



PERU: REPORTE DIARIO / DAILY REPORT

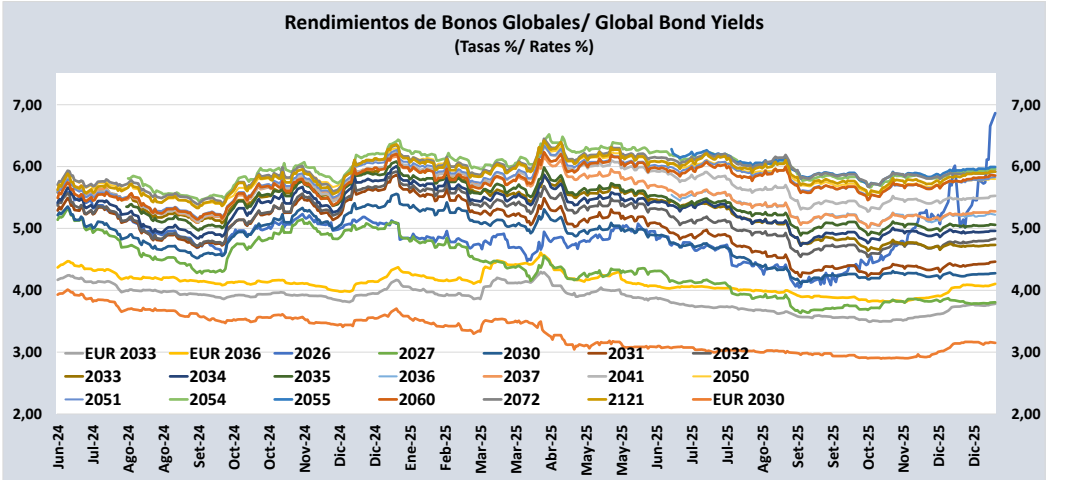
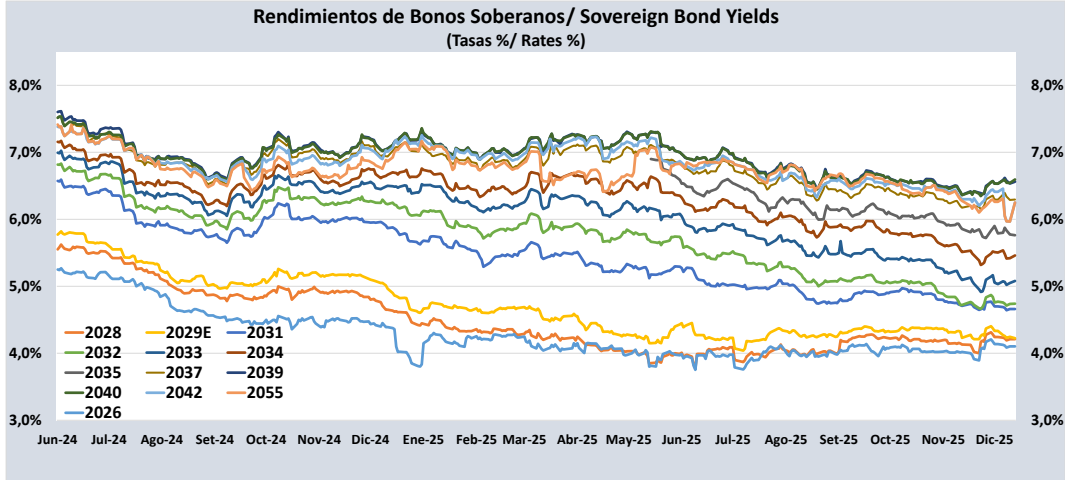
05/01/2026

Bonos soberanos / Sovereign bonds

| Bonos* / Bonds               |              |                        |                                                       | Saldo<br>vigente                     | Cupón /<br>Coupon (%) | Precio / Price     |                |                                      |                                                   | Rendimiento / Yield |             |                                      |                                                 | N°<br>Operaciones<br>del día / No.<br>Day<br>Operations | Última Negociación*** /<br>Last trade |                                                       | Duración /<br>Duration | Duración<br>Modificada | Vida media<br>/ Average |
|------------------------------|--------------|------------------------|-------------------------------------------------------|--------------------------------------|-----------------------|--------------------|----------------|--------------------------------------|---------------------------------------------------|---------------------|-------------|--------------------------------------|-------------------------------------------------|---------------------------------------------------------|---------------------------------------|-------------------------------------------------------|------------------------|------------------------|-------------------------|
| Descripción /<br>Description | ISIN         | Nemónico /<br>Mnemonic | Intereses<br>corridos /<br>Accrued<br>Interest<br>(%) | Millones<br>S/. /<br>Millions<br>PEN |                       | Postura / Position |                | Última neg.<br>/ Last<br>trading day | Prom.<br>ponderado** /<br>Weighted<br>average (%) | Postura / Position  |             | Última neg. /<br>Last trading<br>day | Prom.<br>ponderado /<br>Weighted<br>average (%) |                                                         | Día / Date                            | Monto<br>(Mills. S/) /<br>Amount<br>(Millions<br>PEN) | Años /<br>Years        | Años /<br>Years        | Años /<br>Years         |
|                              |              |                        |                                                       |                                      |                       | Compra /<br>Bid    | Venta /<br>Ask |                                      |                                                   | Compra /<br>Bid     | Venta / Ask |                                      |                                                 |                                                         |                                       |                                                       |                        |                        |                         |
| 12-Ago-26                    | PEP01000C0J9 | SB12AGO26              | 3,25                                                  | 1 446                                | 8,200                 | -                  | -              | -                                    | 102,4138                                          | -                   | -           | -                                    | 4,1030                                          | -                                                       | 11-Dic-25                             | 10                                                    | 0,59                   | 0,57                   | 0,61                    |
| 12-Ago-28                    | PEP01000C5D1 | SB12AGO28              | 2,52                                                  | 2 804                                | 6,350                 | -                  | -              | -                                    | 105,1845                                          | -                   | -           | -                                    | 4,2097                                          | -                                                       | 17-Dic-25                             | 0                                                     | 2,42                   | 2,32                   | 2,61                    |
| 12-Feb-29                    | PEP01000C5F6 | SB12FEB29E             | 2,36                                                  | 8 024                                | 5,940                 | -                  | -              | -                                    | 104,8767                                          | -                   | -           | -                                    | 4,2250                                          | -                                                       | 31-Dic-25                             | 31                                                    | 2,87                   | 2,75                   | 3,11                    |
