



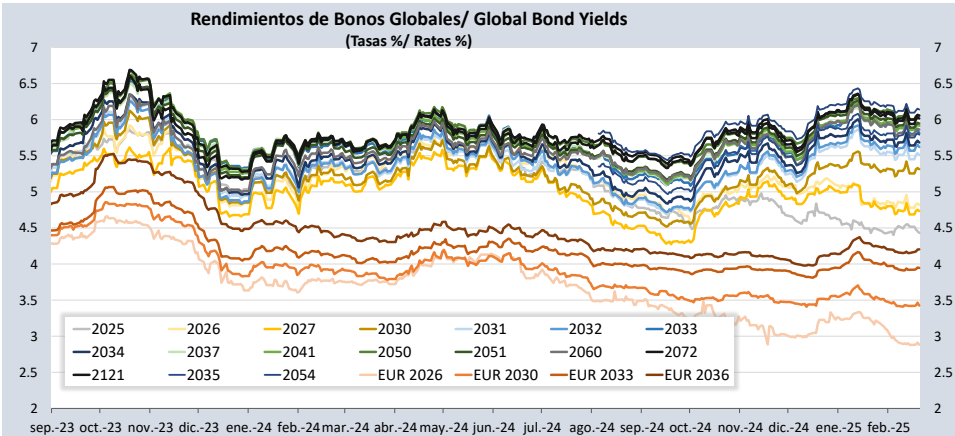
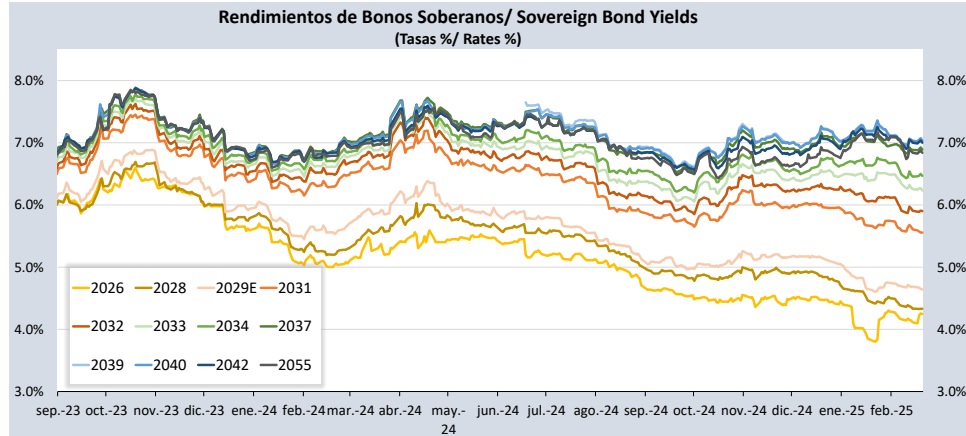
PERU: REPORTE DIARIO / DAILY REPORT

