



PERU: REPORTE DIARIO / DAILY REPORT

13/01/2025

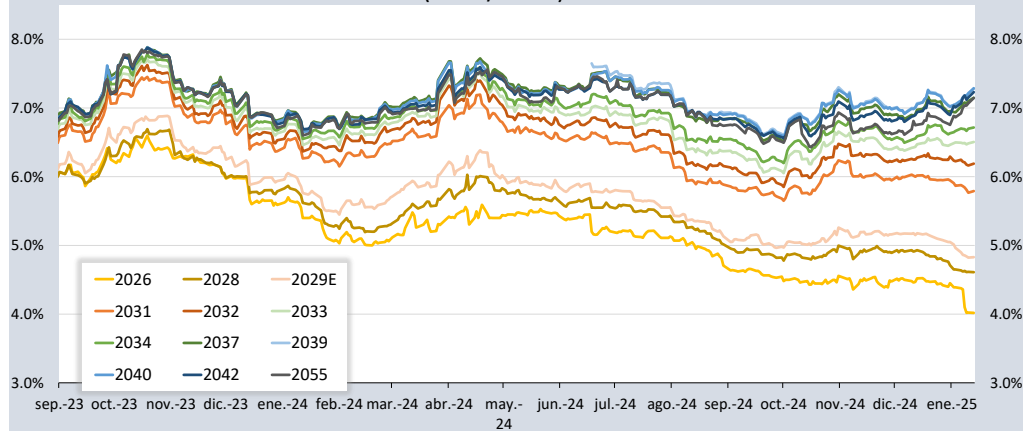
Bonos soberanos / Sovereign bonds

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	3.43	3 937	8.200	-	-	-	106.3299	-	-	-	4.0175	-	9-Ene-25	2	1.49	1.43	1.59
12-Ago-28	PEP01000C5D1	SB12AGO28	2.66	7 225	6.350	105.53	105.63	105.63	105.6426	4.64	4.61	4.61	4.6100	1	13-Ene-25	2	3.23	3.31	3.59
12-Feb-29	PEP01000C5F6	SB12FEB29E	2.49	13 176	5.940	103.86	104.04	104.01	104.0180	4.87	4.82	4.83	4.8284	4	13-Ene-25	6	3.66	3.49	4.09
12-Ago-31	PEP01000C4G7	SB12AGO31	2.91	19 573	6.950	106.15	106.27	106.27	106.2745	5.81	5.79	5.79	5.7903	18	13-Ene-25	60	5.36	5.07	6.59
12-Ago-32	PEP01000C5E9	SB12AGO32	2.57	21 588	6.150	99.61	99.95	99.85	99.7895	6.22	6.16	6.18	6.1897	51	13-Ene-25	162	6.10	5.75	7.59
12-Ago-33	PEP01000C5I0	SB12AGO33	3.05	20 608	7.300	105.23	105.39	105.33	105.2259	6.51	6.48	6.49	6.5056	42	13-Ene-25	167	6.49	6.09	8.59
12-Ago-34	PEP01000C5G4	SB12AGO34	2.26	17 560	5.400	90.75	91.20	91.01	90.8998	6.74	6.67	6.70	6.7160	19	13-Ene-25	32	7.41	6.95	9.59
12-Ago-37	PEP01000C2Z1	SB12AGO37	2.89	20 481	6.900	98.12	98.36	98.32	98.1298	7.15	7.12	7.13	7.1482	30	13-Ene-25	77	8.44	7.88	12.59
12-Ago-39	PEP01000C5J8	SB12AGO39	4.05	15 811	7.600	102.99	103.37	103.32	103.0726	7.29	7.25	7.25	7.2778	31	13-Ene-25	60	8.93	8.32	14.59
12-Ago-40	PEP01000C5H2	SB12AGO40	2.24	12 442	5.350	82.14	82.66	82.62	82.3046	7.31	7.25	7.25	7.2888	24	13-Ene-25	50	10.08	9.39	15.59
12-Feb-42	PEP01000C4L7	SB12FEB42	2.87	5 033	6.850	-	-	-	96.4887	-	-	-	7.2318	-	3-Ene-25	9	10.04	9.36	17.09
12-Feb-55	PEP01000C4S2	SB12FEB55	2.81	3 537	6.714	-	-	-	94.9159	-	-	-	7.1463	-	13-Dic-24	30	12.70	11.86	30.09
12-Feb-30	PEP01000C4U8	SB12FEB30	1.21	77	2,89%+VAC	-	-	-	101.8534	-	-	-	2.4776	-	18-Ago-23	20	4.78	4.66	5.09
31-Ene-35	PEP01000CV85	SB31ENE35	3.33	911	7,39% + VAC	-	-	-	127.9095	-	-	-	3.9726	-	17-Dic-24	2	7.54	7.25	10.06
12-Feb-40	PEP01000C4V6	SB12FEB40	1.31	228	3,14%+VAC	-	-	-	85.8311	-	-	-	4.4239	-	10-Ago-23	50	11.83	11.33	15.09
12-Ago-46	PEP01000C1S8	SB12AGO46	1.60	649	3,83% + VAC	-	-	-	93.2162	-	-	-	4.2996	-	11-Oct-24	52	14.56	13.96	21.59
12-Feb-54	PEP01000C4T0	SB12FEB54	1.37	1 234	3,26%+VAC	-	-	-	84.1616	-	-	-	4.1993	-	18-Oct-24	5	17.95	17.22	29.09

