



PERU: REPORTE DIARIO / DAILY REPORT

09/01/2025

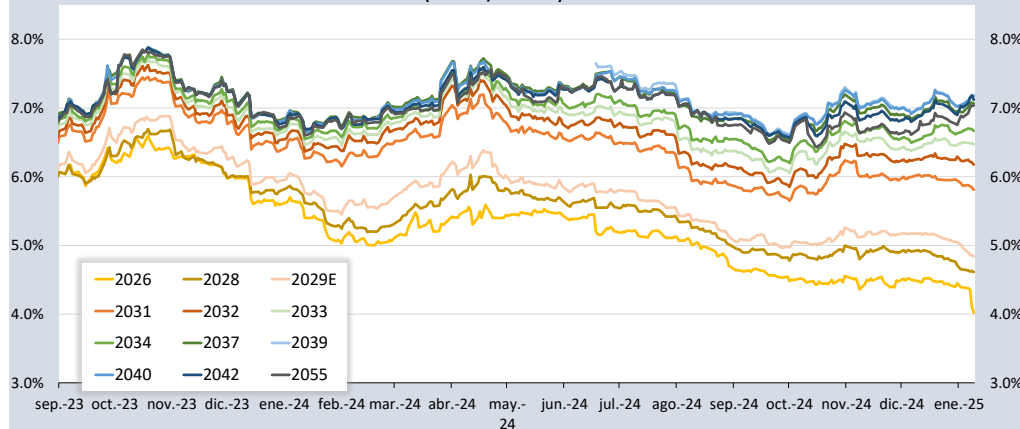
Bonos soberanos / Sovereign bonds

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 \$ / 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. \$) / Amount (Millions PEN)	Años / Years	Años / Years	Años / Years
						Compra / Bid	Venta / Ask			Compra / Bid	Venta / Ask								
12-Ago-26	PEP01000C0J9	SB12AGO26	3.34	3 937	8.200	106.0341	106.35	106.32	106.3670	4.20	4.00	4.02	4.0200	1	9-Ene-25	2	1.50	1.44	1.59
12-Ago-28	PEP01000C5D1	SB12AGO28	2.59	7 225	6.350	105.51	105.84	105.57	105.6490	4.65	4.55	4.63	4.6125	11	9-Ene-25	82	3.25	3.31	3.59
12-Feb-29	PEP01000C5F6	SB12FEB29E	2.42	13 176	5.940	103.94	104.12	103.97	103.9839	4.85	4.80	4.84	4.8399	8	9-Ene-25	153	3.67	3.50	4.09
12-Ago-31	PEP01000C4G7	SB12AGO31	2.83	19 573	6.950	105.94	106.20	106.05	106.1716	5.85	5.80	5.83	5.8102	9	9-Ene-25	227	5.37	5.08	6.59
12-Ago-32	PEP01000C5E9	SB12AGO32	2.51	21 588	6.150	99.73	99.96	99.79	99.8688	6.20	6.16	6.19	6.1760	19	9-Ene-25	55	6.11	5.76	7.59
12-Ago-33	PEP01000C5I0	SB12AGO33	2.98	20 608	7.300	105.33	105.53	105.39	105.4570	6.49	6.46	6.48	6.4712	16	9-Ene-25	45	6.50	6.11	8.59
12-Ago-34	PEP01000C5G4	SB12AGO34	2.20	17 560	5.400	90.94	91.33	91.07	91.2125	6.71	6.65	6.69	6.6665	17	9-Ene-25	253	7.43	6.96	9.59
12-Ago-37	PEP01000C2Z1	SB12AGO37	2.81	20 481	6.900	98.52	98.80	98.68	98.7904	7.10	7.07	7.08	7.0653	10	9-Ene-25	383	8.47	7.91	12.59
12-Ago-39	PEP01000C5J8	SB12AGO39	3.96	15 811	7.600	103.81	104.15	103.86	103.9626	7.20	7.16	7.19	7.1785	12	9-Ene-25	110	8.96	8.36	14.59
12-Ago-40	PEP01000C5H2	SB12AGO40	2.18	12 442	5.350	82.86	83.91	83.10	83.1916	7.22	7.09	7.19	7.1770	2	9-Ene-25	27	10.12	9.45	15.59
12-Feb-42	PEP01000C4L7	SB12FEB42	2.79	5 033	6.850	-	-	-	97.5349	-	-	-	7.1200	-	3-Ene-25	9	10.09	9.42	17.09
12-Feb-55	PEP01000C4S2	SB12FEB55	2.74	3 537	6.714	-	-	-	96.2243	-	-	-	7.0345	-	13-Dic-24	30	12.82	11.98	30.09
12-Feb-30	PEP01000C4U8	SB12FEB30	1.18	77	2.89%+VAC	-	-	-	101.7557	-	-	-	2.4986	-	18-Ago-23	20	4.79	4.67	5.09
31-Ene-35	PEP01000CV85	SB31ENE35	3.25	911	7.39% + VAC	-	-	-	128.3780	-	-	-	3.9260	-	17-Dic-24	2	7.56	7.27	10.06
12-Feb-40	PEP01000C4V6	SB12FEB40	1.28	228	3.14%+VAC	-	-	-	86.7783	-	-	-	4.3279	-	10-Ago-23	50	11.87	11.37	15.09
12-Ago-46	PEP01000C1S8	SB12AGO46	1.56	649	3,83% + VAC	-	-	-	94.5789	-	-	-	4.1975	-	11-Oct-24	52	14.64	14.05	21.59
12-Feb-54	PEP01000C4T0	SB12FEB54	1.33	1 234	3,26%+VAC	-	-	-	85.6813	-	-	-	4.0972	-	18-Oct-24	5	18.07	17.36	29.09

