



PERU: REPORTE DIARIO / DAILY REPORT

21/01/2025

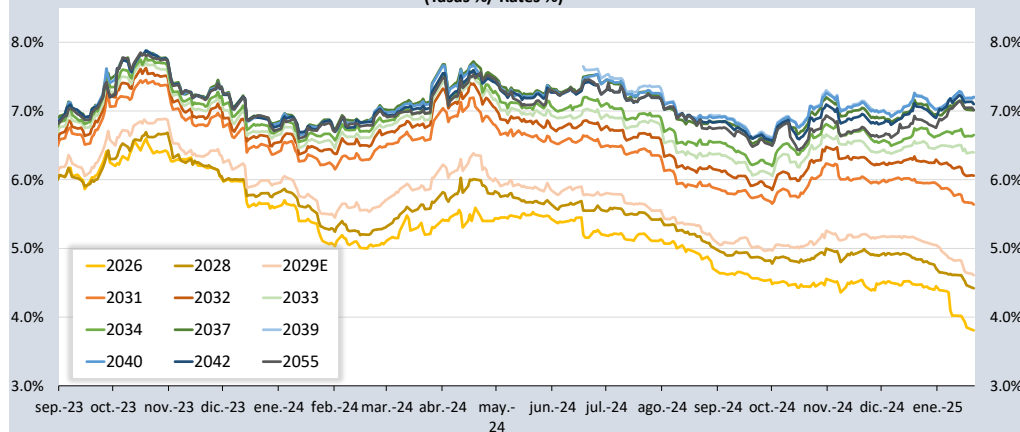
Bonos soberanos / Sovereign bonds

Bonos* / Bonds				Saldo vigente	Cupón / Coupon (%)	Precio / Price				Rendimiento / Yield				N° Operaciones del día / No. Day Operations	Última Negociación*** / Last trade		Duración / Duration	Duración / Modified	Vida media / Average
Descripción / Description	ISIN	Namónico / Mnemonic	Intereses corridos / Accrued Interest (%)	Millones S. / Millions PEN		Postura / Position	Postura / Position	Última neg. / Last trading day	Prom. ponderado** / Weighted average (%)	Postura / Position	Postura / Position	Última neg. / Last trading day	Prom. ponderado / Weighted average (%)		Día / Date	Monto (Mills. S) / Amount (Millions PEN)	Años / Years	Años / Years	Años / Years
12-Ago-26	PEP01000C0J9	SB12AGO26	3.61	3 937	8.200	-	-	-	106.5743	-	-	-	3.8072	-	17-Ene-25	9	1.47	1.41	1.56
12-Ago-28	PEP01000C5D1	SB12AGO28	2.80	7 225	6.350	106.14	106.40	106.24	106.2480	4.45	4.37	4.42	4.4200	4	21-Ene-25	9	3.21	3.31	3.56
12-Feb-29	PEP01000C5F6	SB12FEB29E	2.61	13 176	5.940	104.66	104.88	104.80	104.8129	4.65	4.59	4.61	4.6100	1	21-Ene-25	2	3.64	3.48	4.06
12-Ago-31	PEP01000C4G7	SB12AGO31	3.06	19 573	6.950	106.89	107.28	107.09	107.1028	5.68	5.61	5.64	5.6384	13	21-Ene-25	32	5.35	5.06	6.56
12-Ago-32	PEP01000C5E9	SB12AGO32	2.71	21 588	6.150	100.26	100.68	100.62	100.5639	6.11	6.04	6.05	6.0589	34	21-Ene-25	252	6.09	5.74	7.56
12-Ago-33	PEP01000C5I0	SB12AGO33	3.21	20 608	7.300	105.85	105.95	105.85	105.9327	6.41	6.40	6.41	6.3977	45	21-Ene-25	292	6.48	6.09	8.56
12-Ago-34	PEP01000C5G4	SB12AGO34	2.38	17 560	5.400	91.22	91.42	91.22	91.3421	6.67	6.64	6.67	6.6504	62	21-Ene-25	244	7.40	6.94	9.56
12-Ago-37	PEP01000C2Z1	SB12AGO37	3.04	20 481	6.900	99.00	99.12	99.16	99.2234	7.04	7.03	7.02	7.0123	43	21-Ene-25	314	8.45	7.89	12.56
12-Ago-39	PEP01000C5J8	SB12AGO39	4.21	15 811	7.600	103.41	103.68	103.59	103.8789	7.24	7.21	7.22	7.1880	42	21-Ene-25	261	8.93	8.33	14.56
12-Ago-40	PEP01000C5H2	SB12AGO40	2.36	12 442	5.350	82.72	82.96	82.96	82.9894	7.24	7.21	7.21	7.2050	30	21-Ene-25	103	10.08	9.41	15.56
12-Feb-42	PEP01000C4L7	SB12FEB42	3.02	5 033	6.850	97.2609	99.17	97.73	97.2778	7.15	6.95	7.10	7.1480	1	21-Ene-25	2	10.05	9.38	17.06
12-Feb-55	PEP01000C4S2	SB12FEB55	2.96	3 537	6.714	-	-	-	95.8990	-	-	-	7.0625	-	13-Dic-24	30	12.76	11.92	30.06
12-Feb-30	PEP01000C4U8	SB12FEB30	1.27	77	2.89%+VAC	-	-	-	102.4327	-	-	-	2.3556	-	18-Ago-23	20	4.76	4.65	5.06
31-Ene-35	PEP01000CV85	SB31ENE35	3.49	911	7.39%+VAC	-	-	-	128.4656	-	-	-	3.9093	-	17-Dic-24	2	7.53	7.24	10.03
12-Feb-40	PEP01000C4V6	SB12FEB40	1.38	228	3.14%+VAC	-	-	-	87.1261	-	-	-	4.2954	-	10-Ago-23	50	11.84	11.35	15.06
12-Ago-46	PEP01000C1S8	SB12AGO46	1.69	649	3.83%+VAC	-	-	-	95.8751	-	-	-	4.1028	-	11-Oct-24	52	14.66	14.08	21.56
12-Feb-54	PEP01000C4T0	SB12FEB54	1.44	1 234	3.26%+VAC	-	-	-	88.4164	-	-	-	3.9206	-	18-Oct-24	5	18.24	17.55	29.06

