



PERU: REPORTE DIARIO / DAILY REPORT

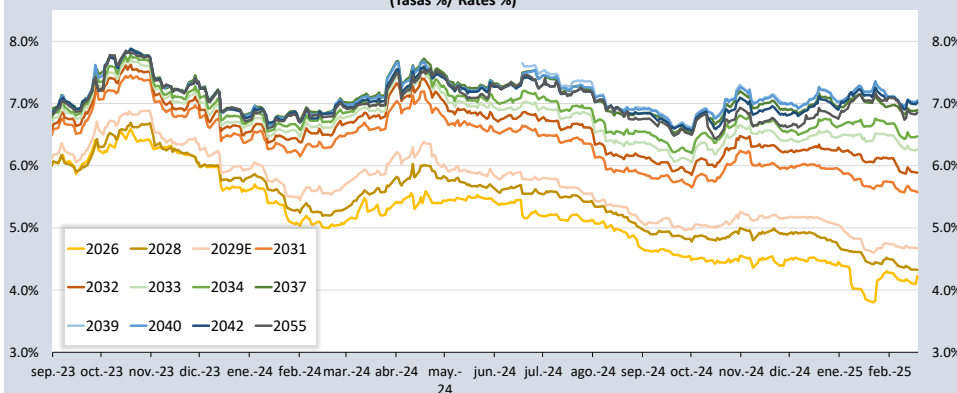
18/02/2025

Bonos soberanos / Sovereign bonds

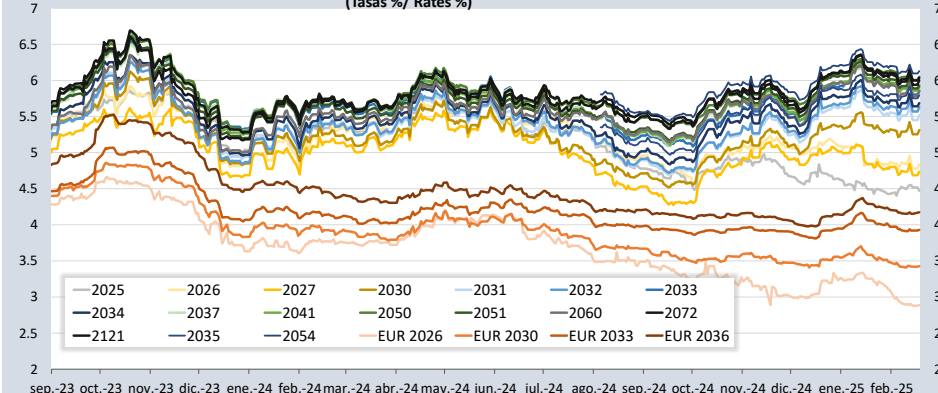
Bonos* / Bonds			Saldo vigente Millones \$ / Millions PEN	Cupón / Coupon (%)	Precio / Price				Rendimiento / Yield				N° Operaciones del día / No. Day Operations	Última Negociación*** / Last trade		Duración / Duration	Duración Modificada	Vida media / Average	
Descripción / Description	ISIN	Nemónico / 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	0.14	3 937	8.200	-	-	-	105.6514	-	-	-	4.2250	-	30-Ene-25	0	1.44	1.38	1.49
12-Ago-28	PEP01000C5D1	SB12AGO28	0.11	7 225	6.350	-	-	-	106.4411	-	-	-	4.3250	-	14-Feb-25	2	3.23	3.31	3.49
12-Feb-29	PEP01000C5F6	SB12FEB29E	0.10	13 176	5.940	-	-	-	104.5143	-	-	-	4.6700	-	18-Feb-25	0	3.66	3.50	3.99
12-Ago-31	PEP01000C4G7	SB12AGO31	0.12	19 573	6.950	107.13	107.49	107.35	107.4017	5.62	5.56	5.58	5.5730	27	18-Feb-25	55	5.44	5.16	6.49
12-Ago-32	PEP01000C5E9	SB12AGO32	0.10	21 588	6.150	101.44	101.68	101.50	101.5741	5.91	5.87	5.90	5.8883	78	18-Feb-25	276	6.20	5.86	7.49
12-Ago-33	PEP01000C5I0	SB12AGO33	0.12	20 608	7.300	106.67	107.07	106.74	106.7834	6.28	6.22	6.27	6.2644	36	18-Feb-25	205	6.63	6.24	8.49
12-Ago-34	PEP01000C5G4	SB12AGO34	0.09	17 560	5.400	92.38	92.71	92.54	92.5673	6.50	6.45	6.48	6.4709	16	18-Feb-25	32	7.55	7.09	9.49
12-Ago-37	PEP01000C2Z1	SB12AGO37	0.11	20 481	6.900	99.98	100.22	100.22	100.1919	6.92	6.89	6.89	6.8938	14	18-Feb-25	167	8.68	8.12	12.49
12-Ago-39	PEP01000C5J8	SB12AGO39	0.13	15 811	7.600	104.81	105.03	105.03	105.1431	7.09	7.06	7.06	7.0483	23	18-Feb-25	65	9.28	8.67	14.49
12-Ago-40	PEP01000C5H2	SB12AGO40	0.09	12 442	5.350	84.05	84.30	84.14	84.3116	7.08	7.05	7.07	7.0480	8	18-Feb-25	45	10.37	9.69	15.49
12-Feb-42	PEP01000C4L7	SB12FEB42	0.11	5 033	6.850	-	-	-	98.5538	-	-	-	7.0147	-	14-Feb-25	1	10.37	9.69	16.99
12-Feb-55	PEP01000C4S2	SB12FEB55	0.11	3 537	6.714	-	-	-	98.4396	-	-	-	6.8521	-	11-Feb-25	0	13.32	12.47	29.99
12-Feb-30	PEP01000C4U8	SB12FEB30	0.05	77	2.89%+VAC	-	-	-	101.9079	-	-	-	2.4594	-	18-Ago-23	20	4.75	4.63	4.99
31-Ene-35	PEP01000CV85	SB31ENE35	0.37	911	7.39%+VAC	-	-	-	128.9136	-	-	-	3.8432	-	17-Dic-24	2	7.67	7.39	9.96
12-Feb-40	PEP01000C4V6	SB12FEB40	0.05	228	3.14%+VAC	-	-	-	87.5820	-	-	-	4.2549	-	10-Ago-23	50	11.98	11.50	14.99
12-Ago-46	PEP01000C1S8	SB12AGO46	0.06	649	3.83%+VAC	-	-	-	96.5313	-	-	-	4.0560	-	11-Oct-24	52	14.90	14.32	21.49
12-Feb-54	PEP01000C4T0	SB12FEB54	0.05	1 234	3.26%+VAC	-	-	-	89.7717	-	-	-	3.8366	-	31-Ene-25	8	18.58	17.90	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.

