



PERU: REPORTE DIARIO / DAILY REPORT

16/01/2025

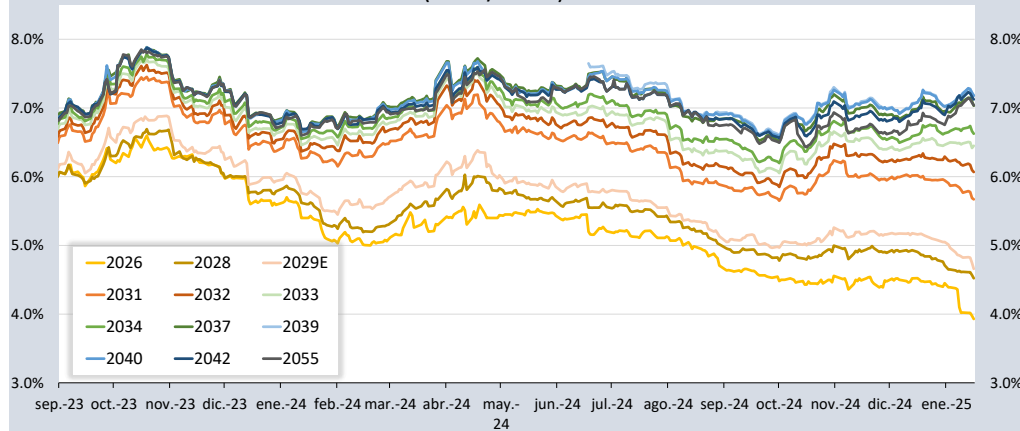
Bonos soberanos / Sovereign bonds

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	3.50	3 937	8.200	-	-	-	106.4375	-	-	-	3.9290	-	14-Ene-25	0	1.48	1.42	1.58
12-Ago-28	PEP01000C5D1	SB12AGO28	2.71	7 225	6.350	105.81	106.15	105.91	105.9277	4.55	4.45	4.52	4.5215	1	16-Ene-25	45	3.23	3.31	3.58
12-Feb-29	PEP01000C5F6	SB12FEB29E	2.53	13 176	5.940	104.40	104.66	104.63	104.6391	4.72	4.65	4.66	4.6600	4	16-Ene-25	2	3.65	3.49	4.08
12-Ago-31	PEP01000C4G7	SB12AGO31	2.97	19 573	6.950	106.21	107.32	106.93	106.9342	5.80	5.60	5.67	5.6705	18	16-Ene-25	182	5.36	5.07	6.58
12-Ago-32	PEP01000C5E9	SB12AGO32	2.62	21 588	6.150	100.36	100.78	100.62	100.5085	6.09	6.02	6.05	6.0681	51	16-Ene-25	378	6.10	5.75	7.58
12-Ago-33	PEP01000C5I0	SB12AGO33	3.11	20 608	7.300	105.92	106.12	106.12	105.5894	6.40	6.37	6.37	6.4502	42	16-Ene-25	455	6.49	6.09	8.58
12-Ago-34	PEP01000C5G4	SB12AGO34	2.30	17 560	5.400	91.21	91.89	91.47	91.4959	6.67	6.57	6.63	6.6252	19	16-Ene-25	52	7.41	6.95	9.58
12-Ago-37	PEP01000C2Z1	SB12AGO37	2.94	20 481	6.900	98.92	99.08	99.08	99.0547	7.05	7.03	7.03	7.0329	30	16-Ene-25	96	8.45	7.90	12.58
12-Ago-39	PEP01000C5J8	SB12AGO39	4.11	15 811	7.600	103.64	104.04	104.04	103.9709	7.22	7.17	7.17	7.1777	31	16-Ene-25	192	8.95	8.35	14.58
12-Ago-40	PEP01000C5H2	SB12AGO40	2.28	12 442	5.350	82.87	83.03	83.03	83.1655	7.22	7.20	7.20	7.1819	24	16-Ene-25	154	10.10	9.43	15.58
12-Feb-42	PEP01000C4L7	SB12FEB42	2.92	5 033	6.850	-	-	-	97.4926	-	-	-	7.1249	-	3-Ene-25	9	10.07	9.40	17.08
12-Feb-55	PEP01000C4S2	SB12FEB55	2.86	3 537	6.714	-	-	-	96.1694	-	-	-	7.0394	-	13-Dic-24	30	12.80	11.96	30.08
12-Feb-30	PEP01000C4U8	SB12FEB30	1.23	77	2,89%+VAC	-	-	-	102.2381	-	-	-	2.3971	-	18-Ago-23	20	4.77	4.66	5.08
31-Ene-35	PEP01000CV85	SB31ENE35	3.39	911	7,39% + VAC	-	-	-	128.6662	-	-	-	3.8915	-	17-Dic-24	2	7.54	7.26	10.04
12-Feb-40	PEP01000C4V6	SB12FEB40	1.34	228	3,14%+VAC	-	-	-	87.2832	-	-	-	4.2789	-	10-Ago-23	50	11.86	11.37	15.08
12-Ago-46	PEP01000C1S8	SB12AGO46	1.63	649	3,83% + VAC	-	-	-	96.1853	-	-	-	4.0801	-	11-Oct-24	52	14.69	14.11	21.58
12-Feb-54	PEP01000C4T0	SB12FEB54	1.39	1 234	3,26%+VAC	-	-	-	88.7703	-	-	-	3.8980	-	18-Oct-24	5	18.28	17.59	29.08

