



PERU: REPORTE DIARIO / DAILY REPORT

08/01/2025

Bonos soberanos / Sovereign bonds

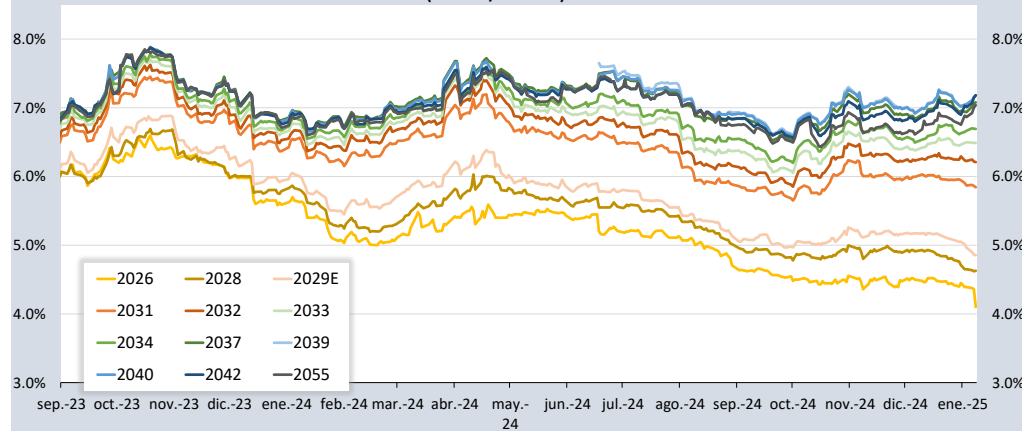
Bonos* / Bonds				Saldo vigente	Cupón / Coupon (%)	Precio / Price				Rendimiento / Yield				N° Operaciones del día / No. Day Operations	Última Negociación*** / Last trade		Duración / Duration	Duración Modificada	Vida media / Average
Descripción / Description	ISIN	Nemónico / Mnemonic	Intereses corridos / 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	3.32	3 937	8.200	105.9501	107.15	106.20	106.2507	4.26	3.50	4.10	4.1000	1	8-Ene-25	2	1.50	1.44	1.60
12-Ago-28	PEP01000C5D1	SB12AGO28	2.57	7 225	6.350	105.54	105.61	105.54	105.5986	4.64	4.62	4.64	4.6286	2	8-Ene-25	4	3.25	3.31	3.60
12-Feb-29	PEP01000C5F6	SB12FEB29E	2.41	13 176	5.940	103.88	103.97	103.92	103.9335	4.87	4.84	4.86	4.8540	8	8-Ene-25	47	3.67	3.50	4.10
12-Ago-31	PEP01000C4G7	SB12AGO31	2.81	19 573	6.950	105.72	106.11	106.00	105.9897	5.89	5.82	5.84	5.8434	9	8-Ene-25	101	5.38	5.08	6.60
12-Ago-32	PEP01000C5E9	SB12AGO32	2.49	21 588	6.150	99.55	99.79	99.67	99.6695	6.23	6.19	6.21	6.2098	19	8-Ene-25	129	6.11	5.76	7.60
12-Ago-33	PEP01000C5I0	SB12AGO33	2.96	20 608	7.300	105.26	105.66	105.40	105.3289	6.50	6.44	6.48	6.4907	16	8-Ene-25	89	6.51	6.11	8.60
12-Ago-34	PEP01000C5G4	SB12AGO34	2.19	17 560	5.400	91.00	91.07	91.07	91.0453	6.70	6.69	6.69	6.6919	17	8-Ene-25	36	7.43	6.96	9.60
12-Ago-37	PEP01000C2Z1	SB12AGO37	2.79	20 481	6.900	98.27	99.31	98.75	98.6727	7.13	7.00	7.07	7.0799	10	8-Ene-25	168	8.47	7.91	12.60
12-Ago-39	PEP01000C5J8	SB12AGO39	3.94	15 811	7.600	103.81	103.99	103.95	103.9128	7.20	7.18	7.18	7.1840	12	8-Ene-25	70	8.97	8.36	14.60
12-Ago-40	PEP01000C5H2	SB12AGO40	2.17	12 442	5.350	83.01	83.69	83.18	83.1655	7.20	7.12	7.18	7.1800	2	8-Ene-25	77	10.13	9.45	15.60
12-Feb-42	PEP01000C4L7	SB12FEB42	2.77	5 033	6.850	-	-	-	96.9487	-	-	-	7.1822	-	3-Ene-25	9	10.07	9.40	17.10
12-Feb-55	PEP01000C4S2	SB12FEB55	2.72	3 537	6.714	-	-	-	96.1883	-	-	-	7.0375	-	13-Dic-24	30	12.82	11.98	30.10
12-Feb-30	PEP01000C4U8	SB12FEB30	1.17	77	2.89%+VAC	-	-	-	101.6541	-	-	-	2.5199	-	18-Ago-23	20	4.79	4.67	5.10
31-Ene-35	PEP01000CV85	SB31ENE35	3.23	911	7.39% + VAC	-	-	-	128.1631	-	-	-	3.9491	-	17-Dic-24	2	7.56	7.27	10.07
12-Feb-40	PEP01000C4V6	SB12FEB40	1.27	228	3.14%+VAC	-	-	-	86.7344	-	-	-	4.3321	-	10-Ago-23	50	11.87	11.38	15.10
12-Ago-46	PEP01000C1S8	SB12AGO46	1.55	649	3.83% + VAC	-	-	-	94.0308	-	-	-	4.2382	-	11-Oct-24	52	14.61	14.02	21.60
12-Feb-54	PEP01000C4T0	SB12FEB54	1.32	1 234	3.26%+VAC	-	-	-	85.5673	-	-	-	4.1047	-	18-Oct-24	5	18.07	17.36	29.10