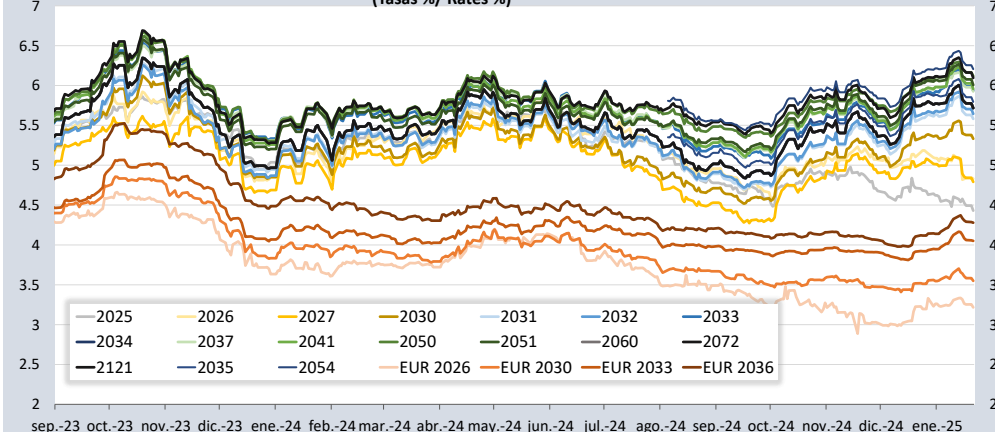
Nota: Precios y rendimientos calculados de acuerdo a los criterios establecidos en el Manual de Valorización de Títulos de Tesoro Público, donde: Negociado (negro), Cotizado (naranja), Valorizado (verde) o Subasta (azul).

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 %)

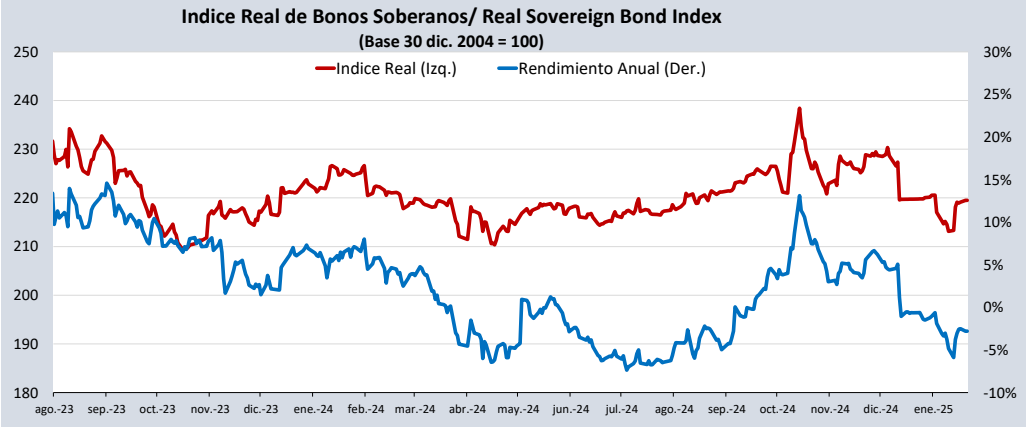
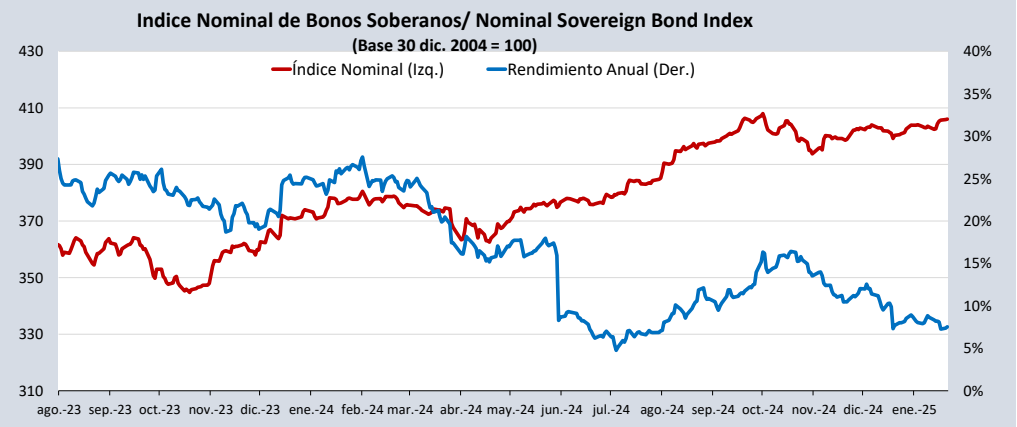


