



PERU: REPORTE DIARIO / DAILY REPORT

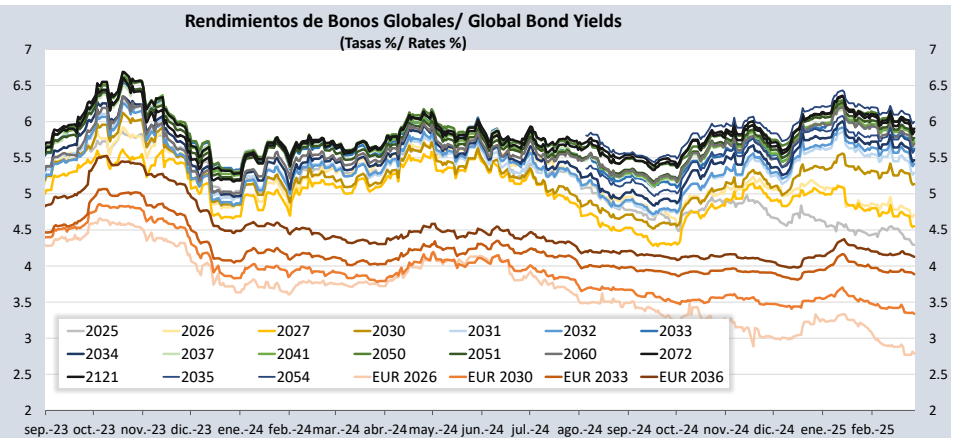
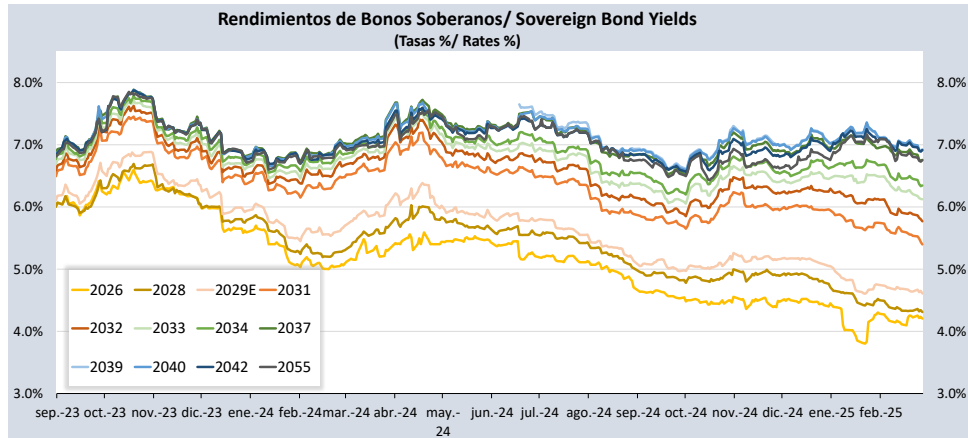
27/02/2025