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).

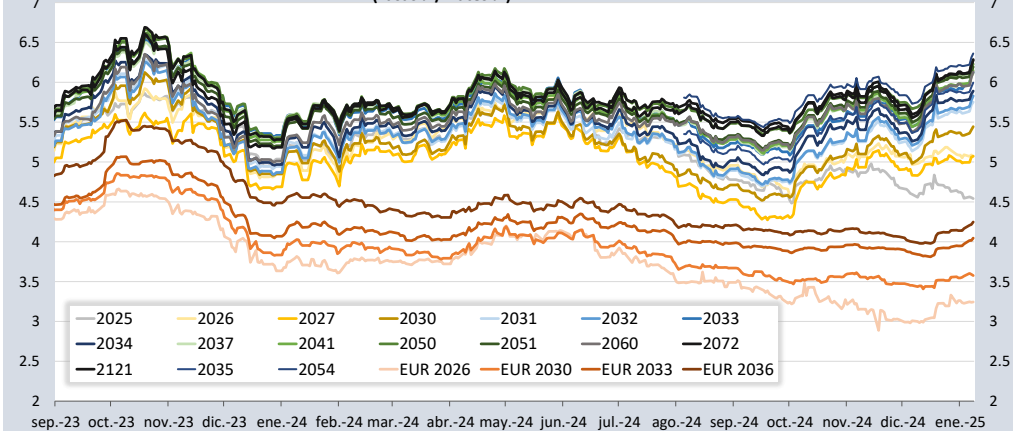
Rendimientos de Bonos Soberanos/ Sovereign Bond Yields

(Tasas %/ Rates %)



Rendimientos de Bonos Globales/ Global Bond Yields

(Tasas %/ Rates %)

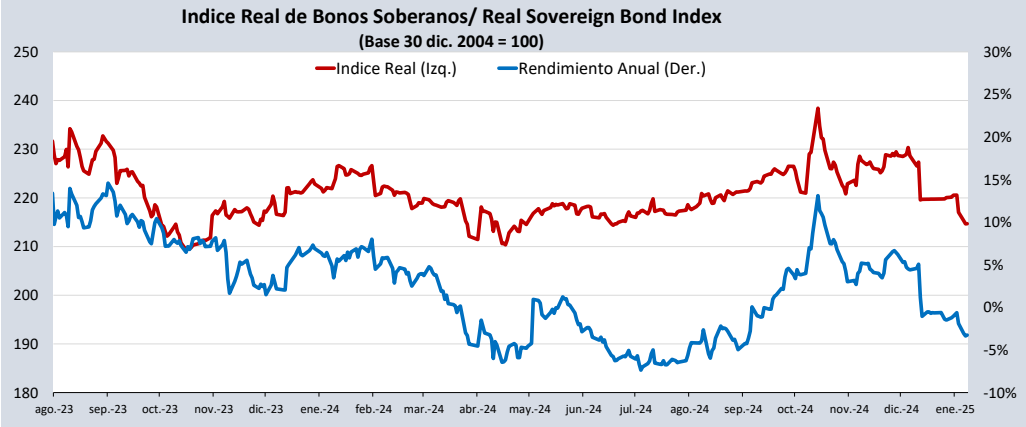
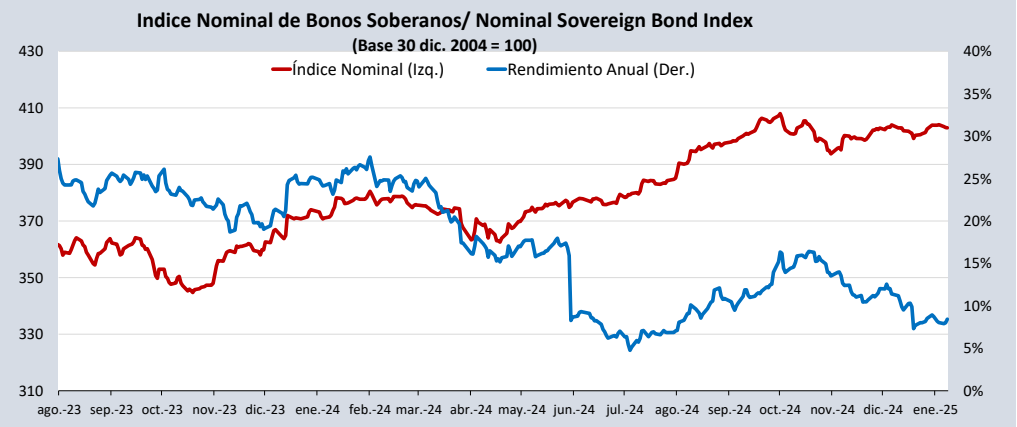