20/02/2025

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 / Duración	Vida media / Average
Descripción / Description	ISIN	Nemónico / Mnemonic	Intereses corridos / Accrued Interest (%)	Millones \$ / Millions PEN		Postura / Position	Postura / Position	Postura / Position	Prom. ponderado** / Weighted average (%)	Postura / Position	Postura / Position	Última neg. / Last trading day	Prom. ponderado / Weighted average (%)		Día / Date	Monto (Mills. \$) / Amount (Millions PEN)	Años / Years	Años / Años	Años / Years
12-Ago-26	PEP01000C0J9	SB12AGO26	0.18	3 937	8.200	-	-	-	105.6012	-	-	-	4.2450	-	30-Ene-25	0.1	1.44	1.38	1.48
12-Ago-28	PEP01000C5D1	SB12AGO28	0.14	7 225	6.350	-	-	-	106.4146	-	-	-	4.3300	-	19-Feb-25	1	3.22	3.31	3.48
12-Feb-29	PEP01000C5F6	SB12FEB29E	0.13	13 176	5.940	104.42	104.64	104.60	104.6178	4.69	4.63	4.64	4.6400	1	20-Feb-25	2	3.66	3.50	3.98
12-Ago-31	PEP01000C4G7	SB12AGO31	0.15	19 573	6.950	107.40	107.56	107.40	107.4922	5.57	5.54	5.57	5.5556	10	20-Feb-25	49	5.44	5.15	6.48
12-Ago-32	PEP01000C5E9	SB12AGO32	0.14	21 588	6.150	101.44	101.56	101.50	101.5017	5.91	5.89	5.90	5.9002	23	20-Feb-25	99	6.19	5.85	7.48
12-Ago-33	PEP01000C5I0	SB12AGO33	0.16	20 608	7.300	106.93	107.06	107.00	106.9948	6.24	6.22	6.23	6.2321	14	20-Feb-25	74	6.63	6.24	8.48
12-Ago-34	PEP01000C5G4	SB12AGO34	0.12	17 560	5.400	92.55	92.65	92.58	92.5908	6.48	6.46	6.47	6.4677	32	20-Feb-25	142	7.55	7.09	9.48
12-Ago-37	PEP01000C2Z1	SB12AGO37	0.15	20 481	6.900	99.89	100.46	100.22	100.2154	6.93	6.86	6.89	6.8908	13	20-Feb-25	136	8.68	8.12	12.48
12-Ago-39	PEP01000C5J8	SB12AGO39	0.17	15 811	7.600	105.03	105.36	105.30	105.2816	7.06	7.02	7.03	7.0329	16	20-Feb-25	96	9.28	8.67	14.48
12-Ago-40	PEP01000C5H2	SB12AGO40	0.12	12 442	5.350	84.14	84.63	84.47	84.4498	7.07	7.01	7.03	7.0314	16	20-Feb-25	36	10.37	9.69	15.48
12-Feb-42	PEP01000C4L7	SB12FEB42	0.15	5 033	6.850	97.9302	99.61	98.69	98.6938	7.08	6.91	7.00	7.0000	1	20-Feb-25	1	10.37	9.69	16.98
12-Feb-55	PEP01000C4S2	SB12FEB55	0.15	3 537	6.714	-	-	-	98.6197	-	-	-	6.8374	-	11-Feb-25	0.1	13.33	12.48	29.98
12-Feb-30	PEP01000C4U8	SB12FEB30	0.06	77	2.89%+VAC	-	-	-	102.0208	-	-	-	2.4350	-	18-Ago-23	20	4.74	4.63	4.98
31-Ene-35	PEP01000CV85	SB31ENE35	0.41	911	7.39% + VAC	-	-	-	128.9294	-	-	-	3.8401	-	17-Dic-24	2	7.66	7.38	9.95
12-Feb-40	PEP01000C4V6	SB12FEB40	0.07	228	3.14%+VAC	-	-	-	87.7422	-	-	-	4.2393	-	10-Ago-23	50	11.98	11.50	14.98
12-Ago-46	PEP01000C1S8	SB12AGO46	0.08	649	3.83% + VAC	-	-	-	96.7295	-	-	-	4.0417	-	11-Oct-24	52	14.90	14.32	21.48
12-Feb-54	PEP01000C4T0	SB12FEB54	0.07	1 234	3.26%+VAC	-	-	92.01	92.0057	-	-	3.70	3.7000	2	20-Feb-25	16	18.72	18.06	28.98

