



PERU: REPORTE DIARIO / DAILY REPORT

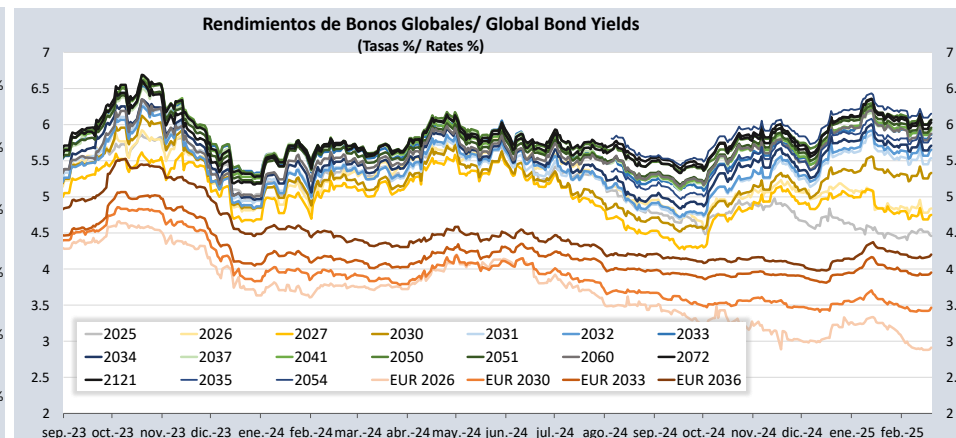
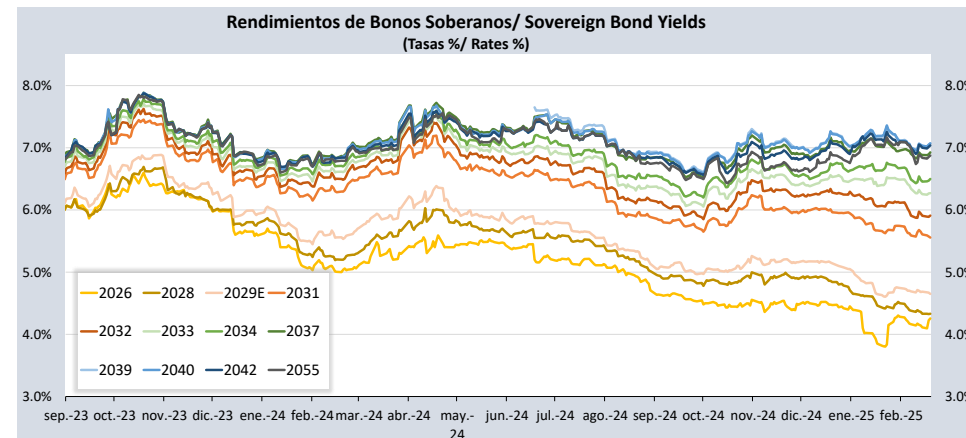
19/02/2025

