5.86	7.50
12-Ago-33	PEP01000C5I0	SB12AGO33	0.04	20 608	7.300	106.54	106.88	106.88	106.8587	6.30	6.25	6.25	6.2544	57	14-Feb-25	306	6.64	6.25	8.50
12-Ago-34	PEP01000C5G4	SB12AGO34	0.03	17 560	5.400	92.25	92.64	92.64	92.6651	6.52	6.46	6.46	6.4553	30	14-Feb-25	230	7.56	7.10	9.50
12-Ago-37	PEP01000C2Z1	SB12AGO37	0.04	20 481	6.900	99.82	100.34	100.30	100.2812	6.94	6.88	6.88	6.8831	30	14-Feb-25	117	8.69	8.13	12.50
12-Ago-39	PEP01000C5J8	SB12AGO39	0.04	15 811	7.600	104.67	105.72	105.31	105.3981	7.10	6.99	7.03	7.0209	23	14-Feb-25	110	9.30	8.69	14.50
12-Ago-40	PEP01000C5H2	SB12AGO40	0.03	12 442	5.350	84.17	84.71	84.46	84.4272	7.07	7.00	7.03	7.0333	6	14-Feb-25	12	10.39	9.71	15.50
12-Feb-42	PEP01000C4L7	SB12FEB42	0.04	5 033	6.850	97.7426	100.64	98.69	98.6959	7.10	6.80	7.00	7.0000	1	14-Feb-25	1	10.39	9.71	17.00
12-Feb-55	PEP01000C4S2	SB12FEB55	0.04	3 537	6.714	-	-	-	98.6222	-	-	-	6.8374	-	11-Feb-25	0	13.35	12.50	30.00
12-Feb-30	PEP01000C4U8	SB12FEB30	0.02	77	2,89%+VAC	-	-	-	101.8096	-	-	-	2.4811	-	18-Ago-23	20	4.76	4.64	5.00
31-Ene-35	PEP01000CV85	SB31ENE35	0.29	911	7,39% + VAC	-	-	-	129.0817	-	-	-	3.8285	-	17-Dic-24	2	7.68	7.40	9.97
12-Feb-40	PEP01000C4V6	SB12FEB40	0.02	228	3,14%+VAC	-	-	-	87.7861	-	-	-	4.2341	-	10-Ago-23	50	12.00	11.51	15.00
12-Ago-46	PEP01000C1S8	SB12AGO46	0.02	649	3,83% + VAC	-	-	-	96.7332	-	-	-	4.0414	-	11-Oct-24	52	14.92	14.34	21.50
12-Feb-54	PEP01000C4T0	SB12FEB54	0.02	1 234	3,26%+VAC	-	-	-	90.0054	-	-	-	3.8220	-	31-Ene-25	8	18.61	17.93	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