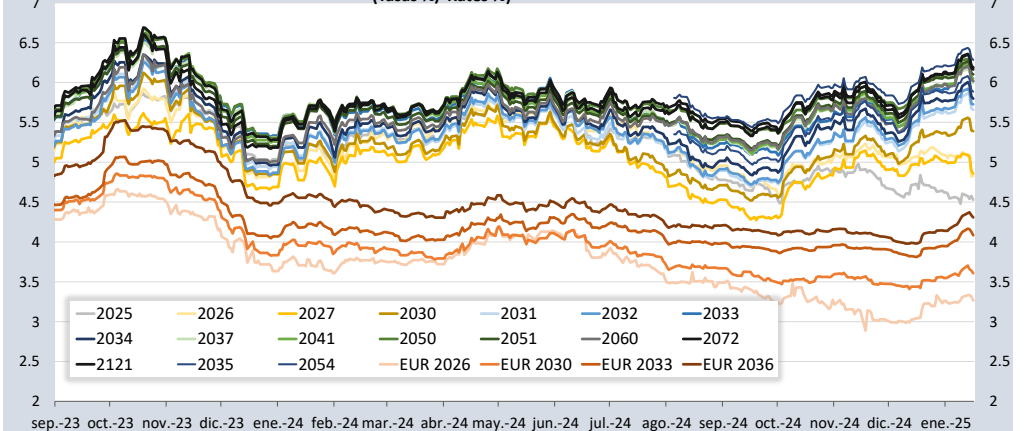
Nota: Precios y rendimientos calculados de acuerdo a los criterios establecidos en el Manual de Valorización de Títulos de Tesoro Público, donde: Negociado (negro), Cotizado (naranja), Valorizado (verde) o Subasta (azul).

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 %)



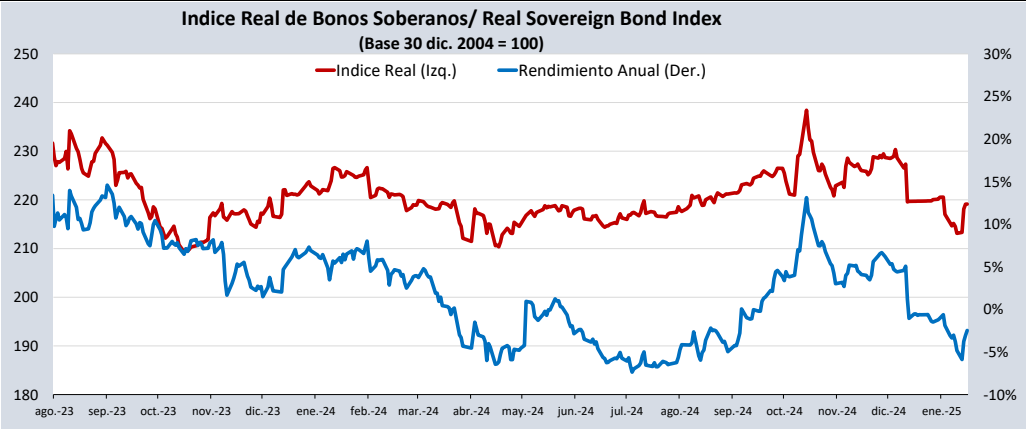
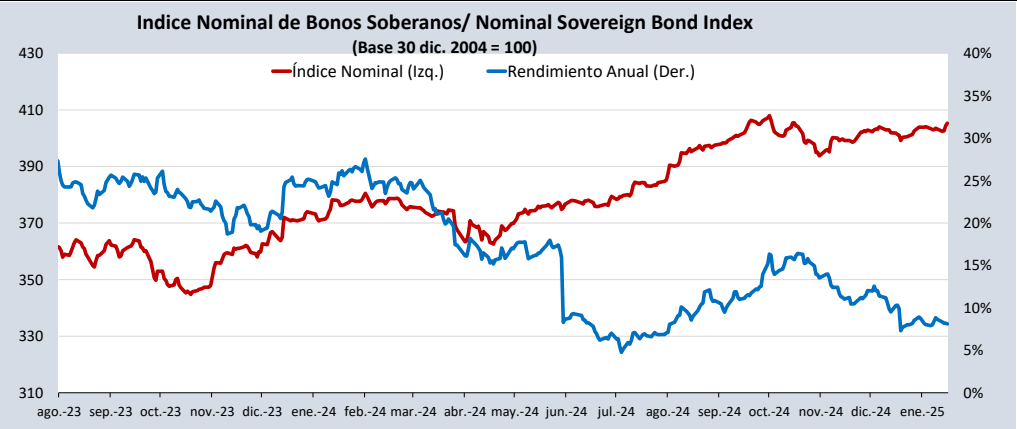
Rendimientos de Bonos Globales/ Global Bond Yields
(Tasas %/ Rates %)