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 \$ / 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	Monto (Mills. \$) / Amount (Millions PEN)	Años / Years	Años / Years	Años / Years
						Compra / Bid	Venta / Ask			Compra / Bid	Venta / Ask								
12-Ago-26	PEP01000C0J9	SB12AGO26	0.16	3 937	8.200	-	-	-	105.5970	-	-	-	4.2550	-	30-Ene-25	0.1	1.44	1.38	1.48
12-Ago-28	PEP01000C5D1	SB12AGO28	0.12	7 225	6.350	106.31	106.49	106.41	106.4196	4.36	4.30	4.33	4.3300	1	19-Feb-25	1	3.23	3.31	3.48
12-Feb-29	PEP01000C5F6	SB12FEB29E	0.11	13 176	5.940	104.44	104.61	104.57	104.5844	4.69	4.64	4.65	4.6500	3	19-Feb-25	6	3.66	3.50	3.98
12-Ago-31	PEP01000C4G7	SB12AGO31	0.13	19 573	6.950	107.29	107.62	107.46	107.4941	5.59	5.53	5.56	5.5558	6	19-Feb-25	23	5.44	5.15	6.48
12-Ago-32	PEP01000C5E9	SB12AGO32	0.12	21 588	6.150	101.26	101.74	101.38	101.4448	5.94	5.86	5.92	5.9099	9	19-Feb-25	89	6.20	5.85	7.48
12-Ago-33	PEP01000C5I0	SB12AGO33	0.14	20 608	7.300	106.63	106.87	106.70	106.7466	6.29	6.25	6.28	6.2696	25	19-Feb-25	108	6.63	6.24	8.48
12-Ago-34	PEP01000C5G4	SB12AGO34	0.10	17 560	5.400	92.32	92.48	92.45	92.3927	6.51	6.49	6.49	6.4977	9	19-Feb-25	16	7.55	7.09	9.48
12-Ago-37	PEP01000C2Z1	SB12AGO37	0.13	20 481	6.900	99.81	100.14	99.98	99.9378	6.94	6.90	6.92	6.9250	2	19-Feb-25	4	8.67	8.11	12.48
12-Ago-39	PEP01000C5J8	SB12AGO39	0.15	15 811	7.600	104.67	105.03	104.85	104.9424	7.10	7.06	7.08	7.0702	10	19-Feb-25	54	9.28	8.66	14.48
12-Ago-40	PEP01000C5H2	SB12AGO40	0.10	12 442	5.350	83.90	84.38	84.14	84.1331	7.10	7.04	7.07	7.0700	7	19-Feb-25	15	10.36	9.68	15.48
12-Feb-42	PEP01000C4L7	SB12FEB42	0.13	5 033	6.850	-	-	-	98.3434	-	-	-	7.0367	-	14-Feb-25	1	10.36	9.68	16.98
12-Feb-55	PEP01000C4S2	SB12FEB55	0.13	3 537	6.714	-	-	-	98.1695	-	-	-	6.8741	-	11-Feb-25	0.1	13.30	12.45	29.98
12-Feb-30	PEP01000C4U8	SB12FEB30	0.06	77	2.89%+VAC	-	-	-	101.9941	-	-	-	2.4409	-	18-Ago-23	20	4.74	4.63	4.98
31-Ene-35	PEP01000CV85	SB31ENE35	0.39	911	7.39% + VAC	-	-	-	128.6512	-	-	-	3.8700	-	17-Dic-24	2	7.66	7.38	9.95
12-Feb-40	PEP01000C4V6	SB12FEB40	0.06	228	3,14%+VAC	-	-	-	87.3692	-	-	-	4.2762	-	10-Ago-23	50	11.98	11.49	14.98
12-Ago-46	PEP01000C1S8	SB12AGO46	0.07	649	3,83% + VAC	-	-	-	96.2360	-	-	-	4.0774	-	11-Oct-24	52	14.88	14.30	21.48
12-Feb-54	PEP01000C4T0	SB12FEB54	0.06	1 234	3.26%+VAC	-	-	-	89.4305	-	-	-	3.8579	-	31-Ene-25	8	18.56	17.87	28.98

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).

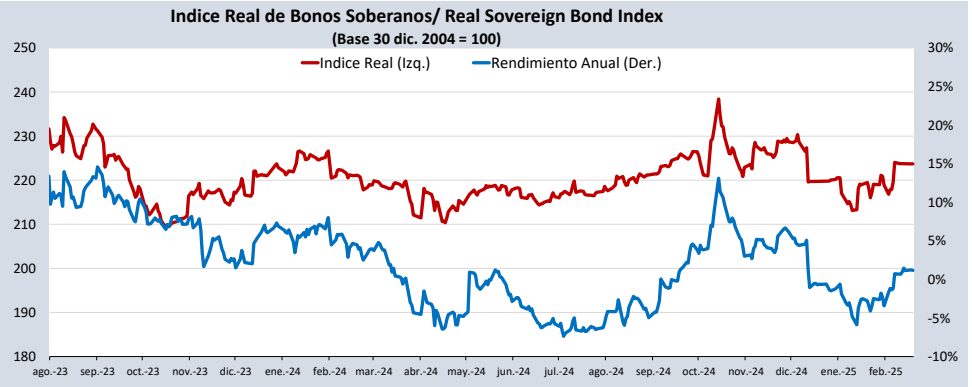
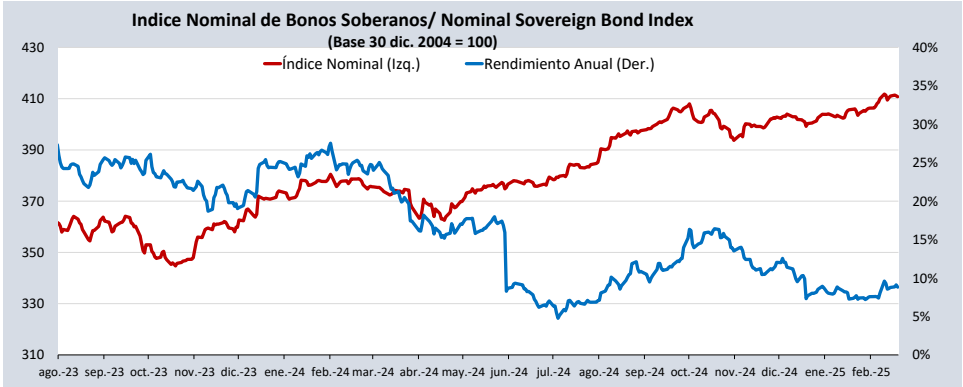
Note: Prices and returns calculated according to the criteria established in the Manual for the Valuation of Public Treasury Securities, where: Negotiated (black), Listed (orange), Valued (green) or Auction (blue).



