



PERU: REPORTE DIARIO / DAILY REPORT

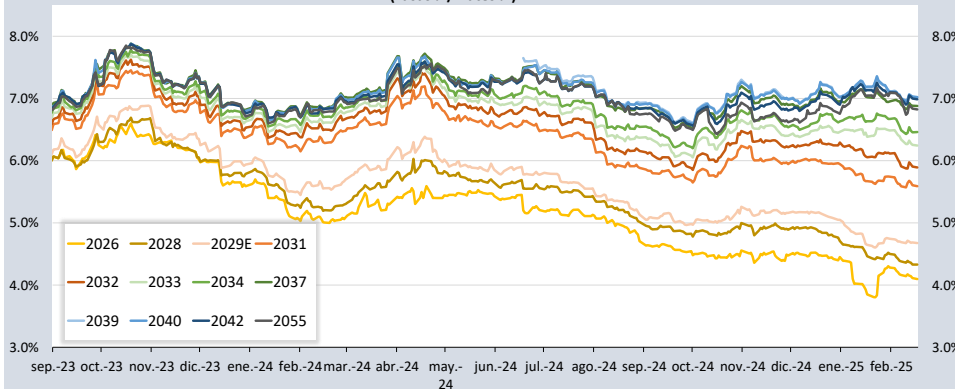
17/02/2025

Bonos soberanos / Sovereign bonds

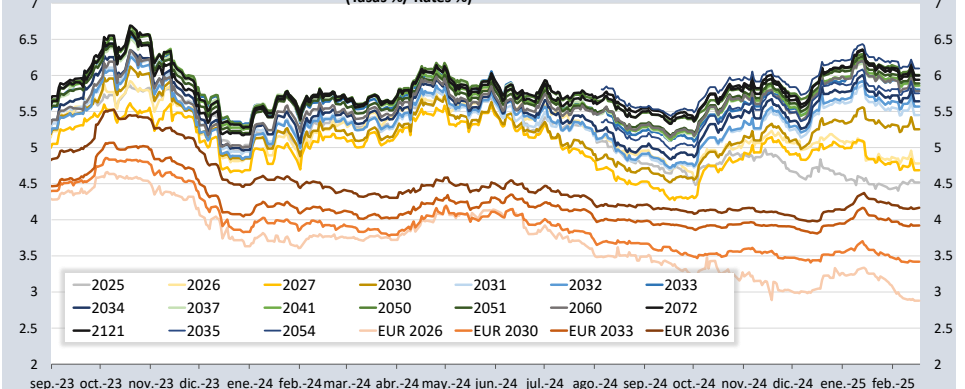
Bonos* / Bonds				Saldo vigente Millones \$ / Millions PEN	Cupón / Coupon (%)	Precio / Price				Rendimiento / Yield				N° Operaciones del día / No. Day Operations	Última Negociación*** / Last trade		Duración / Duration	Duración Modificada	Vida media / Average
Descripción / Description	ISIN	Nemónico / Mnemonic	Intereses corridos / Accrued Interest (%)			Postura / Position	Postura / Position	Última neg. / Last trading day	Prom. ponderado** / Weighted average (%)	Postura / Position	Postura / Position	Última neg. / Last trading day	Prom. ponderado / Weighted average (%)		Día / Date	Monto (Mills. \$) / Amount (Millions PEN)			
12-Ago-26	PEP01000C0J9	SB12AGO26	0.11	3 937	8.200	-	-	-	105.8505	-	-	-	4.0966	-	30-Ene-25	0	1.45	1.39	1.49
12-Ago-28	PEP01000C5D1	SB12AGO28	0.09	7 225	6.350	-	-	-	106.4296	-	-	-	4.3300	-	14-Feb-25	2	3.23	3.31	3.49
12-Feb-29	PEP01000C5F6	SB12FEB29E	0.08	13 176	5.940	-	-	-	104.4991	-	-	-	4.6750	-	14-Feb-25	14	3.67	3.50	3.99
12-Ago-31	PEP01000C4G7	SB12AGO31	0.10	19 573	6.950	107.08	107.69	107.30	107.3105	5.63	5.52	5.59	5.5900	6	17-Feb-25	14	5.45	5.16	6.49
12-Ago-32	PEP01000C5E9	SB12AGO32	0.08	21 588	6.150	101.50	101.68	101.56	101.5595	5.90	5.87	5.89	5.8909	12	17-Feb-25	23	6.20	5.86	7.49
12-Ago-33	PEP01000C5I0	SB12AGO33	0.10	20 608	7.300	106.81	106.94	106.94	106.9211	6.26	6.24	6.24	6.2441	16	17-Feb-25	48	6.63	6.24	8.49
12-Ago-34	PEP01000C5G4	SB12AGO34	0.07	17 560	5.400	-	-	-	92.6378	-	-	-	6.4600	-	14-Feb-25	230	7.55	7.10	9.49
12-Ago-37	PEP01000C2Z1	SB12AGO37	0.10	20 481	6.900	99.98	100.47	100.39	100.3066	6.92	6.86	6.87	6.8798	6	17-Feb-25	292	8.69	8.13	12.49
12-Ago-39	PEP01000C5J8	SB12AGO39	0.11	15 811	7.600	104.98	105.58	105.33	105.3728	7.07	7.00	7.03	7.0233	4	17-Feb-25	84	9.29	8.68	14.49
12-Ago-40	PEP01000C5H2	SB12AGO40	0.07	12 442	5.350	84.05	84.87	84.54	84.5398	7.08	6.98	7.02	7.0200	2	17-Feb-25	4	10.38	9.70	15.49
12-Feb-42	PEP01000C4L7	SB12FEB42	0.09	5 033	6.850	-	-	-	98.8224	-	-	-	6.9867	-	14-Feb-25	1	10.38	9.71	16.99
12-Feb-55	PEP01000C4S2	SB12FEB55	0.09	3 537	6.714	-	-	-	98.7851	-	-	-	6.8241	-	11-Feb-25	0	13.35	12.50	29.99
12-Feb-30	PEP01000C4U8	SB12FEB30	0.04	77	2.89%+VAC	-	-	-	101.8329	-	-	-	2.4755	-	18-Ago-23	20	4.75	4.63	4.99
31-Ene-35	PEP01000CV85	SB31ENE35	0.35	911	7.39%+VAC	-	-	-	128.9634	-	-	-	3.8387	-	17-Dic-24	2	7.67	7.39	9.96
12-Feb-40	PEP01000C4V6	SB12FEB40	0.04	228	3.14%+VAC	-	-	-	87.7742	-	-	-	4.2357	-	10-Ago-23	50	11.99	11.50	14.99
12-Ago-46	PEP01000C1S8	SB12AGO46	0.05	649	3.83%+VAC	-	-	-	96.8167	-	-	-	4.0354	-	11-Oct-24	52	14.91	14.33	21.49
12-Feb-54	PEP01000C4T0	SB12FEB54	0.05	1 234	3.26%+VAC	-	-	-	90.1033	-	-	-	3.8160	-	31-Ene-25	8	18.61	17.93	28.99