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 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
				Compra / Bid	Venta / Ask		Compra / Bid	Venta / Ask											
12-Ago-26	PEP01000C0J9	SB12AGO26	0.34	3 937	8.200	-	-	-	105.5880	-	-	-	4.2035	-	30-Ene-25	0.1	1.42	1.36	1.46
12-Ago-28	PEP01000C5D1	SB12AGO28	0.26	7 225	6.350	106.22	106.49	106.39	106.4469	4.37	4.29	4.32	4.3095	2	27-Feb-25	4	3.21	3.31	3.46
12-Feb-29	PEP01000C5F6	SB12FEB29E	0.25	13 176	5.940	104.69	104.80	104.72	104.7158	4.61	4.58	4.60	4.6070	13	27-Feb-25	43	3.64	3.48	3.96
12-Ago-31	PEP01000C4G7	SB12AGO31	0.29	19 573	6.950	108.15	108.66	108.57	108.3559	5.43	5.34	5.36	5.3965	13	27-Feb-25	75	5.42	5.15	6.46
12-Ago-32	PEP01000C5E9	SB12AGO32	0.25	21 588	6.150	102.21	104.11	102.33	102.2761	5.78	5.47	5.76	5.7694	37	27-Feb-25	102	6.18	5.84	7.46
12-Ago-33	PEP01000C5I0	SB12AGO33	0.30	20 608	7.300	107.65	107.92	107.79	107.7088	6.13	6.09	6.11	6.1233	39	27-Feb-25	35	6.61	6.23	8.46
12-Ago-34	PEP01000C5G4	SB12AGO34	0.22	17 560	5.400	93.22	93.45	93.45	93.4064	6.38	6.34	6.34	6.3454	27	27-Feb-25	307	7.54	7.09	9.46
12-Ago-37	PEP01000C2Z1	SB12AGO37	0.29	20 481	6.900	101.12	101.28	101.28	101.3141	6.78	6.76	6.76	6.7564	13	27-Feb-25	60	8.68	8.13	12.46
12-Ago-39	PEP01000C5J8	SB12AGO39	0.31	15 811	7.600	106.15	106.40	106.31	106.2510	6.94	6.91	6.92	6.9267	16	27-Feb-25	60	9.29	8.69	14.46
12-Ago-40	PEP01000C5H2	SB12AGO40	0.22	12 442	5.350	85.36	85.51	85.47	85.4325	6.92	6.91	6.91	6.9134	23	27-Feb-25	62	10.39	9.72	15.46
12-Feb-42	PEP01000C4L7	SB12FEB42	0.28	5 033	6.850	-	-	-	99.5151	-	-	-	6.9145	-	25-Feb-25	5	10.38	9.71	16.96
12-Feb-55	PEP01000C4S2	SB12FEB55	0.28	3 537	6.714	-	-	-	99.6800	-	-	-	6.7519	-	11-Feb-25	0.1	13.39	12.55	29.96
12-Feb-30	PEP01000C4U8	SB12FEB30	0.12	77	2,89%+VAC	-	-	-	102.3944	-	-	-	2.3541	-	18-Ago-23	20	4.72	4.61	4.96
31-Ene-35	PEP01000CV85	SB31ENE35	0.55	911	7,39% + VAC	-	-	-	130.0374	-	-	-	3.7195	-	17-Dic-24	2	7.66	7.38	9.93
12-Feb-40	PEP01000C4V6	SB12FEB40	0.13	228	3,14%+VAC	-	-	-	88.8583	-	-	-	4.1305	-	10-Ago-23	50	11.99	11.51	14.96
12-Ago-46	PEP01000C1S8	SB12AGO46	0.16	649	3,83% + VAC	-	-	-	97.8851	-	-	-	3.9590	-	11-Oct-24	52	14.93	14.36	21.46
12-Feb-54	PEP01000C4T0	SB12FEB54	0.14	1 234	3,26%+VAC	-	-	-	91.3526	-	-	-	3.7396	-	21-Feb-25	12	18.66	17.99	28.96

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).

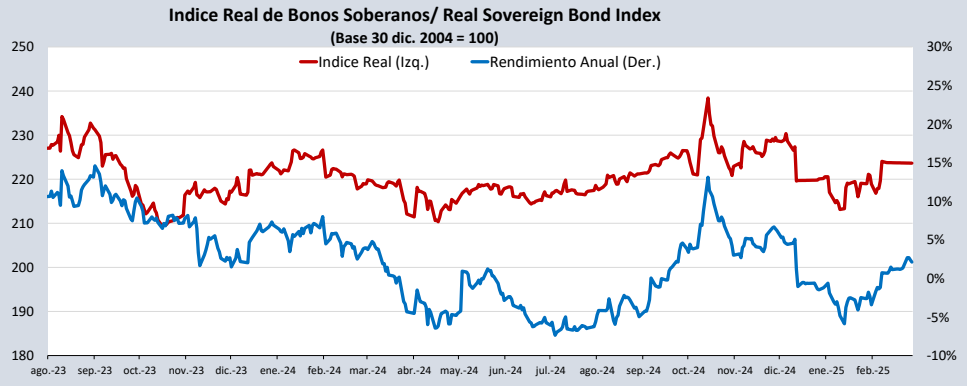
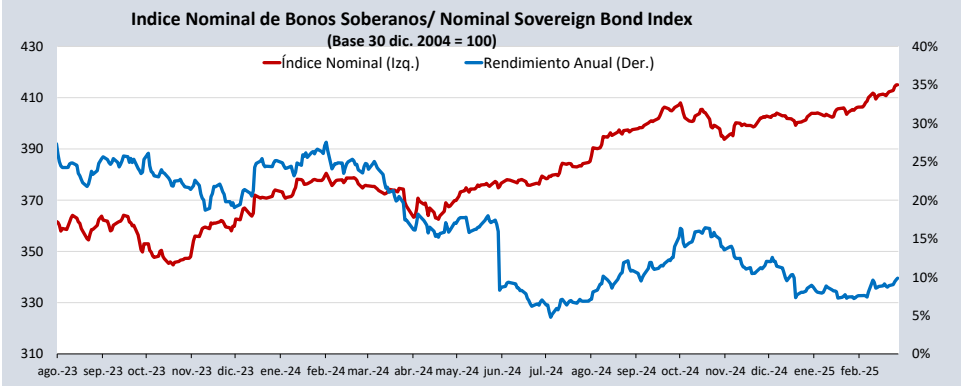
Note: Prices and returns calculated according to the criteria established in the Manual for the Valuation of Public Treasury Securities, where: Negotiated (black), Listed (orange), Valued (green) or Auction (blue).