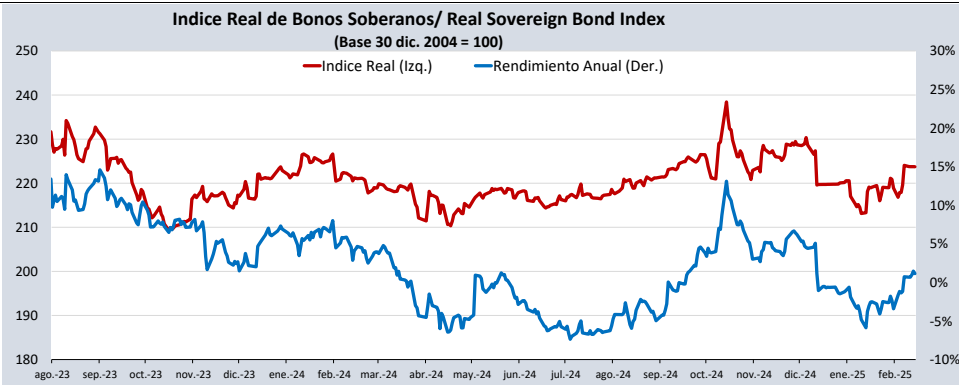
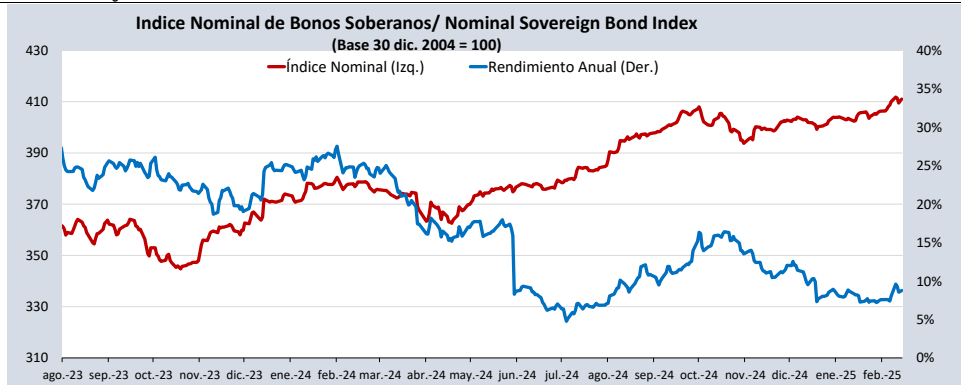
Bonos / Bonds	ISIN	Saldo vigente Millones USD / Outstanding mills. USD	Cupón % / Coupon %	Precio / Price	Cambio / Change		Diferencial Precios compra- venta / Price spread bid- ask	Rendimiento% / Yields %	Cambio / Change (bps.)		Diferencial Tasas compra- venta (pbs) / Yield spread bid-ask (bps)	Análisis 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	101.1720	-0.02	-0.06	-0.39	4.5150	-4	-1	92	0.44	0.43	0.44
23-ene-26	US715638DE95	346	2.392	97.8510	0.08	0.13	-0.44	4.7790	-7	-9	50	0.94	0.91	0.95
30-ene-26	XS1315181708	€845	2.750	99.8760	0.02	0.03	-0.46	2.8800	-2	-3	50	0.95	0.94	0.97
25-ago-27	US715638BU55	618	4.125	98.6820	0.19	0.16	-0.53	4.6850	-8	-6	23	2.38	2.33	2.56
20-jun-30	US715638DA73	645	2.844	88.8990	0.39	0.19	-0.48	5.2550	-9	-4	11	4.95	4.82	5.42
30-mar-30	XS1373156618	€935	3.750	101.4980	0.00	-0.01	-0.65	3.4200	0	0	14	4.57	4.49	5.03
23-ene-31	US715638DF60	3.207	2.783	86.6330	0.48	0.33	-0.52	5.4510	-10	-6	11	5.47	5.32	6.03
01-dic-32	US715638DP43	1.000	1.862	76.8290	0.50	0.23	-0.56	5.5700	-9	-3	10	7.17	6.97	7.91
21-nov-33	US715638AP79	2.152	8.750	120.0020	0.69	0.61	-0.88	5.8020	-9	-9	12	6.44	6.25	8.89
11-mar-33	XS2314020806	€825	1.250	81.8540	0.01	0.06	-0.83	3.9200	0	0	14	7.61	7.46	8.19
15-ene-34	US715638DU38	2.250	3.000	81.6820	0.61	0.28	-0.59	5.6440	-10	-4	10	7.73	7.52	9.05
08-feb-35	US715638EB48	1.250	5.375	97.1660	0.67	0.16	-0.55	5.7520	-9	-2	8	7.81	7.59	10.13
17-nov-36	XS2408608219	€1.000	1.950	79.8480	0.00	0.09	-0.70	4.1520	0	-1	9	10.32	10.11	11.93
14-mar-37	US715638AU64	1.130	6.550	105.9780	0.70	0.22	-0.85	5.8520	-8	-2	10	8.43	8.19	12.25
11-mar-41	US715638DS81	1.250	3.300	73.5840	0.72	0.22	-0.67	5.8600	-8	-2	8	11.68	11.35	16.30
18-nov-50	US715638BM30	2.545	5.625	95.0360	0.63	0.51	-0.46	6.0050	-5	-4	4	13.41	13.02	26.13
10-mar-51	US715638DT64	1.750	3.550	69.0280	0.77	0.32	-0.69	5.8890	-8	-3	7	14.88	14.46	26.44
08-ago-54	US715638EC21	1.750	5.875	96.9820	0.83	0.35	-0.71	6.0970	-6	-3	5	14.11	13.69	29.91
01-dic-60	US715638DQ26	2.000	2.780	54.8160	0.75	0.29	-0.66	5.7830	-8	-3	7	17.80	17.30	36.32
15-ene-72	US715638DW93	1.000	3.600	62.5040	0.81	0.15	-0.73	5.9990	-8	-1	7	17.25	16.75	47.60
28-jul-21	US715638DR09	1.000	3.230	54.5430	0.72	0.41	-0.61	5.9390	-8	-4	7	17.47	16.96	97.85

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	1	1	8.78	15	72	2.54	4.68	8.38	12.79	13.62	13.58	9.91	12.79	10.15	6.40	3.03	2.13

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	0	1.14	-32	41	2.44	36.83	6.26	19.62	34.85



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](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.