| 12-Ago-31                    | PEP01000C4G7 | SB12AGO31              | 2,76                                                  | 14 559                               | 6,950                 | 110,95             | 111,36         | 111,05                               | 111,1135                                          | 4,69                | 4,61        | 4,67                                 | 4,6600                                          | 3                                                       | 5-Ene-26                              | 5                                                     | 4,74                   | 4,53                   | 5,61                    |
| 12-Ago-32                    | PEP01000C5E9 | SB12AGO32              | 2,44                                                  | 22 069                               | 6,150                 | 107,46             | 108,06         | 107,77                               | 107,8357                                          | 4,80                | 4,70        | 4,75                                 | 4,7400                                          | 2                                                       | 5-Ene-26                              | 3                                                     | 5,53                   | 5,28                   | 6,61                    |
| 12-Ago-33                    | PEP01000C5I0 | SB12AGO33              | 2,90                                                  | 24 045                               | 7,300                 | 113,32             | 114,25         | 113,64                               | 113,7955                                          | 5,15                | 5,01        | 5,10                                 | 5,0790                                          | 31                                                      | 5-Ene-26                              | 140                                                   | 6,02                   | 5,73                   | 7,61                    |
| 12-Ago-34                    | PEP01000C5G4 | SB12AGO34              | 2,14                                                  | 24 256                               | 5,400                 | 99,29              | 99,96          | 99,35                                | 99,5554                                           | 5,50                | 5,40        | 5,49                                 | 5,4598                                          | 18                                                      | 5-Ene-26                              | 167                                                   | 6,94                   | 6,58                   | 8,61                    |
| 12-Ago-35                    | PEP01000C5K6 | SB12AGO35              | 3,88                                                  | 22 464                               | 6,850                 | 107,03             | 107,48         | 107,18                               | 107,3647                                          | 5,88                | 5,82        | 5,86                                 | 5,8356                                          | 26                                                      | 5-Ene-26                              | 307                                                   | 7,14                   | 6,74                   | 9,61                    |
| 12-Ago-37                    | PEP01000C2Z1 | SB12AGO37              | 2,74                                                  | 22 230                               | 6,900                 | 104,35             | 105,34         | 104,52                               | 104,9759                                          | 6,37                | 6,25        | 6,35                                 | 6,2943                                          | 15                                                      | 5-Ene-26                              | 167                                                   | 8,17                   | 7,68                   | 11,61                   |
| 12-Ago-39                    | PEP01000C5J8 | SB12AGO39              | 3,02                                                  | 17 180                               | 7,600                 | 108,89             | 109,07         | 108,98                               | 109,3390                                          | 6,61                | 6,59        | 6,60                                 | 6,5616                                          | 17                                                      | 5-Ene-26                              | 127                                                   | 8,82                   | 8,28                   | 13,61                   |
| 12-Ago-40                    | PEP01000C5H2 | SB12AGO40              | 2,12                                                  | 12 835                               | 5,350                 | 88,36              | 89,33          | 88,49                                | 88,5284                                           | 6,62                | 6,50        | 6,60                                 | 6,5943                                          | 12                                                      | 5-Ene-26                              | 92                                                    | 9,92                   | 9,30                   | 14,61                   |