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.

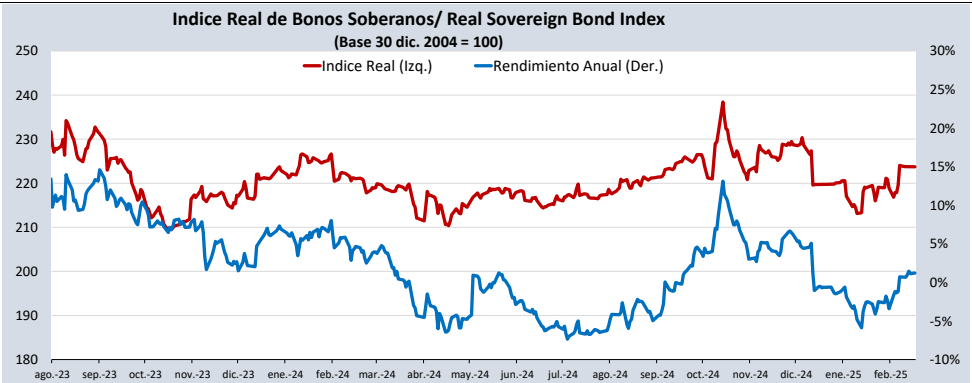
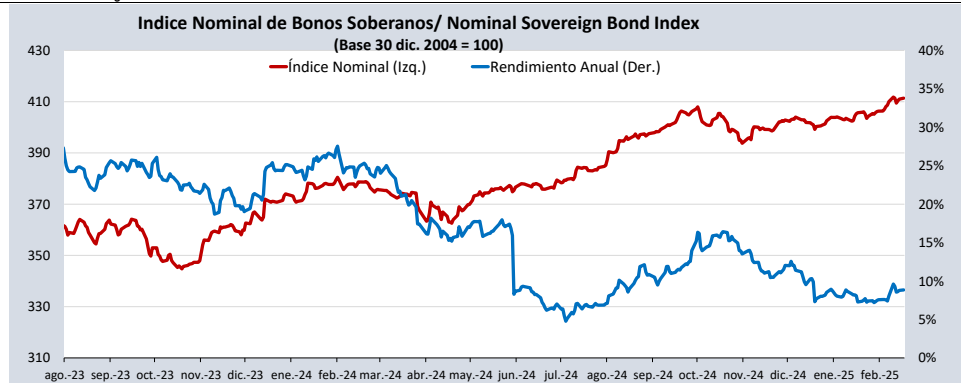
Bonos globales**** / Global bonds