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	101.1810	-0.01	0.00	-0.38	4.2940	0	-14	96	0.40	0.39	0.40	
23-ene-26	US715638DE95	346	2.392	97.9740	-0.02	0.14	-0.38	4.7080	3	-11	44	0.90	0.88	0.92	
30-ene-26	XS1315181708	€845	2.750	99.9630	0.03	0.09	-0.46	2.7850	-3	-10	52	0.92	0.91	0.94	
25-ago-27	US715638BU55	618	4.125	99.0020	-0.03	0.43	-0.56	4.5530	1	-18	24	2.39	2.34	2.53	
20-jun-30	US715638DA73	645	2.844	89.4640	-0.03	0.80	-0.53	5.1350	1	-18	12	4.92	4.79	5.39	
30-mar-30	XS1373156618	€935	3.750	101.8670	0.08	0.39	-0.63	3.3380	-2	-9	14	4.54	4.46	4.99	
23-ene-31	US715638DF60	3 207	2.783	87.4290	-0.11	1.06	-0.49	5.2900	3	-22	11	5.43	5.29	5.99	
01-dic-32	US715638DP43	1 000	1.862	77.7280	-0.17	1.15	-0.54	5.4160	3	-20	10	7.14	6.95	7.87	
21-nov-33	US715638AP79	2 152	8.750	121.3010	-0.20	1.37	-0.92	5.6260	3	-18	12	6.41	6.24	8.86	
11-mar-33	XS2314020806	€825	1.250	82.1250	0.12	0.40	-0.78	3.8860	-2	-6	13	7.57	7.43	8.15	
15-ene-34	US715638DU38	2 250	3.000	82.8240	-0.14	1.37	-0.58	5.4670	2	-22	9	7.71	7.50	9.01	
08-feb-35	US715638EB48	1 250	5.375	98.3050	-0.25	1.42	-0.52	5.5990	3	-19	7	7.79	7.58	10.09	
17-nov-36	XS2408608219	€1 000	1.950	80.0840	0.10	0.63	-0.71	4.1280	-1	-8	9	10.29	10.08	11.89	
14-mar-37	US715638AU64	1 130	6.550	106.9710	-0.22	1.52	-0.82	5.7400	3	-17	9	8.41	8.18	12.22	
11-mar-41	US715638DS81	1 250	3.300	74.7820	-0.27	1.66	-0.69	5.7240	3	-19	8	11.69	11.36	16.27	
18-nov-50	US715638BM30	2 545	5.625	96.3780	-0.30	2.03	-0.59	5.9000	2	-16	5	13.46	13.07	26.10	
10-mar-51	US715638DT64	1 750	3.550	70.2330	-0.29	1.78	-0.67	5.7740	3	-17	6	14.95	14.53	26.41	
08-ago-54	US715638EC21	1 750	5.875	98.3170	-0.33	1.90	-0.68	5.9970	2	-14	5	14.17	13.76	29.87	
01-dic-60	US715638DQ26	2 000	2.780	55.6990	-0.36	1.63	-0.64	5.6930	4	-17	7	17.91	17.42	36.28	
15-ene-72	US715638DW93	1 000	3.600	63.5300	-0.29	1.61	-0.69	5.9030	3	-15	6	17.42	16.92	47.56	
28-jul-21	US715638DR09	1 000	3.230	55.2360	-0.39	1.39	-0.57	5.8650	4	-15	6	17.65	17.14	97.82	

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	415	0	3	9.86	21	117	2.43	4.50	8.07	12.41	13.19	13.15	9.60	12.41	9.83	6.22
							2.93	2.06								
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	
Índice de bonos soberanos real / Real sovereign bond index	224	0	0	2.12	-27	89	2.43				36.71		6.26		19.63	
															34.97	



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.