| 12-Feb-42                    | PEP01000C4L7 | SB12FEB42              | 2,72                                                  | 5 040                                | 6,850                 | 104,03             | 108,16         | 106,07                               | 106,0697                                          | 6,45                | 6,05        | 6,25                                 | 6,2500                                          | 1                                                       | 5-Ene-26                              | 3                                                     | 10,08                  | 9,48                   | 16,11                   |
| 12-Feb-55                    | PEP01000C4S2 | SB12FEB55              | 2,66                                                  | 3 542                                | 6,714                 | -                  | -              | -                                    | 106,2379                                          | -                   | -           | -                                    | 6,2500                                          | -                                                       | 30-Dic-25                             | 2                                                     | 13,43                  | 12,64                  | 29,11                   |
| 12-Feb-30                    | PEP01000C4U8 | SB12FEB30              | 1,15                                                  | 110                                  | 2,89%+VAC             | -                  | -              | -                                    | 103,3005                                          | -                   | -           | -                                    | 2,0266                                          | -                                                       | 18-Ago-23                             | 20                                                    | 3,92                   | 3,84                   | 4,11                    |
| 31-Ene-35                    | PEP01000CV85 | SB31ENE35              | 3,17                                                  | 1 728                                | 7,39% + VAC           | -                  | -              | -                                    | 133,3271                                          | -                   | -           | -                                    | 3,1178                                          | -                                                       | 17-Dic-24                             | 2                                                     | 7,05                   | 6,84                   | 9,08                    |
| 12-Feb-40                    | PEP01000C4V6 | SB12FEB40              | 1,25                                                  | 519                                  | 3,14%+VAC             | -                  | -              | -                                    | 91,4563                                           | -                   | -           | -                                    | 3,9170                                          | -                                                       | 23-Oct-25                             | 5                                                     | 11,37                  | 10,94                  | 14,11                   |
| 12-Ago-46                    | PEP01000C1S8 | SB12AGO46              | 1,52                                                  | 1 279                                | 3,83% + VAC           | -                  | -              | -                                    | 105,3669                                          | -                   | -           | -                                    | 3,4428                                          | -                                                       | 11-Oct-24                             | 52                                                    | 14,61                  | 14,13                  | 20,61                   |
| 12-Feb-54                    | PEP01000C4T0 | SB12FEB54              | 1,30                                                  | 2 396                                | 3,26%+VAC             | -                  | -              | -                                    | 99,6383                                           | -                   | -           | -                                    | 3,2653                                          | -                                                       | 2-Dic-25                              | 5                                                     | 18,61                  | 18,02                  | 28,11                   |

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).

