



PERU: REPORTE DIARIO / DAILY REPORT

22/01/2025

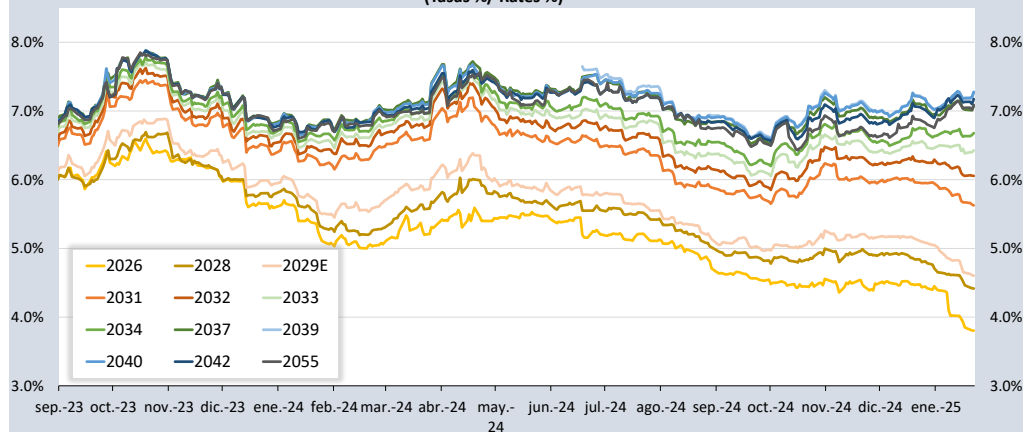
Bonos soberanos / Sovereign bonds

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	Años / Years
						Compra / Bid	Venta / Ask			Compra / Bid	Venta / Ask								
12-Ago-26	PEP01000C0J9	SB12AGO26	3.63	3 937	8.200	-	-	-	106.5703	-	-	-	3.8028	-	17-Ene-25	9	1.46	1.41	1.56
12-Ago-28	PEP01000C5D1	SB12AGO28	2.81	7 225	6.350	106.17	106.26	106.26	106.2586	4.44	4.41	4.41	4.4156	4	22-Ene-25	11	3.21	3.31	3.56
12-Feb-29	PEP01000C5F6	SB12FEB29E	2.63	13 176	5.940	104.76	104.95	104.83	104.8367	4.62	4.57	4.60	4.6029	1	22-Ene-25	7	3.64	3.48	4.06
12-Ago-31	PEP01000C4G7	SB12AGO31	3.08	19 573	6.950	106.91	107.19	107.08	107.1715	5.67	5.62	5.64	5.6257	13	22-Ene-25	112	5.35	5.06	6.56
12-Ago-32	PEP01000C5E9	SB12AGO32	2.72	21 588	6.150	100.03	100.56	100.38	100.5883	6.15	6.06	6.09	6.0548	34	22-Ene-25	168	6.08	5.74	7.56
12-Ago-33	PEP01000C5I0	SB12AGO33	3.23	20 608	7.300	105.38	105.75	105.45	105.7326	6.48	6.43	6.47	6.4277	45	22-Ene-25	259	6.47	6.08	8.56
12-Ago-34	PEP01000C5G4	SB12AGO34	2.39	17 560	5.400	90.71	90.90	90.90	91.1618	6.75	6.72	6.72	6.6785	62	22-Ene-25	176	7.39	6.93	9.56
12-Ago-37	PEP01000C2Z1	SB12AGO37	3.06	20 481	6.900	98.12	98.88	98.28	98.7550	7.15	7.06	7.13	7.0706	43	22-Ene-25	91	8.43	7.87	12.56
12-Ago-39	PEP01000C5J8	SB12AGO39	4.23	15 811	7.600	102.17	103.50	103.07	103.1669	7.38	7.23	7.28	7.2675	42	22-Ene-25	253	8.90	8.30	14.56
12-Ago-40	PEP01000C5H2	SB12AGO40	2.37	12 442	5.350	82.01	82.48	82.24	82.4044	7.33	7.27	7.30	7.2785	30	22-Ene-25	27	10.06	9.37	15.56
12-Feb-42	PEP01000C4L7	SB12FEB42	3.03	5 033	6.850	-	-	-	97.0390	-	-	-	7.1735	-	21-Ene-25	2	10.04	9.37	17.06
12-Feb-55	PEP01000C4S2	SB12FEB55	2.97	3 537	6.714	-	-	-	95.5998	-	-	-	7.0880	-	13-Dic-24	30	12.73	11.89	30.06
12-Feb-30	PEP01000C4U8	SB12FEB30	1.28	77	2.89%+VAC	-	-	-	102.4750	-	-	-	2.3466	-	18-Ago-23	20	4.76	4.65	5.06
31-Ene-35	PEP01000CV85	SB31ENE35	3.51	911	7.39% + VAC	-	-	-	128.1533	-	-	-	3.9414	-	17-Dic-24	2	7.52	7.23	10.03
12-Feb-40	PEP01000C4V6	SB12FEB40	1.39	228	3.14%+VAC	-	-	-	86.3834	-	-	-	4.3699	-	10-Ago-23	50	11.82	11.33	15.06
12-Ago-46	PEP01000C1S8	SB12AGO46	1.70	649	3,83% + VAC	-	-	-	95.5357	-	-	-	4.1276	-	11-Oct-24	52	14.64	14.06	21.56
12-Feb-54	PEP01000C4T0	SB12FEB54	1.45	1 234	3.26%+VAC	-	-	-	88.0273	-	-	-	3.9454	-	18-Oct-24	5	18.21	17.51	29.06