Fuente/Source: MEF, BCRP, BLOOMBERG, DATATEC.

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	101.4610	0.00	-0.01	-0.36	4.5410	-1	-8	68	0.52	0.51	0.54	
23-ene-26	US715638DE95	346	2.392	97.3230	0.03	0.07	-0.48	5.0690	-2	-2	49	1.02	1.00	1.06	
30-ene-26	XS1315181708	€845	2.750	99.4940	0.00	0.03	-0.61	3.2430	0	-2	60	1.04	1.02	1.08	
25-ago-27	US715638BU55	618	4.125	97.6910	-0.02	-0.13	-0.44	5.0730	1	6	18	2.48	2.42	2.66	
20-jun-30	US715638DA73	645	2.844	87.8830	-0.17	-0.29	-0.53	5.4440	4	8	12	5.05	4.92	5.53	
30-mar-30	XS1373156618	€935	3.750	100.8000	0.07	-0.14	-0.84	3.5750	-2	3	18	4.58	4.50	5.13	
23-ene-31	US715638DF60	3 207	2.783	85.0260	-0.16	-0.51	-0.46	5.7530	4	12	10	5.47	5.32	6.13	
01-dic-32	US715638DP43	1 000	1.862	75.1760	-0.28	-0.76	-0.51	5.8300	5	15	10	7.26	7.05	8.01	
21-nov-33	US715638AP79	2 152	8.750	117.7510	-0.28	-1.55	-0.80	6.1240	4	20	11	6.51	6.31	9.00	
11-mar-33	XS2314020806	€825	1.250	80.8890	-0.17	-0.56	-0.72	4.0450	3	10	12	7.70	7.55	8.29	
15-ene-34	US715638DU38	2 250	3.000	80.0000	-0.23	-0.68	-0.58	5.8910	4	12	9	7.67	7.45	9.15	
08-feb-35	US715638EB48	1 250	5.375	95.3460	-0.41	-0.83	-0.53	5.9960	6	11	7	7.67	7.45	10.23	
17-nov-36	XS2408608219	€1 000	1.950	78.9490	-0.24	-0.83	-0.70	4.2470	3	11	9	10.41	10.20	12.03	
14-mar-37	US715638AU64	1 130	6.550	103.7110	-0.36	-1.12	-0.75	6.1120	4	13	9	8.48	8.23	12.36	
11-mar-41	US715638DS81	1 250	3.300	71.0580	-0.44	-1.38	-0.67	6.1490	5	17	8	11.69	11.34	16.41	
18-nov-50	US715638BM30	2 545	5.625	92.2890	-0.53	-1.43	-0.48	6.2280	4	12	4	13.33	12.93	26.24	
10-mar-51	US715638DT64	1 750	3.550	65.9670	-0.58	-1.19	-0.68	6.1930	6	12	7	14.71	14.27	26.55	
08-ago-54	US715638EC21	1 750	5.875	93.5580	-0.62	-1.86	-0.63	6.3610	5	15	5	13.53	13.11	30.01	
01-dic-60	US715638DQ26	2 000	2.780	51.6250	-0.53	-1.30	-0.65	6.1280	6	15	8	17.34	16.83	36.42	
15-ene-72	US715638DW93	1 000	3.600	59.6980	-0.62	-1.59	-0.71	6.2760	6	16	7	16.29	15.80	47.70	
28-jul-21	US715638DR09	1 000	3.230	51.5080	-0.49	-1.30	-0.56	6.2860	6	15	7	16.11	15.62	97.96	

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	403	0	-1	8.43	42	-51	2.61	4.73	8.48	12.90	13.35	13.51	9.91	12.58	10.33	6.43	3.04	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	215	0	-5	-3.25	10	-202	2.49				37.71		6.32		19.55		33.92	



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.