



PERU: REPORTE DIARIO / DAILY REPORT

03/01/2025

Bonos soberanos / Sovereign bonds

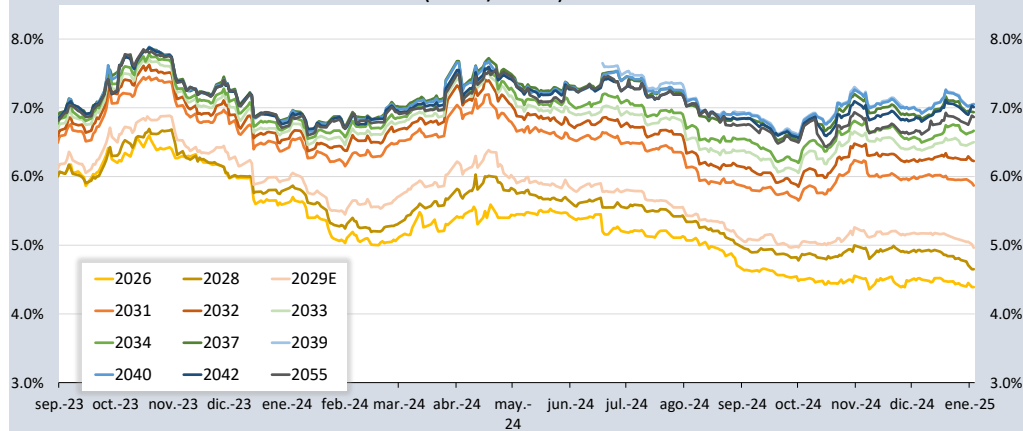
Bonos* / Bonds				Saldo vigente	Cupón / Coupon (%)	Precio / Price				Rendimiento / Yield				N° Operaciones del día / No. Day Operations	Última Negociación*** / Last trade		Duración / Duration	Duración Modificada	Vida media / Average
Descripción / Description	ISIN	Nemónico / Mnemonic	Intereses corridos / Accrued Interest (%)			Millones S./ / 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. S/) / Amount (Millions PEN)	Años / Years	Años / Years
				Compra / Bid	Venta / Ask		Compra / Bid	Venta / Ask											
12-Ago-26	PEP01000C0J9	SB12AGO26	3.21	3 937	8.200	-	-	-	105.8393	-	-	-	4.3905	-	31-Dic-24	12	1.52	1.45	1.61
12-Ago-28	PEP01000C5D1	SB12AGO28	2.48	7 225	6.350	105.33	105.56	105.53	105.5448	4.71	4.64	4.65	4.6500	1	3-Ene-25	2	3.26	3.31	3.61
12-Feb-29	PEP01000C5F6	SB12FEB29E	2.32	13 176	5.940	103.52	103.65	103.54	103.5326	4.97	4.93	4.96	4.9644	31	3-Ene-25	156	3.69	3.51	4.11
12-Ago-31	PEP01000C4G7	SB12AGO31	2.72	19 573	6.950	105.68	105.73	105.73	105.8617	5.90	5.89	5.89	5.8681	45	3-Ene-25	153	5.39	5.09	6.61
12-Ago-32	PEP01000C5E9	SB12AGO32	2.41	21 588	6.150	99.40	99.49	99.43	99.5799	6.26	6.24	6.25	6.2247	36	3-Ene-25	232	6.13	5.77	7.61
12-Ago-33	PEP01000C5I0	SB12AGO33	2.86	20 608	7.300	105.20	105.40	105.40	105.2746	6.51	6.48	6.48	6.4996	29	3-Ene-25	544	6.52	6.12	8.61
12-Ago-34	PEP01000C5G4	SB12AGO34	2.11	17 560	5.400	90.99	91.38	91.06	91.2059	6.70	6.64	6.69	6.6656	7	3-Ene-25	9	7.45	6.98	9.61
12-Ago-37	PEP01000C2Z1	SB12AGO37	2.70	20 481	6.900	99.48	99.72	99.64	99.8300	6.98	6.95	6.96	6.9366	23	3-Ene-25	256	8.51	7.96	12.61
12-Ago-39	PEP01000C5J8	SB12AGO39	3.84	15 811	7.600	104.58	105.22	105.04	105.0667	7.11	7.04	7.06	7.0571	16	3-Ene-25	348	9.01	8.42	14.61
12-Ago-40	PEP01000C5H2	SB12AGO40	2.09	12 442	5.350	84.14	84.39	84.39	84.2180	7.06	7.03	7.03	7.0495	4	3-Ene-25	16	10.18	9.51	15.61
12-Feb-42	PEP01000C4L7	SB12FEB42	2.68	5 033	6.850	98.1995	99.65	98.58	98.5802	7.05	6.90	7.01	7.0100	1	3-Ene-25	9	10.15	9.49	17.11
12-Feb-55	PEP01000C4S2	SB12FEB55	2.63	3 537	6.714	-	-	-	98.2628	-	-	-	6.8653	-	13-Dic-24	30	13.00	12.16	30.11
12-Feb-30	PEP01000C4U8	SB12FEB30	1.11	77	2.89%+VAC	-	-	-	101.2857	-	-	-	2.5973	-	18-Ago-23	20	4.81	4.68	5.11
31-Ene-35	PEP01000CV85	SB31ENE35	3.07	911	7.39% + VAC	-	-	-	128.5772	-	-	-	3.9090	-	17-Dic-24	2	7.58	7.29	10.08
12-Feb-40	PEP01000C4V6	SB12FEB40	1.20	228	3.14%+VAC	-	-	-	87.9571	-	-	-	4.2102	-	10-Ago-23	50	11.91	11.43	15.11
12-Ago-46	PEP01000C1S8	SB12AGO46	1.47	649	3,83% + VAC	-	-	-	96.2651	-	-	-	4.0739	-	11-Oct-24	52	14.73	14.15	21.61
12-Feb-54	PEP01000C4T0	SB12FEB54	1.25	1 234	3,26%+VAC	-	-	-	88.0903	-	-	-	3.9405	-	18-Oct-24	5	18.26	17.57	29.11