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	101.1710	0.00	-0.07	-0.39	4.5170	0	2	92	0.43	0.42	0.43
23-ene-26	US715638DE95	346	2.392	97.8500	0.00	0.10	-0.44	4.7800	0	-6	50	0.93	0.91	0.94
30-ene-26	XS1315181708	€845	2.750	99.8760	0.00	0.01	#N/D	2.8800	0	-1	50	0.95	0.93	0.96
25-ago-27	US715638BU55	618	4.125	98.6790	0.00	0.11	-0.54	4.6870	0	-4	23	2.37	2.32	2.55
20-jun-30	US715638DA73	645	2.844	88.9020	0.00	0.19	-0.47	5.2540	0	-4	11	4.94	4.82	5.41
30-mar-30	XS1373156618	€935	3.750	101.4980	0.00	-0.05	#N/D	3.4200	0	1	14	4.56	4.49	5.02
23-ene-31	US715638DF60	3.207	2.783	86.6330	0.00	0.32	-0.52	5.4510	0	-6	11	5.46	5.31	6.02
01-dic-32	US715638DP43	1.000	1.862	76.8310	0.00	0.25	-0.55	5.5690	0	-4	10	7.16	6.97	7.90
21-nov-33	US715638AP79	2.152	8.750	119.9950	0.00	0.57	-0.81	5.8030	0	-8	11	6.43	6.25	8.89
11-mar-33	XS2314020806	€825	1.250	81.8540	0.00	-0.02	#N/D	3.9210	0	1	12	7.60	7.45	8.18
15-ene-34	US715638DU38	2.250	3.000	81.6960	0.00	0.30	-0.62	5.6420	0	-4	10	7.72	7.51	9.04
08-feb-35	US715638EB48	1.250	5.375	97.1680	0.00	0.29	-0.57	5.7520	0	-4	8	7.80	7.58	10.12
17-nov-36	XS2408608219	€1.000	1.950	79.7340	-0.11	-0.09	#N/D	4.1670	1	1	8	10.31	10.10	11.92
14-mar-37	US715638AU64	1.130	6.550	105.9790	0.00	0.30	-0.83	5.8520	0	-3	9	8.42	8.18	12.24
11-mar-41	US715638DS81	1.250	3.300	73.5850	0.00	0.27	-0.67	5.8600	0	-3	8	11.67	11.34	16.29
18-nov-50	US715638BM30	2.545	5.625	95.0270	0.00	0.53	-0.46	6.0060	0	-4	4	13.40	13.01	26.13
10-mar-51	US715638DT64	1.750	3.550	69.0300	0.00	0.35	-0.69	5.8890	0	-3	7	14.87	14.45	26.44
08-ago-54	US715638EC21	1.750	5.875	96.9810	0.00	0.30	-0.71	6.0970	0	-2	5	14.10	13.68	29.90
01-dic-60	US715638DQ26	2.000	2.780	54.8150	0.00	0.37	-0.65	5.7830	0	-4	7	17.79	17.29	36.31
15-ene-72	US715638DW93	1.000	3.600	62.5070	0.00	0.22	-0.73	5.9990	0	-2	7	17.24	16.74	47.59
28-jul-21	US715638DR09	1.000	3.230	54.5370	0.00	0.39	-0.61	5.9400	0	-4	7	17.45	16.95	97.84

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	0	8.85	7	-75	2.54	4.68	8.38	12.79	13.63	13.59	9.90	12.78	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	1.22	8	54	2.44	36.79	6.25	19.64	34.88



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.