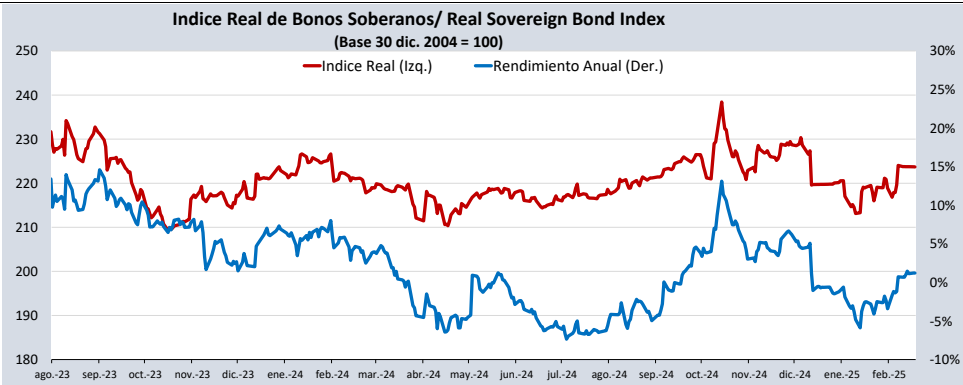
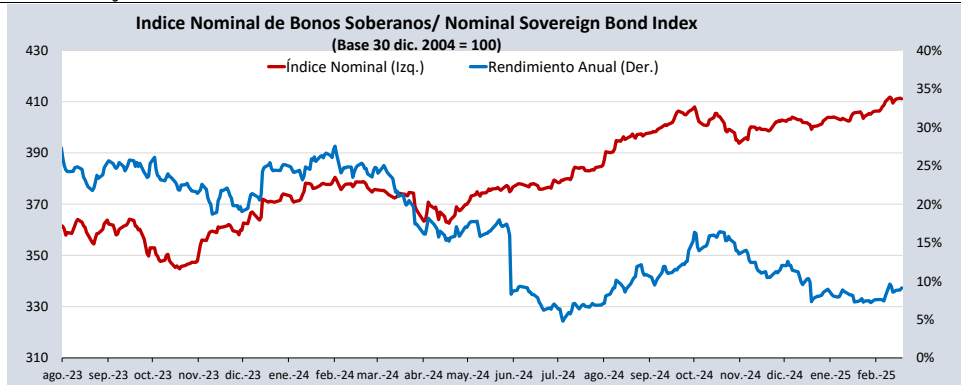
Bonos globales**** / Global bonds