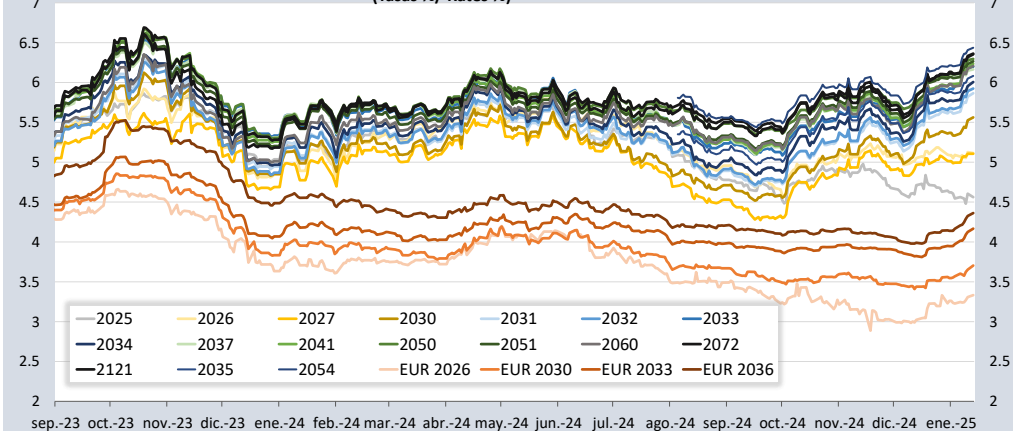
Nota: Precios y rendimientos calculados de acuerdo a los criterios establecidos en el Manual de Valorización de Títulos de Tesoro Público, donde: Negociado (negro), Cotizado (naranja), Valorizado (verde) o Subasta (azul).

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 %)

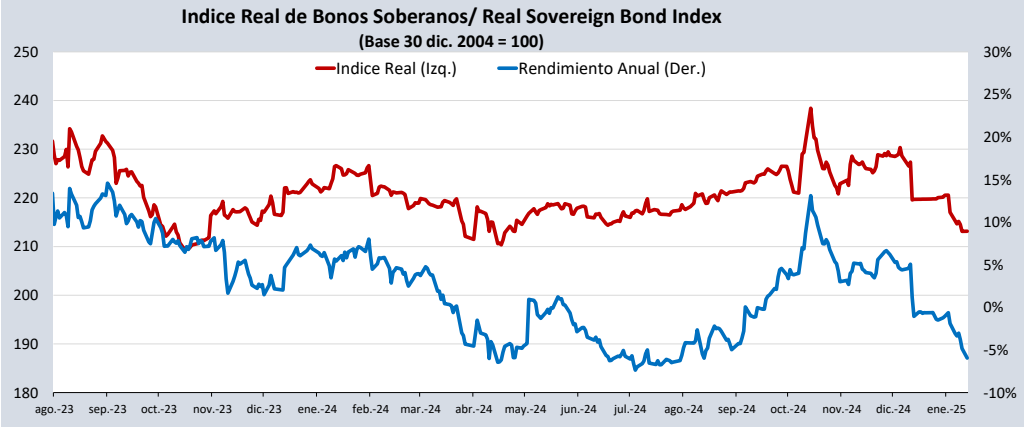
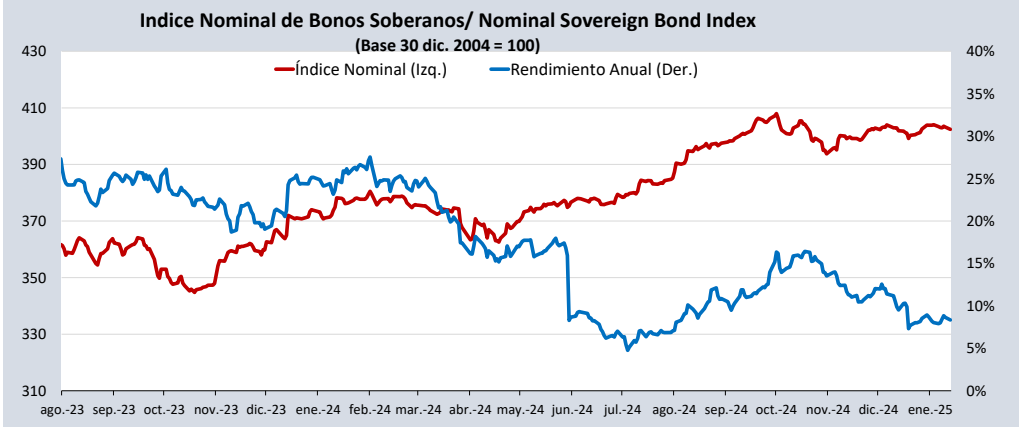