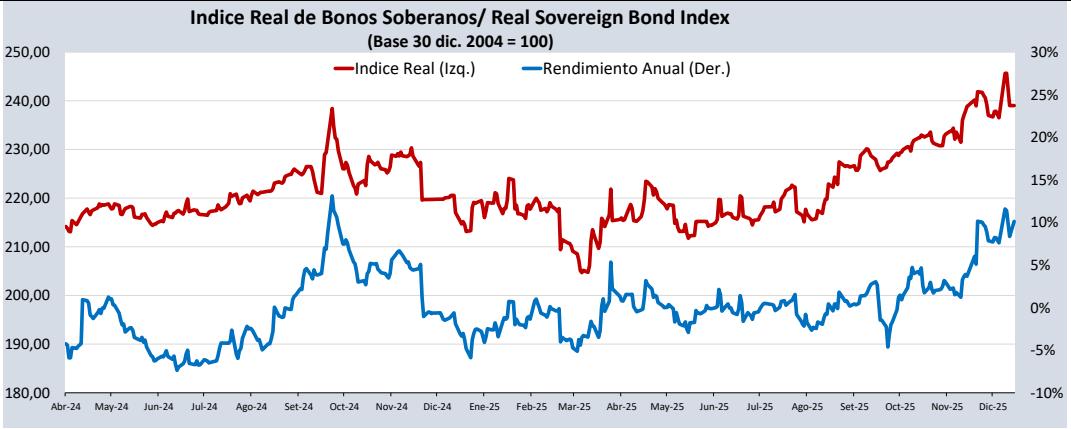
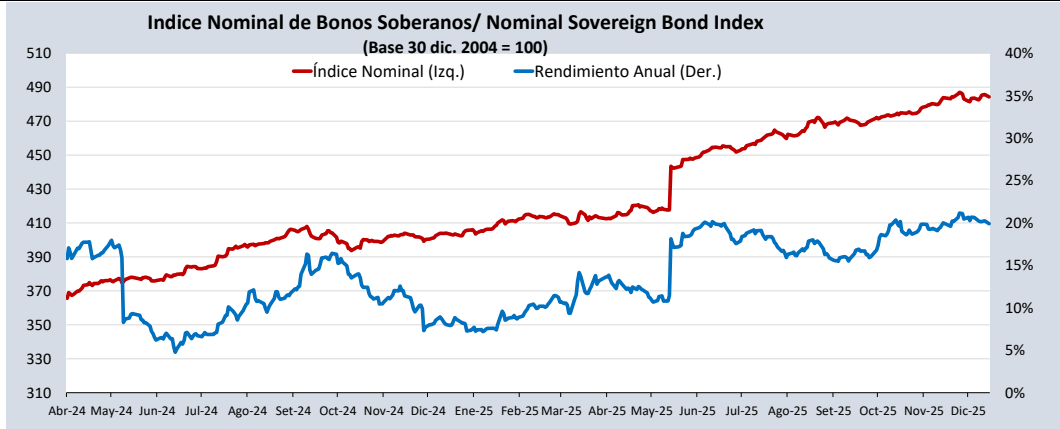


Fuente/Source: MEF, BCRP, BLOOMBERG, DATATEC.

| Bonos globales**** / Global bonds |              |                                                           |                    |                |                   |                  |                                                                   |                            |                        |                  |                                                                             |                                                    |                                                  |                                 |
|-----------------------------------|--------------|-----------------------------------------------------------|--------------------|----------------|-------------------|------------------|-------------------------------------------------------------------|----------------------------|------------------------|------------------|-----------------------------------------------------------------------------|----------------------------------------------------|--------------------------------------------------|---------------------------------|
| Bonos / Bonds                     | ISIN         | Saldo vigente<br>Millones USD /<br>Outstanding mills. USD | Cupón % / Coupon % | Precio / Price | Cambio / Change   |                  | Diferencial<br>Precios compra-<br>venta / Price<br>spread bid-ask | Rendimiento% /<br>Yields % | Cambio / Change (bps.) |                  | Diferencial<br>Tasas compra-<br>venta (pbs) /<br>Yield spread bid-ask (bps) | Análisis de sensibilidad / Sensitivity<br>Analysis |                                                  |                                 |
|                                   |              |                                                           |                    |                | Diario /<br>Daily | Semanal / Weekly |                                                                   |                            | Diario / Daily         | Semanal / Weekly |                                                                             | Duración /<br>Duration                             | Duración<br>modificada<br>/ Modified<br>duration | Vida media<br>/ Average<br>life |
| 23-ene-26                         | US715638DE95 | 282                                                       | 2,392              | 99,7860        | 0,00              | 0,00             | -0,52                                                             | 6,8640                     | 21                     | 114              | 1097                                                                        | 0,05                                               | 0,05                                             | 0,05                            |
| 25-ago-27                         | US715638BU55 | 449                                                       | 4,125              | 100,4980       | -0,01             | -0,03            | -0,50                                                             | 3,8060                     | 0                      | 1                | 31                                                                          | 1,58                                               | 1,55                                             | 1,64                            |
| 20-jun-30                         | US715638DA73 | 466                                                       | 2,844              | 94,2460        | -0,02             | -0,04            | -0,52                                                             | 4,2760                     | 0                      | 1                | 13                                                                          | 4,20                                               | 4,12                                             | 4,46                            |
| 30-mar-30                         | XS1373156618 | €860                                                      | 3,750              | 102,2960       | 0,05              | -0,11            | -0,72                                                             | 3,1490                     | -1                     | 3                | 18                                                                          | 3,92                                               | 3,86                                             | 4,24                            |
| 23-ene-31                         | US715638DF60 | 2 799                                                     | 2,783              | 92,4810        | -0,03             | -0,14            | -0,45                                                             | 4,4630                     | 1                      | 4                | 10                                                                          | 4,67                                               | 4,57                                             | 5,05                            |
| 01-dic-32                         | US715638DP43 | 1 000                                                     | 1,862              | 82,7450        | -0,07             | -0,15            | -0,46                                                             | 4,8310                     | 2                      | 3                | 9                                                                           | 6,45                                               | 6,30                                             | 6,91                            |
| 21-nov-33                         | US715638AP79 | 2 152                                                     | 8,750              | 126,1390       | -0,03             | -0,15            | -0,79                                                             | 4,7340                     | 0                      | 1                | 11                                                                          | 6,05                                               | 5,91                                             | 7,88                            |