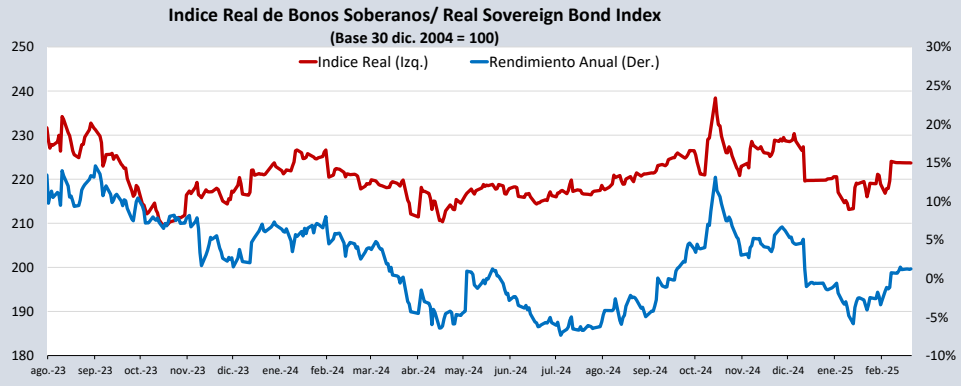
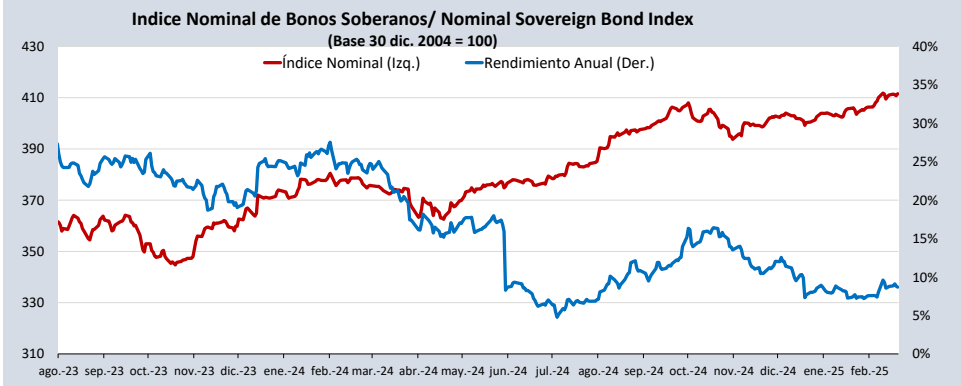
Nota: Precios y rendimientos calculados de acuerdo a los criterios establecidos en el Manual de Valorización de Títulos de Tesoro Público, donde: Negociado (negro), Cotizado (naranja), Valorizado (verde) o Subasta (azul).
Note: Prices and returns calculated according to the criteria established in the 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	101.1830	0.00	0.00	-0.39	4.4310	-2	-12	94	0.42	0.41	0.42
23-ene-26	US715638DE95	346	2.392	97.8360	0.02	0.07	-0.43	4.8170	-2	-3	50	0.92	0.90	0.94
30-ene-26	XS1315181708	€845	2.750	99.8750	0.03	0.02	-0.46	2.8820	-3	-2	51	0.94	0.92	0.96
25-ago-27	US715638BU55	618	4.125	98.5740	0.04	0.09	-0.56	4.7340	-2	-3	24	2.36	2.31	2.54
20-jun-30	US715638DA73	645	2.844	88.6600	0.07	0.15	-0.55	5.3140	-2	-3	13	4.93	4.81	5.41
30-mar-30	XS1373156618	€935	3.750	101.4790	0.19	-0.02	-0.65	3.4240	-4	0	14	4.55	4.48	5.01
23-ene-31	US715638DF60	3 207	2.783	86.3710	0.11	0.22	-0.50	5.5110	-2	-4	11	5.45	5.30	6.01
01-dic-32	US715638DP43	1 000	1.862	76.5810	0.19	0.25	-0.59	5.6200	-3	-4	11	7.15	6.95	7.89
21-nov-33	US715638AP79	2 152	8.750	119.9280	0.38	0.62	-0.94	5.8100	-5	-9	12	6.42	6.24	8.88
11-mar-33	XS2314020806	€825	1.250	81.7230	0.05	-0.12	-0.81	3.9470	0	3	14	7.59	7.44	8.17
15-ene-34	US715638DU38	2 250	3.000	81.4580	0.16	0.39	-0.65	5.6830	-3	-6	11	7.71	7.50	9.03
08-feb-35	US715638EB48	1 250	5.375	96.8900	0.17	0.40	-0.56	5.7900	-2	-5	8	7.79	7.57	10.11
17-nov-36	XS2408608219	€1 000	1.950	79.4540	-0.02	-0.39	-0.68	4.2040	0	5	9	10.30	10.09	11.91
14-mar-37	US715638AU64	1 130	6.550	105.4490	0.06	0.17	-0.86	5.9110	-1	-2	10	8.40	8.16	12.24
11-mar-41	US715638DS81	1 250	3.300	73.1170	0.16	0.26	-0.70	5.9160	-2	-3	8	11.65	11.31	16.29
18-nov-50	US715638BM30	2 545	5.625	94.3490	0.08	-0.06	-0.61	6.0600	-1	0	5	13.35	12.96	26.12
10-mar-51	US715638DT64	1 750	3.550	68.4570	0.12	0.20	-0.69	5.9460	-1	-2	7	14.81	14.39	26.43
08-ago-54	US715638EC21	1 750	5.875	96.4190	0.19	0.26	-0.67	6.1390	-1	-2	5	14.05	13.63	29.89
01-dic-60	US715638DQ26	2 000	2.780	54.0670	0.11	0.01	-0.61	5.8630	-1	0	6	17.65	17.15	36.30
15-ene-72	US715638DW93	1 000	3.600	61.9200	0.11	0.23	-0.71	6.0550	-1	-2	7	17.12	16.61	47.58
28-jul-21	US715638DR09	1 000	3.230	53.8430	0.13	0.02	-0.62	6.0160	-1	0	7	17.23	16.73	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	412	1	1	8.69	-13	6	2.53	4.68	8.39	12.81	13.62	13.60	9.90	12.77	10.14	6.40
															3.03	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	1.23	7	-23	2.43			36.52		6.21		19.48		35.36



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.