Fuente/Source: MEF, BCRP, BLOOMBERG, DATATEC.

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	101.4140	0.02	-0.05	-0.31	4.5610	-4	0	60	0.50	0.49	0.53	
23-ene-26	US715638DE95	346	2.392	97.3130	0.02	0.01	-0.38	5.1150	-1	4	39	1.01	0.98	1.04	
30-ene-26	XS1315181708	€845	2.750	99.4120	-0.02	-0.08	-0.52	3.3320	2	9	52	1.03	1.01	1.06	
25-ago-27	US715638BU55	618	4.125	97.6240	0.00	-0.25	-0.57	5.1060	0	11	24	2.47	2.41	2.65	
20-jun-30	US715638DA73	645	2.844	87.4010	-0.15	-0.83	-0.56	5.5620	4	20	13	5.03	4.90	5.51	
30-mar-30	XS1373156618	€935	3.750	100.2030	-0.24	-0.47	-0.69	3.7040	5	10	15	4.57	4.49	5.12	
23-ene-31	US715638DF60	3 207	2.783	84.5390	-0.19	-1.02	-0.48	5.8660	4	23	11	5.46	5.30	6.11	
01-dic-32	US715638DP43	1 000	1.862	74.7150	-0.16	-1.17	-0.51	5.9240	3	23	10	7.24	7.04	8.00	
21-nov-33	US715638AP79	2 152	8.750	117.1670	-0.20	-1.60	-0.84	6.1990	3	21	11	6.49	6.29	8.98	
11-mar-33	XS2314020806	€825	1.250	80.1850	-0.24	-0.88	-0.70	4.1670	4	15	12	7.69	7.53	8.28	
15-ene-34	US715638DU38	2 250	3.000	79.3270	-0.30	-1.31	-0.54	6.0060	5	22	9	7.65	7.43	9.14	
08-feb-35	US715638EB48	1 250	5.375	94.7220	-0.25	-1.49	-0.52	6.0830	3	21	7	7.65	7.42	10.22	
17-nov-36	XS2408608219	€1 000	1.950	78.0590	-0.28	-1.20	-0.70	4.3620	4	16	9	10.39	10.17	12.02	
14-mar-37	US715638AU64	1 130	6.550	103.2520	-0.14	-1.54	-0.77	6.1650	2	18	9	8.46	8.21	12.34	
11-mar-41	US715638DS81	1 250	3.300	70.3880	-0.35	-1.99	-0.64	6.2340	4	25	8	11.65	11.30	16.39	
18-nov-50	US715638BM30	2 545	5.625	91.4830	-0.20	-2.24	-0.55	6.2960	2	19	5	13.26	12.86	26.22	
10-mar-51	US715638DT64	1 750	3.550	65.2820	-0.32	-1.88	-0.65	6.2660	3	20	7	14.63	14.18	26.53	
08-ago-54	US715638EC21	1 750	5.875	92.6220	-0.36	-2.71	-0.59	6.4360	3	22	5	13.44	13.02	30.00	
01-dic-60	US715638DQ26	2 000	2.780	50.9460	-0.29	-2.17	-0.63	6.2070	3	25	7	17.20	16.69	36.41	
15-ene-72	US715638DW93	1 000	3.600	58.9540	-0.34	-2.32	-0.66	6.3530	4	24	7	16.12	15.63	47.69	
28-jul-21	US715638DR09	1 000	3.230	50.8790	-0.24	-1.98	-0.56	6.3630	3	24	7	15.90	15.41	97.94	

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	402	-1	-1	8.34	-32	43	2.62	4.74	8.51	12.96	13.40	13.53	9.92	12.54	10.27	6.38	3.03	2.10

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	213	0	-2	-5.95	-113	-288	2.51				37.97		6.31		19.55		33.65	



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.