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	101.4090	0.02	-0.08	-0.28	4.5280	-5	5	55	0.50	0.49	0.52	
23-ene-26	US715638DE95	346	2.392	97.6110	0.00	0.27	-0.46	4.8280	1	-23	48	1.00	0.98	1.03	
30-ene-26	XS1315181708	€845	2.750	99.4880	0.06	0.02	-0.47	3.2640	-5	-1	47	1.02	1.00	1.05	
25-ago-27	US715638BU55	618	4.125	98.2270	0.09	0.53	-0.54	4.8560	-4	-22	23	2.46	2.40	2.64	
20-jun-30	US715638DA73	645	2.844	88.1610	0.04	0.22	-0.53	5.3890	-1	-4	12	5.03	4.90	5.50	
30-mar-30	XS1373156618	€935	3.750	100.6510	0.16	0.07	-0.62	3.6070	-3	-2	13	4.56	4.48	5.11	
23-ene-31	US715638DF60	3 207	2.783	85.5190	0.12	0.45	-0.47	5.6560	-3	-9	10	5.45	5.30	6.11	
01-dic-32	US715638DP43	1 000	1.862	75.7850	0.05	0.53	-0.50	5.7260	-1	-9	9	7.24	7.04	7.99	
21-nov-33	US715638AP79	2 152	8.750	118.5240	0.05	0.60	-0.80	6.0160	-1	-9	11	6.49	6.31	8.98	
11-mar-33	XS2314020806	€825	1.250	80.7070	0.27	0.08	-0.75	4.0840	-4	-1	13	7.68	7.53	8.27	
15-ene-34	US715638DU38	2 250	3.000	80.6090	0.17	0.61	-0.63	5.7970	-3	-9	10	7.80	7.58	9.13	
08-feb-35	US715638EB48	1 250	5.375	96.1620	0.15	0.82	-0.57	5.8850	-2	-11	8	7.66	7.44	10.21	
17-nov-36	XS2408608219	€1 000	1.950	78.5110	0.23	-0.11	-0.70	4.3070	-3	2	9	10.38	10.16	12.01	
14-mar-37	US715638AU64	1 130	6.550	104.7210	0.17	0.83	-0.78	5.9960	-2	-9	9	8.48	8.24	12.33	
11-mar-41	US715638DS81	1 250	3.300	71.9190	0.19	0.86	-0.68	6.0480	-2	-10	8	11.70	11.36	16.38	
18-nov-50	US715638BM30	2 545	5.625	92.7850	0.22	0.49	-0.53	6.1870	-2	-4	4	13.34	12.94	26.21	
10-mar-51	US715638DT64	1 750	3.550	66.8600	0.12	0.89	-0.75	6.1020	-1	-9	8	14.77	14.33	26.53	
08-ago-54	US715638EC21	1 750	5.875	94.5470	0.33	0.99	-0.65	6.2830	-3	-8	5	13.58	13.17	29.99	
01-dic-60	US715638DQ26	2 000	2.780	52.6110	0.16	0.80	-0.63	6.0170	-2	-9	7	17.50	16.99	36.40	
15-ene-72	US715638DW93	1 000	3.600	60.5650	0.24	0.87	-0.70	6.1880	-2	-9	7	16.94	16.43	47.68	
28-jul-21	US715638DR09	1 000	3.230	52.5320	0.16	0.86	-0.56	6.1640	-2	-10	7	16.41	15.92	97.93	

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	405	1	2	8.10	-10	-74	2.61	4.73	8.50	12.95	13.40	13.49	9.92	12.58	10.29	6.40	3.04	2.11
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	219	0	5	-2.47	58	130	2.46				37.17		6.24		19.62		34.51	



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.