



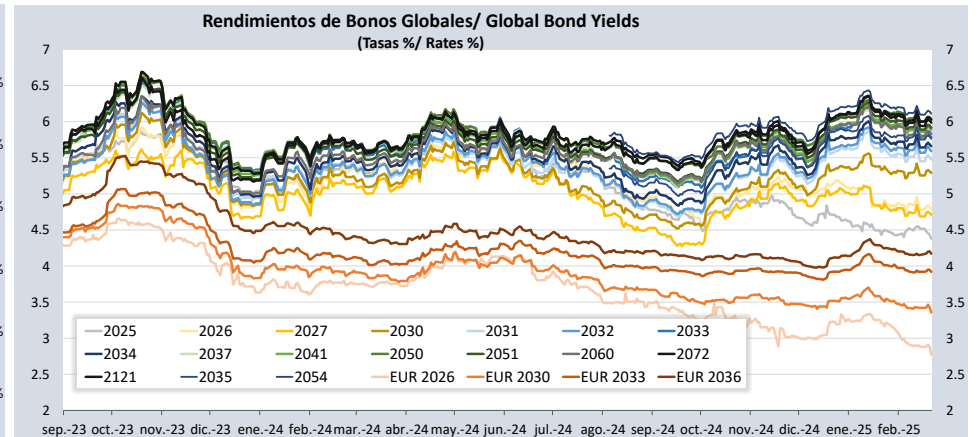
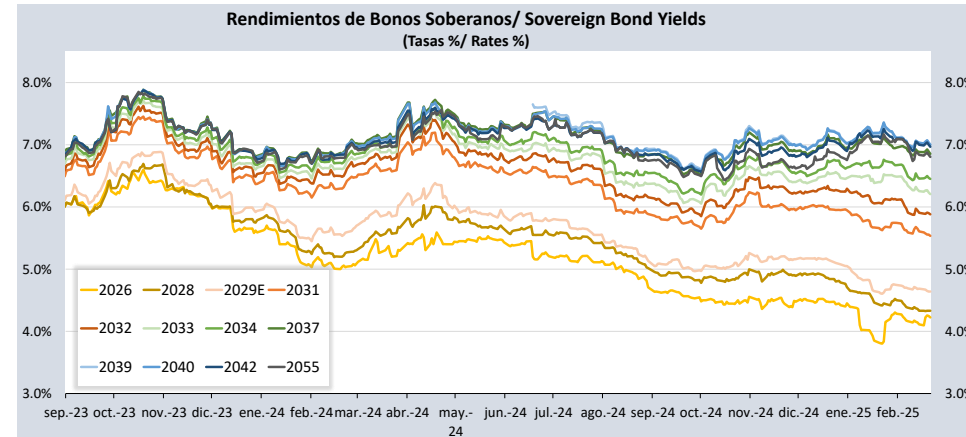
PERU: REPORTE DIARIO / DAILY REPORT