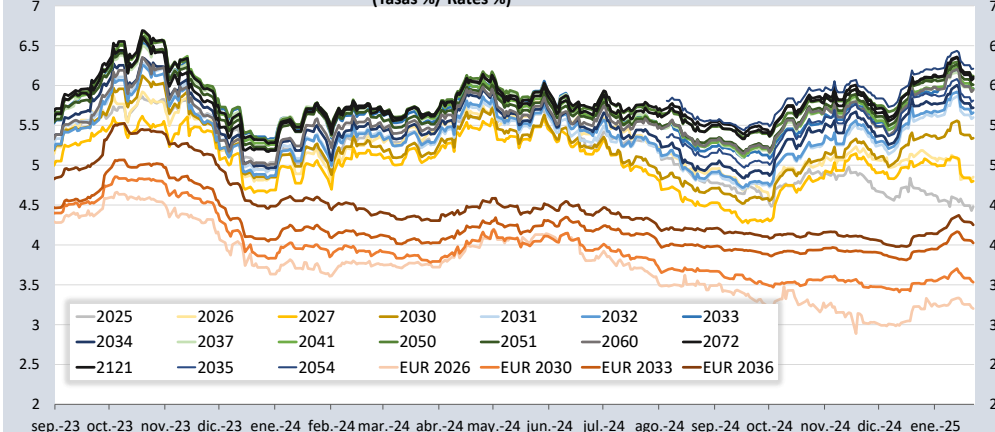
Nota: Precios y rendimientos calculados de acuerdo a los criterios establecidos en el Manual de Valorización de Títulos de Tesoro Público, donde: Negociado (negro), Cotizado (naranja), Valorizado (verde) o Subasta (azul).