Fuente/Source: MEF, BCRP, BLOOMBERG, DATATEC.

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	101.4200	0.02	0.00	-0.27	4.4300	-6	-11	55	0.50	0.49	0.50	
23-ene-26	US715638DE95	346	2.392	97.6410	0.02	0.29	-0.47	4.8300	-1	-26	50	0.99	0.96	1.02	
30-ene-26	XS1315181708	€845	2.750	99.5390	0.04	0.13	-0.52	3.2160	-4	-12	53	1.00	0.99	1.04	
25-ago-27	US715638BU55	618	4.125	98.3910	0.12	0.69	-0.47	4.7910	-5	-28	20	2.45	2.39	2.63	
20-jun-30	US715638DA73	645	2.844	88.4400	0.22	0.96	-0.56	5.3310	-5	-21	13	5.01	4.88	5.49	
30-mar-30	XS1373156618	€935	3.750	100.9190	0.16	0.50	-0.69	3.5490	-3	-11	15	4.55	4.47	5.10	
23-ene-31	US715638DF60	3 207	2.783	85.8910	0.23	1.26	-0.48	5.5810	-5	-27	11	5.44	5.29	6.09	
01-dic-32	US715638DP43	1 000	1.862	76.2570	0.33	1.40	-0.53	5.6440	-6	-25	10	7.23	7.03	7.98	
21-nov-33	US715638AP79	2 152	8.750	119.1120	0.40	1.76	-0.91	5.9360	-5	-24	12	6.49	6.30	8.96	
11-mar-33	XS2314020806	€825	1.250	80.9260	0.05	0.70	-0.72	4.0500	-1	-11	12	7.67	7.51	8.25	
15-ene-34	US715638DU38	2 250	3.000	81.1240	0.36	1.57	-0.57	5.7170	-6	-25	9	7.79	7.58	9.11	
08-feb-35	US715638EB48	1 250	5.375	96.8370	0.43	1.84	-0.56	5.7940	-6	-25	8	7.66	7.44	10.19	
17-nov-36	XS2408608219	€1 000	1.950	78.7470	0.07	0.77	-0.75	4.2780	-1	-9	9	10.37	10.16	11.99	
14-mar-37	US715638AU64	1 130	6.550	105.3400	0.45	1.92	-0.85	5.9260	-5	-22	10	8.48	8.24	12.32	
11-mar-41	US715638DS81	1 250	3.300	72.6880	0.58	2.05	-0.64	5.9570	-7	-25	8	11.72	11.38	16.37	
18-nov-50	US715638BM30	2 545	5.625	93.6340	0.56	2.02	-0.43	6.1180	-5	-17	4	13.38	12.98	26.20	
10-mar-51	US715638DT64	1 750	3.550	67.7980	0.69	2.23	-0.69	6.0070	-7	-23	7	14.84	14.41	26.51	
08-ago-54	US715638EC21	1 750	5.875	95.5440	0.64	2.64	-0.63	6.2060	-5	-21	5	13.65	13.24	29.98	
01-dic-60	US715638DQ26	2 000	2.780	81.1240	0.36	1.57	-0.57	5.7170	-6	-25	9	17.97	17.47	36.38	
15-ene-72	US715638DW93	1 000	3.600	61.5040	0.69	2.27	-0.70	6.0950	-7	-23	7	17.12	16.61	47.67	
28-jul-21	US715638DR09	1 000	3.230	81.1240	0.36	1.57	-0.57	5.7170	-6	-25	9	17.69	17.20	97.92	

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	406	0	3	7.53	15	-66	2.61	4.73	8.51	12.96	13.40	13.52	9.89	12.59	10.27	6.38	3.05	2.11

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	219	0	1	-2.79	0	98	2.46		37.06	6.22	19.65	34.61



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.