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).

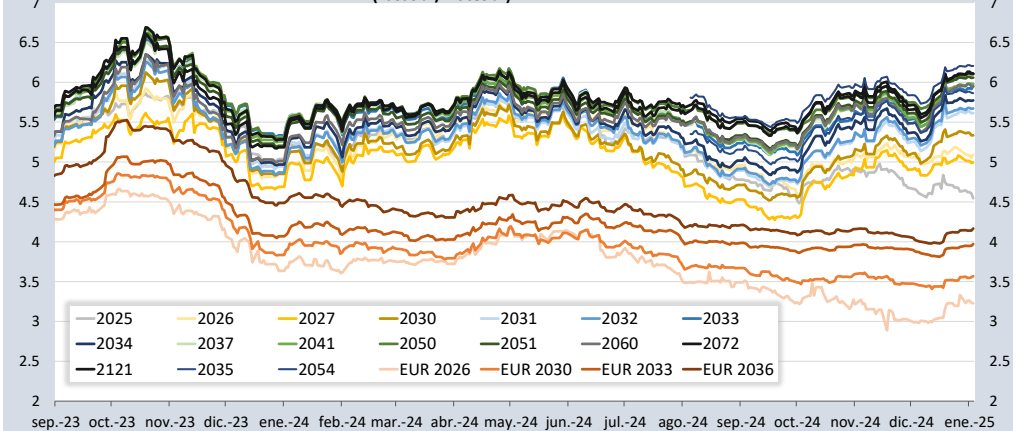
Rendimientos de Bonos Soberanos/ Sovereign Bond Yields

(Tasas %/ Rates %)



Rendimientos de Bonos Globales/ Global Bond Yields

(Tasas %/ Rates %)

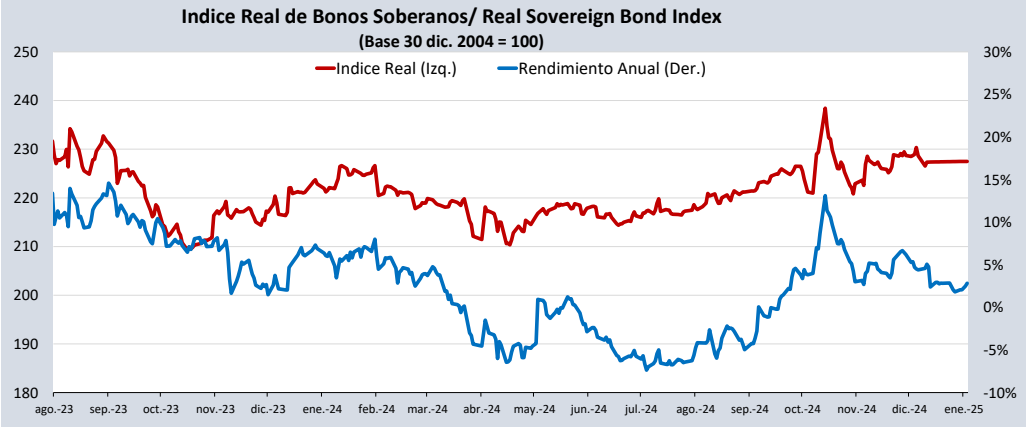
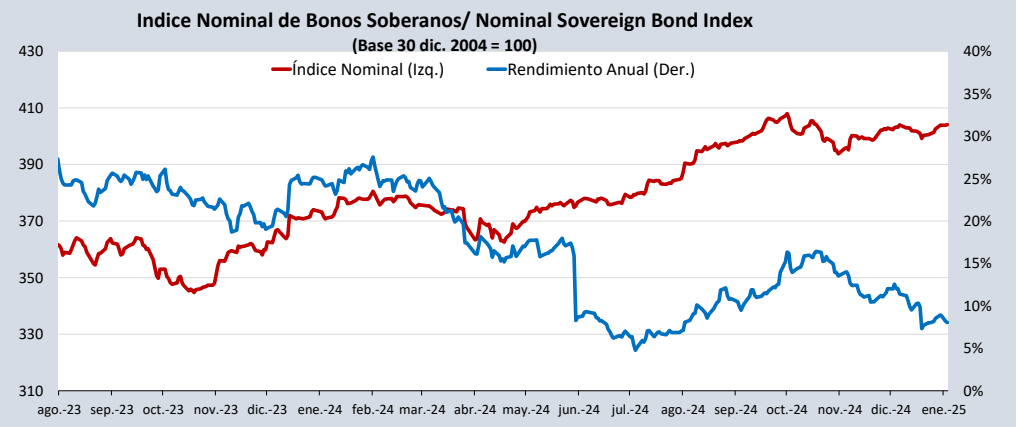