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

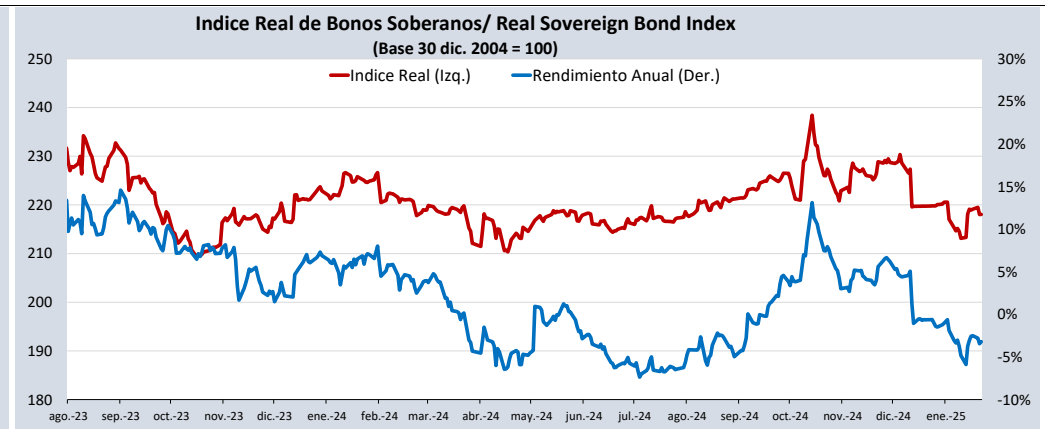
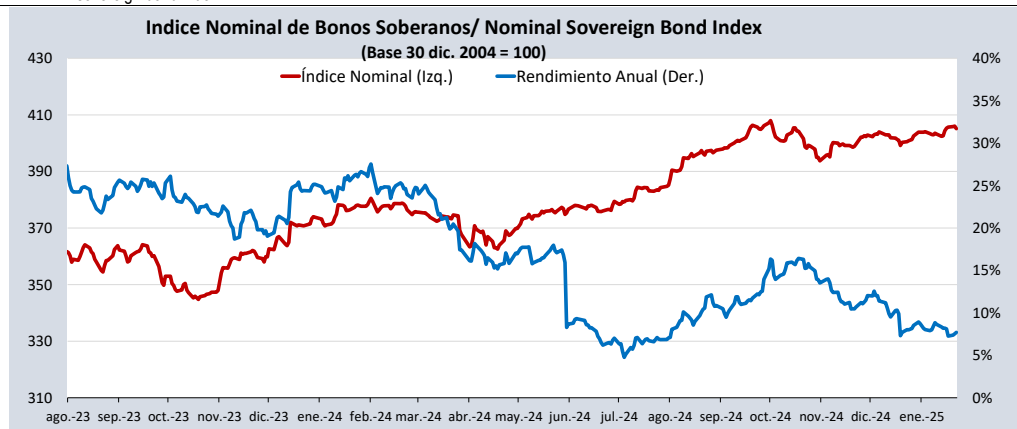
Bonos / Bonds	ISIN	Saldo vigente Millones USD / Outstanding mills. USD	Cupón % / Coupon %	Precio / Price	Cambio / Change		Diferencial Precios compra- venta / Price spread bid-ask	Rendimiento% / Yields %	Cambio / Change (bps.)		Diferencial Tasas compra- venta (pbs) / Yield spread bid-ask (bps)	Análisis 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	101.3870	-0.03	0.00	-0.29	4.4810	5	-10	59	0.50	0.49	0.50
23-ene-26	US715638DE95	346	2.392	97.6270	-0.01	0.01	-0.45	4.8520	2	3	48	0.98	0.96	1.02
30-ene-26	XS1315181708	€845	2.750	99.5550	0.02	0.12	-0.52	3.2010	-2	-12	53	1.00	0.99	1.04
25-ago-27	US715638BU55	618	4.125	98.3710	-0.02	0.23	-0.46	4.8000	1	-9	19	2.44	2.39	2.63
20-jun-30	US715638DA73	645	2.844	88.4050	-0.03	0.29	-0.52	5.3400	1	-6	12	5.01	4.88	5.49
30-mar-30	XS1373156618	€935	3.750	101.0020	0.08	0.51	-0.69	3.5310	-2	-11	15	4.55	4.47	5.09
23-ene-31	US715638DF60	3 207	2.783	85.8160	-0.08	0.42	-0.49	5.5990	2	-8	11	5.44	5.29	6.09
01-dic-32	US715638DP43	1 000	1.862	76.1800	-0.08	0.44	-0.51	5.6600	2	-7	9	7.23	7.03	7.97
21-nov-33	US715638AP79	2 152	8.750	118.9190	-0.19	0.44	-0.85	5.9610	3	-6	11	6.48	6.30	8.96
11-mar-33	XS2314020806	€825	1.250	81.0870	0.16	0.65	-0.70	4.0240	-3	-10	12	7.66	7.51	8.25
15-ene-34	US715638DU38	2 250	3.000	81.1020	-0.02	0.67	-0.59	5.7210	0	-10	10	7.79	7.57	9.11
08-feb-35	US715638EB48	1 250	5.375	96.7180	-0.12	0.70	-0.56	5.8110	2	-9	8	7.65	7.44	10.19
17-nov-36	XS2408608219	€1 000	1.950	78.9670	0.22	0.69	-0.72	4.2510	-3	-8	9	10.37	10.16	11.99
14-mar-37	US715638AU64	1 130	6.550	105.1340	-0.21	0.58	-0.79	5.9490	2	-7	9	8.47	8.23	12.32
11-mar-41	US715638DS81	1 250	3.300	72.6550	-0.03	0.92	-0.72	5.9620	0	-11	9	11.71	11.37	16.37
18-nov-50	US715638BM30	2 545	5.625	93.6270	-0.01	1.07	-0.50	6.1180	0	-9	4	13.38	12.98	26.20
10-mar-51	US715638DT64	1 750	3.550	67.7670	-0.03	1.03	-0.70	6.0110	0	-10	7	14.83	14.40	26.51
08-ago-54	US715638EC21	1 750	5.875	95.4760	-0.07	1.26	-0.60	6.2110	0	-10	5	13.64	13.23	29.97
01-dic-60	US715638DQ26	2 000	2.780	53.2700	-0.22	0.82	-0.56	5.9450	2	-9	6	17.60	17.09	36.38
15-ene-72	US715638DW93	1 000	3.600	61.4040	-0.10	1.08	-0.69	6.1050	1	-11	7	17.09	16.59	47.66
28-jul-21	US715638DR09	1 000	3.230	53.2160	-0.18	0.84	-0.58	6.0860	2	-10	7	16.61	16.12	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	405	-1	1	7.71	18	-49	2.61	4.75	8.53	13.00	13.43	13.52	9.89	12.56	10.23	6.35	3.03	2.10

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	218	0	-1	-3.20	25	-15	2.48		37.26		6.22		19.61	34.44
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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.