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	101.1820	0.01	-0.03	-0.41	4.4720	-4	-6	96	0.43	0.42	0.43
23-ene-26	US715638DE95	346	2.392	97.8090	-0.04	0.09	-0.47	4.8330	5	-5	53	0.92	0.90	0.94
30-ene-26	XS1315181708	€845	2.750	99.8710	-0.01	0.02	-0.46	2.8860	1	-1	50	0.94	0.93	0.96
25-ago-27	US715638BU55	618	4.125	98.5650	-0.11	0.04	-0.57	4.7360	5	-1	24	2.37	2.32	2.55
20-jun-30	US715638DA73	645	2.844	88.6570	-0.25	0.12	-0.56	5.3120	6	-2	13	4.94	4.81	5.41
30-mar-30	XS1373156618	€935	3.750	101.4660	-0.03	0.02	-0.65	3.4270	1	-1	14	4.56	4.48	5.02
23-ene-31	US715638DF60	3.207	2.783	86.3390	-0.29	0.21	-0.50	5.5160	7	-4	11	5.46	5.31	6.01
01-dic-32	US715638DP43	1.000	1.862	76.5160	-0.31	0.14	-0.57	5.6290	6	-2	11	7.15	6.96	7.90
21-nov-33	US715638AP79	2.152	8.750	119.5880	-0.41	0.52	-0.77	5.8560	5	-7	10	6.42	6.24	8.88
11-mar-33	XS2314020806	€825	1.250	81.8060	-0.05	-0.07	-0.87	3.9290	1	2	14	7.59	7.45	8.18
15-ene-34	US715638DU38	2.250	3.000	81.4320	-0.26	0.29	-0.61	5.6860	4	-4	10	7.72	7.51	9.04
08-feb-35	US715638EB48	1.250	5.375	96.8730	-0.30	0.32	-0.55	5.7920	4	-4	7	7.80	7.58	10.12
17-nov-36	XS2408608219	€1.000	1.950	79.6770	-0.06	-0.12	-0.70	4.1740	1	2	9	10.31	10.10	11.92
14-mar-37	US715638AU64	1.130	6.550	105.5690	-0.41	0.25	-0.85	5.8980	5	-3	10	8.41	8.17	12.24
11-mar-41	US715638DS81	1.250	3.300	73.1890	-0.40	0.17	-0.67	5.9070	5	-2	8	11.66	11.32	16.29
18-nov-50	US715638BM30	2.545	5.625	94.4920	-0.53	0.35	-0.57	6.0490	4	-3	5	13.36	12.97	26.12
10-mar-51	US715638DT64	1.750	3.550	68.6230	-0.41	0.30	-0.66	5.9290	4	-3	6	14.83	14.41	26.43
08-ago-54	US715638EC21	1.750	5.875	96.5510	-0.43	0.34	-0.69	6.1290	3	-3	5	14.07	13.65	29.90
01-dic-60	US715638DQ26	2.000	2.780	54.1500	-0.66	0.20	-0.63	5.8540	7	-2	7	17.67	17.17	36.31
15-ene-72	US715638DW93	1.000	3.600	62.0950	-0.41	0.23	-0.72	6.0380	4	-2	7	17.16	16.66	47.59
28-jul-21	US715638DR09	1.000	3.230	53.9600	-0.58	0.30	-0.62	6.0030	6	-3	7	17.27	16.77	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	9.10	25	-19	2.54	4.69	8.39	12.81	13.64	13.58	9.91	12.78	10.13	6.39	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	0	1.21	0	54	2.45	36.85	6.25	19.62	34.82



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.