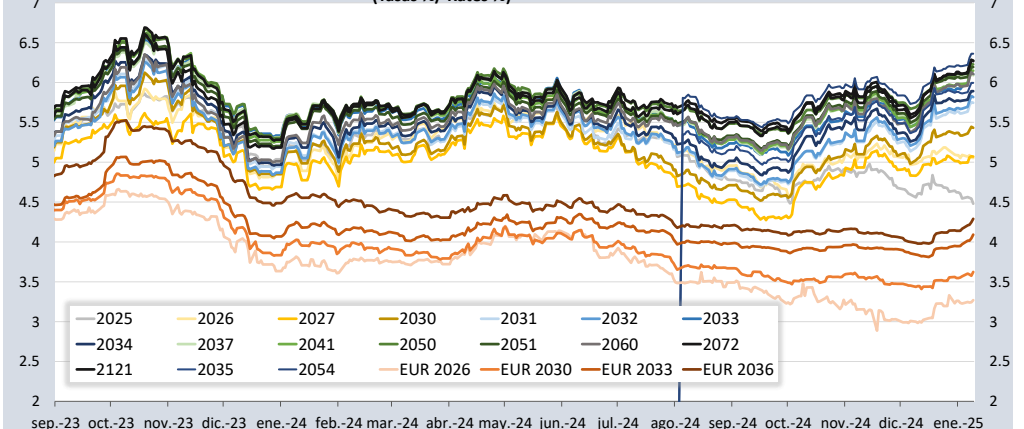
Nota: Precios y rendimientos calculados de acuerdo a los criterios establecidos en el Manual de Valorización de Títulos de Tesoro Público, donde: Negociado (negro), Cotizado (naranja), Valorizado (verde) o Subasta (azul).

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 %)



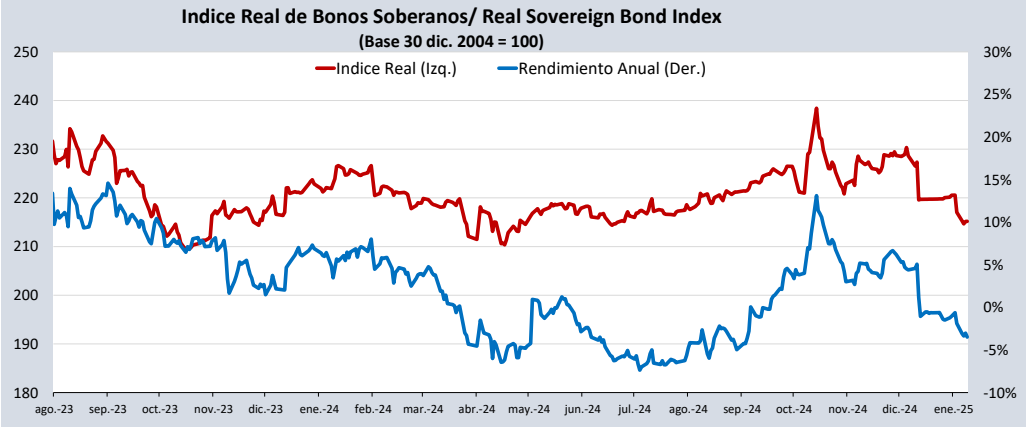
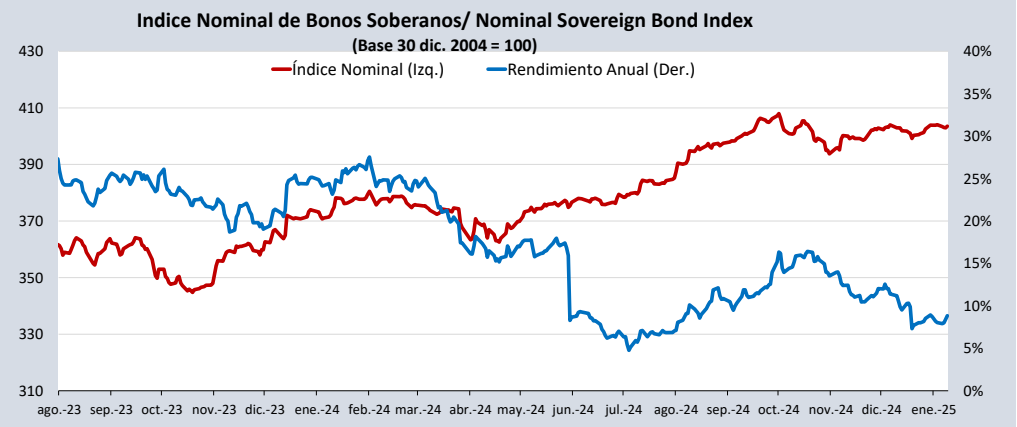
Rendimientos de Bonos Globales/ Global Bond Yields
(Tasas %/ Rates %)