Fuente/Source: MEF, BCRP, BLOOMBERG, DATATEC.

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	101.4810	0.01	0.00	-0.39	4.5450	-6	-9	73	0.53	0.52	0.55	
23-ene-26	US715638DE95	346	2.392	97.2800	-0.02	0.10	-0.45	5.0910	4	-6	46	1.04	1.01	1.07	
30-ene-26	XS1315181708	€845	2.750	99.5070	0.01	0.12	-0.49	3.2270	-1	-10	48	1.05	1.04	1.09	
25-ago-27	US715638BU55	618	4.125	97.8740	-0.01	0.20	-0.49	4.9940	1	-8	20	2.49	2.43	2.68	
20-jun-30	US715638DA73	645	2.844	88.3420	0.02	0.26	-0.53	5.3350	0	-5	12	5.06	4.93	5.54	
30-mar-30	XS1373156618	€935	3.750	100.8300	-0.07	-0.07	-0.69	3.5690	2	1	15	4.60	4.52	5.15	
23-ene-31	US715638DF60	3 207	2.783	85.6480	0.00	0.14	-0.53	5.6140	0	-2	11	5.49	5.34	6.14	
01-dic-32	US715638DP43	1 000	1.862	75.9990	-0.01	0.06	-0.49	5.6720	0	0	9	7.28	7.08	8.03	
21-nov-33	US715638AP79	2 152	8.750	119.0720	-0.28	-0.19	-0.88	5.9510	3	2	12	6.54	6.35	9.01	
11-mar-33	XS2314020806	€825	1.250	81.3190	-0.13	-0.19	-0.71	3.9710	2	4	12	7.72	7.57	8.30	
15-ene-34	US715638DU38	2 250	3.000	80.7060	-0.02	0.20	-0.67	5.7730	0	-3	11	7.70	7.48	9.16	
08-feb-35	US715638EB48	1 250	5.375	96.3190	0.05	0.28	-0.54	5.8630	-1	-4	7	7.70	7.48	10.24	
17-nov-36	XS2408608219	€1 000	1.950	79.5920	-0.20	-0.16	-0.75	4.1650	3	2	9	10.43	10.22	12.04	
14-mar-37	US715638AU64	1 130	6.550	104.9060	-0.01	-0.18	-0.86	5.9760	0	2	10	8.52	8.27	12.37	
11-mar-41	US715638DS81	1 250	3.300	72.4400	0.00	-0.05	-0.74	5.9810	0	1	9	11.76	11.42	16.42	
18-nov-50	US715638BM30	2 545	5.625	93.8550	-0.01	-0.16	-0.59	6.1000	0	1	5	13.45	13.05	26.25	
10-mar-51	US715638DT64	1 750	3.550	67.2780	-0.02	0.04	-0.75	6.0580	0	0	8	14.84	14.41	26.56	
08-ago-54	US715638EC21	1 750	5.875	95.5290	-0.02	-0.02	-0.63	6.2060	0	0	5	13.70	13.29	30.03	
01-dic-60	US715638DQ26	2 000	2.780	53.2100	0.01	0.10	-0.64	5.9500	0	-1	7	17.64	17.13	36.43	
15-ene-72	US715638DW93	1 000	3.600	61.3490	-0.02	-0.06	-0.77	6.1090	0	1	8	16.65	16.16	47.72	
28-jul-21	US715638DR09	1 000	3.230	53.0190	0.05	-0.02	-0.58	6.1080	-1	0	7	16.60	16.11	97.97	

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	404	0	3	8.03	-16	3	2.59	4.71	8.42	12.83	13.29	13.46	9.90	12.68	10.40	6.48	3.08	2.15

Índice / Index	Valor / Value	Cambio / Change		Rend anual	Cambio / Change (bps.)		Composición del índice (%) / Index composition (%)				
		Diario / Daily	Semanal / Weekly	% / Annual yield %	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	227	0	0	2.84	33	-2	2.41	36.90	6.26	19.78	34.65



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.