21/02/2025

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	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)	Años / Years	Años / Años	Años / Years
12-Ago-26	PEP01000C0J9	SB12AGO26	0.20	3 937	8.200	-	-	-	105.6214	-	-	-	4.2240	-	30-Ene-25	0.1	1.43	1.38	1.48
12-Ago-28	PEP01000C5D1	SB12AGO28	0.16	7 225	6.350	-	-	-	106.4096	-	-	-	4.3300	-	19-Feb-25	1	3.22	3.31	3.48
12-Feb-29	PEP01000C5F6	SB12FEB29E	0.15	13 176	5.940	-	-	-	104.6146	-	-	-	4.6400	-	20-Feb-25	2	3.66	3.49	3.98
12-Ago-31	PEP01000C4G7	SB12AGO31	0.17	19 573	6.950	107.39	107.89	107.56	107.6056	5.57	5.48	5.54	5.5346	10	21-Feb-25	7	5.44	5.15	6.48
12-Ago-32	PEP01000C5E9	SB12AGO32	0.15	21 588	6.150	101.50	101.80	101.71	101.6193	5.90	5.85	5.87	5.8803	23	21-Feb-25	49	6.19	5.85	7.48
12-Ago-33	PEP01000C5I0	SB12AGO33	0.18	20 608	7.300	106.93	107.46	107.26	107.1658	6.24	6.16	6.19	6.2062	14	21-Feb-25	105	6.63	6.24	8.48
12-Ago-34	PEP01000C5G4	SB12AGO34	0.13	17 560	5.400	92.45	93.01	92.85	92.7117	6.49	6.41	6.43	6.4495	32	21-Feb-25	48	7.54	7.09	9.48
12-Ago-37	PEP01000C2Z1	SB12AGO37	0.17	20 481	6.900	100.18	100.71	100.55	100.5210	6.90	6.83	6.85	6.8533	13	21-Feb-25	18	8.68	8.12	12.48
12-Ago-39	PEP01000C5J8	SB12AGO39	0.19	15 811	7.600	105.30	105.81	105.58	105.5315	7.03	6.98	7.00	7.0055	16	21-Feb-25	53	9.29	8.68	14.48
12-Ago-40	PEP01000C5H2	SB12AGO40	0.13	12 442	5.350	84.35	84.92	84.71	84.7254	7.05	6.98	7.00	6.9980	16	21-Feb-25	10	10.38	9.70	15.48
12-Feb-42	PEP01000C4L7	SB12FEB42	0.17	5 033	6.850	-	-	-	99.0142	-	-	-	6.9666	-	20-Feb-25	1	10.38	9.70	16.98
12-Feb-55	PEP01000C4S2	SB12FEB55	0.17	3 537	6.714	-	-	-	99.0324	-	-	-	6.8040	-	11-Feb-25	0.1	13.36	12.51	29.98
12-Feb-30	PEP01000C4U8	SB12FEB30	0.07	77	2.89%+VAC	-	-	-	102.0575	-	-	-	2.4270	-	18-Ago-23	20	4.74	4.63	4.98
31-Ene-35	PEP01000CV85	SB31ENE35	0.43	911	7.39% + VAC	-	-	-	129.1184	-	-	-	3.8196	-	17-Dic-24	2	7.66	7.38	9.95
12-Feb-40	PEP01000C4V6	SB12FEB40	0.08	228	3.14%+VAC	-	-	-	88.0420	-	-	-	4.2098	-	10-Ago-23	50	11.99	11.50	14.98
12-Ago-46	PEP01000C1S8	SB12AGO46	0.10	649	3.83% + VAC	-	-	-	97.1787	-	-	-	4.0094	-	11-Oct-24	52	14.92	14.34	21.48
12-Feb-54	PEP01000C4T0	SB12FEB54	0.08	1 234	3.26%+VAC	-	-	91.76	91.7570	-	-	3.72	3.7150	2	21-Feb-25	12	18.71	18.04	28.98