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	101.4860	0.03	0.02	-0.38	4.4800	-6	-13	73	0.52	0.50	0.54	
23-ene-26	US715638DE95	346	2.392	97.3450	0.01	0.05	-0.50	5.0530	-1	0	52	1.02	1.00	1.05	
30-ene-26	XS1315181708	€845	2.750	99.4720	-0.02	-0.03	-0.49	3.2690	3	3	49	1.04	1.02	1.07	
25-ago-27	US715638BU55	618	4.125	97.6980	0.01	-0.19	-0.45	5.0710	0	8	19	2.48	2.42	2.66	
20-jun-30	US715638DA73	645	2.844	87.9460	0.06	-0.38	-0.54	5.4310	-1	10	12	5.05	4.91	5.52	
30-mar-30	XS1373156618	€935	3.750	100.5790	-0.22	-0.33	-0.69	3.6230	5	7	15	4.58	4.50	5.13	
23-ene-31	US715638DF60	3 207	2.783	85.0670	0.04	-0.58	-0.47	5.7450	-1	14	10	5.47	5.32	6.13	
01-dic-32	US715638DP43	1 000	1.862	75.2590	0.08	-0.75	-0.45	5.8160	-1	15	8	7.26	7.05	8.01	
21-nov-33	US715638AP79	2 152	8.750	117.9220	0.17	-1.43	-0.77	6.1010	-2	19	10	6.51	6.31	8.99	
11-mar-33	XS2314020806	€825	1.250	80.6270	-0.26	-0.83	-0.67	4.0910	5	14	11	7.70	7.54	8.29	
15-ene-34	US715638DU38	2 250	3.000	79.9980	0.00	-0.72	-0.57	5.8910	0	12	9	7.67	7.45	9.15	
08-feb-35	US715638EB48	1 250	5.375	95.3450	0.00	-0.93	-0.53	5.9960	0	13	7	7.67	7.45	10.23	
17-nov-36	XS2408608219	€1 000	1.950	78.6170	-0.33	-1.18	-0.68	4.2900	4	15	9	10.40	10.19	12.03	
14-mar-37	US715638AU64	1 130	6.550	103.8930	0.19	-1.02	-0.79	6.0910	-2	12	9	8.48	8.23	12.35	
11-mar-41	US715638DS81	1 250	3.300	71.0570	0.00	-1.38	-0.66	6.1490	0	17	8	11.69	11.34	16.40	
18-nov-50	US715638BM30	2 545	5.625	92.2930	0.00	-1.57	-0.61	6.2280	0	13	5	13.33	12.92	26.23	
10-mar-51	US715638DT64	1 750	3.550	65.9650	0.00	-1.33	-0.68	6.1930	0	14	7	14.71	14.26	26.54	
08-ago-54	US715638EC21	1 750	5.875	93.5560	0.00	-1.99	-0.63	6.3610	0	16	5	13.53	13.11	30.01	
01-dic-60	US715638DQ26	2 000	2.780	51.8110	0.19	-1.39	-0.63	6.1060	-2	16	7	17.38	16.86	36.42	
15-ene-72	US715638DW93	1 000	3.600	59.6950	0.00	-1.67	-0.71	6.2760	0	17	7	16.29	15.79	47.70	
28-jul-21	US715638DR09	1 000	3.230	51.6670	0.16	-1.30	-0.53	6.2670	-2	15	6	16.16	15.67	97.95	

Índice de bonos soberanos / Peruvian sovereign bond index																		
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-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	404	1	0	8.84	41	65	2.61	4.73	8.48	12.90	13.36	13.51	9.92	12.58	10.32	6.42	3.05	2.12
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	215	0	-5	-3.48	-45	-287	2.49				37.69		6.31		19.62		33.89	



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.