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	101.1800	0.00	-0.02	-0.40	4.4580	-2	-9	95	0.42	0.41	0.42	
23-ene-26	US715638DE95	346	2.392	97.8100	0.00	0.15	-0.46	4.8390	1	-12	52	0.92	0.90	0.94	
30-ene-26	XS1315181708	€845	2.750	99.8480	-0.02	-0.02	-0.46	2.9110	2	2	51	0.94	0.93	0.96	
25-ago-27	US715638BU55	618	4.125	98.5340	-0.03	0.23	-0.56	4.7500	1	-10	24	2.37	2.31	2.55	
20-jun-30	US715638DA73	645	2.844	88.5830	-0.07	0.42	-0.53	5.3310	2	-9	13	4.94	4.81	5.41	
30-mar-30	XS1373156618	€935	3.750	101.2940	-0.17	-0.17	-0.65	3.4650	4	4	14	4.56	4.48	5.02	
23-ene-31	US715638DF60	3 207	2.783	86.2480	-0.09	0.53	-0.50	5.5370	2	-11	11	5.45	5.31	6.01	
01-dic-32	US715638DP43	1 000	1.862	76.3970	-0.12	0.52	-0.56	5.6530	2	-9	11	7.15	6.95	7.89	
21-nov-33	US715638AP79	2 152	8.750	119.5360	-0.05	0.99	-0.81	5.8620	1	-14	11	6.42	6.23	8.88	
11-mar-33	XS2314020806	€825	1.250	81.6770	-0.13	-0.04	-0.88	3.9520	2	1	15	7.59	7.44	8.17	
15-ene-34	US715638DU38	2 250	3.000	81.2930	-0.14	0.70	-0.63	5.7090	2	-11	10	7.71	7.50	9.03	
08-feb-35	US715638EB48	1 250	5.375	96.7210	-0.15	0.78	-0.56	5.8130	2	-11	8	7.79	7.57	10.11	
17-nov-36	XS2408608219	€1 000	1.950	79.4690	-0.21	-0.20	-0.69	4.2010	3	3	9	10.30	10.09	11.91	
14-mar-37	US715638AU64	1 130	6.550	105.3940	-0.18	0.82	-0.83	5.9180	2	-9	9	8.40	8.16	12.24	
11-mar-41	US715638DS81	1 250	3.300	72.9560	-0.23	0.76	-0.69	5.9350	3	-9	8	11.64	11.31	16.29	
18-nov-50	US715638BM30	2 545	5.625	94.2730	-0.21	0.78	-0.61	6.0670	2	-6	5	13.35	12.95	26.12	
10-mar-51	US715638DT64	1 750	3.550	68.3380	-0.29	0.81	-0.69	5.9580	3	-8	7	14.81	14.38	26.43	
08-ago-54	US715638EC21	1 750	5.875	96.2360	-0.32	0.86	-0.69	6.1530	2	-7	5	14.04	13.62	29.89	
01-dic-60	US715638DQ26	2 000	2.780	53.9470	-0.20	0.84	-0.61	5.8750	2	-9	7	17.64	17.13	36.30	
15-ene-72	US715638DW93	1 000	3.600	61.8120	-0.29	0.91	-0.72	6.0660	3	-9	7	17.10	16.59	47.59	
28-jul-21	US715638DR09	1 000	3.230	53.7110	-0.24	0.82	-0.61	6.0300	3	-9	7	17.19	16.69	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
Índice de bonos soberanos nominal / Nominal sovereign bond index	411	0	1	8.81	-29	26	2.54	4.69	8.41	12.84	13.64	13.59	9.90	12.76	10.12	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	1.16	-5	17	2.46			36.88		6.26		19.61		34.79



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.