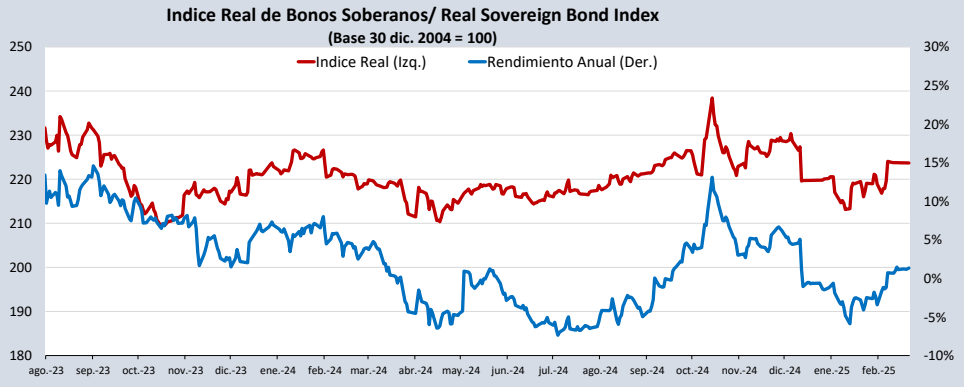
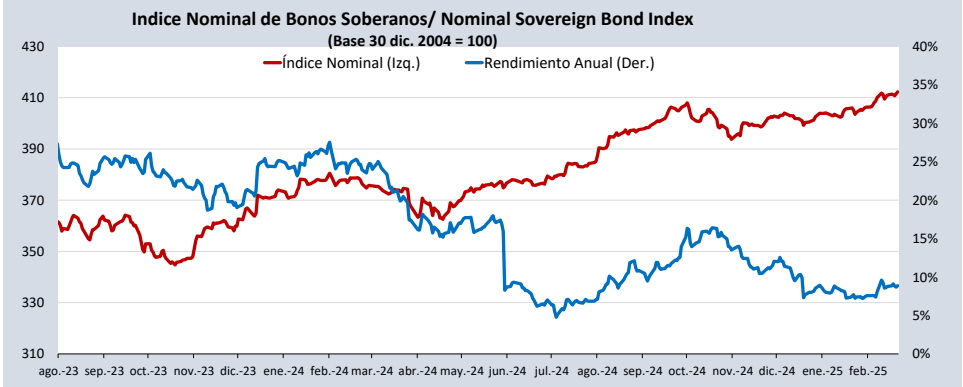
Nota: Precios y rendimientos calculados de acuerdo a los criterios establecidos en el Manual de Valorización de Títulos de Tesoro Público, donde: Negociado (negro), Cotizado (naranja), Valorizado (verde) o Subasta (azul).
Note: Prices and returns calculated according to the criteria established in the 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	0.01	-0.41	4.3790	-5	-14	101	0.42	0.41	0.42
23-ene-26	US715638DE95	346	2.392	97.8690	0.03	0.02	-0.44	4.8010	-2	2	51	0.92	0.89	0.93
30-ene-26	XS1315181708	€845	2.750	99.9770	0.10	0.10	-0.52	2.7700	-11	-11	57	0.93	0.92	0.95
25-ago-27	US715638BU55	618	4.125	98.6370	0.06	-0.04	-0.57	4.7090	-3	2	25	2.36	2.31	2.54
20-jun-30	US715638DA73	645	2.844	88.7760	0.12	-0.13	-0.48	5.2900	-2	4	11	4.93	4.80	5.40
30-mar-30	XS1373156618	€935	3.750	101.7850	0.31	0.29	-0.69	3.3570	-7	-6	15	4.55	4.48	5.01
23-ene-31	US715638DF60	3 207	2.783	86.5480	0.18	-0.08	-0.53	5.4760	-4	3	11	5.45	5.30	6.01
01-dic-32	US715638DP43	1 000	1.862	76.7570	0.18	-0.07	-0.54	5.5910	-3	2	10	7.15	6.95	7.89
21-nov-33	US715638AP79	2 152	8.750	120.1130	0.19	0.12	-0.95	5.7840	-3	-2	13	6.42	6.24	8.88
11-mar-33	XS2314020806	€825	1.250	81.8950	0.17	0.04	-0.88	3.9190	-3	0	15	7.59	7.44	8.17
15-ene-34	US715638DU38	2 250	3.000	81.6130	0.16	-0.08	-0.63	5.6600	-2	2	10	7.71	7.50	9.03
08-feb-35	US715638EB48	1 250	5.375	97.0950	0.20	-0.07	-0.57	5.7620	-3	1	8	7.79	7.57	10.11
17-nov-36	XS2408608219	€1 000	1.950	79.7220	0.27	-0.13	-0.69	4.1710	-3	2	9	10.30	10.09	11.91
14-mar-37	US715638AU64	1 130	6.550	105.6880	0.24	-0.29	-0.73	5.8840	-3	3	8	8.40	8.16	12.23
11-mar-41	US715638DS81	1 250	3.300	73.3230	0.21	-0.26	-0.72	5.8930	-2	3	9	11.65	11.32	16.28
18-nov-50	US715638BM30	2 545	5.625	94.8040	0.45	-0.22	-0.55	6.0240	-4	2	4	13.37	12.98	26.11
10-mar-51	US715638DT64	1 750	3.550	68.7700	0.31	-0.26	-0.69	5.9160	-3	3	7	14.84	14.41	26.43
08-ago-54	US715638EC21	1 750	5.875	96.7740	0.36	-0.21	-0.67	6.1120	-3	1	5	14.08	13.66	29.89
01-dic-60	US715638DQ26	2 000	2.780	54.4070	0.34	-0.41	-0.62	5.8270	-4	4	7	17.71	17.21	36.30
15-ene-72	US715638DW93	1 000	3.600	62.1640	0.24	-0.34	-0.74	6.0320	-2	3	7	17.16	16.66	47.58
28-jul-21	US715638DR09	1 000	3.230	54.1100	0.27	-0.43	-0.59	5.9860	-3	5	7	17.31	16.81	97.83

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	8.88	20	10	2.53	4.67	8.38	12.80	13.61	13.60	9.90	12.79	10.15	6.41
							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	1.35	12	21	2.43			36.55		6.22		19.55		35.24



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.