| 11-mar-33                         | XS2314020806 | €825                                                      | 1,250              | 84,3450        | -0,07             | -0,14            | -0,73                                                             | 3,7820                     | 1                      | 3                | 13                                                                          | 6,83                                               | 6,70                                             | 7,18                            |
| 15-ene-34                         | US715638DU38 | 2 250                                                     | 3,000              | 87,1490        | 0,00              | -0,08            | -0,54                                                             | 4,9610                     | 0                      | 2                | 9                                                                           | 7,01                                               | 6,84                                             | 8,03                            |
| 08-feb-35                         | US715638EB48 | 1 250                                                     | 5,375              | 102,2880       | 0,07              | -0,11            | -0,52                                                             | 5,0570                     | -1                     | 1                | 7                                                                           | 7,18                                               | 7,00                                             | 9,09                            |
| 30-mar-36                         | US715638FC12 | 2 080                                                     | 5,500              | 102,1650       | 0,13              | -0,14            | -0,29                                                             | 5,2210                     | -2                     | 2                | 4                                                                           | 7,88                                               | 7,68                                             | 10,24                           |
| 17-nov-36                         | XS2408608219 | €1 000                                                    | 1,950              | 81,4180        | -0,20             | -0,27            | -0,72                                                             | 4,1040                     | 3                      | 4                | 9                                                                           | 9,67                                               | 9,48                                             | 10,87                           |
| 14-mar-37                         | US715638AU64 | 1 130                                                     | 6,550              | 110,6640       | 0,04              | -0,17            | -0,64                                                             | 5,2750                     | 0                      | 2                | 7                                                                           | 8,13                                               | 7,92                                             | 11,19                           |
| 11-mar-41                         | US715638DS81 | 1 250                                                     | 3,300              | 77,3250        | -0,06             | -0,30            | -0,66                                                             | 5,5260                     | 1                      | 4                | 8                                                                           | 11,39                                              | 11,08                                            | 15,18                           |
| 18-nov-50                         | US715638BM30 | 2 545                                                     | 5,625              | 97,7360        | 0,06              | -0,23            | -0,64                                                             | 5,7970                     | 0                      | 2                | 5                                                                           | 13,45                                              | 13,07                                            | 24,87                           |
| 10-mar-51                         | US715638DT64 | 1 750                                                     | 3,550              | 70,0900        | -0,08             | -0,44            | -0,70                                                             | 5,8300                     | 1                      | 4                | 7                                                                           | 14,80                                              | 14,38                                            | 25,18                           |
| 08-ago-54                         | US715638EC21 | 1 750                                                     | 5,875              | 98,8410        | -0,04             | -0,45            | -0,75                                                             | 5,9590                     | 0                      | 3                | 5                                                                           | 13,76                                              | 13,37                                            | 28,59                           |
| 30-jun-55                         | US715638FD94 | 1 400                                                     | 6,200              | 102,8540       | 0,00              | -0,39            | -0,27                                                             | 5,9930                     | 0                      | 3                | 2                                                                           | 14,07                                              | 13,66                                            | 29,49                           |
| 01-dic-60                         | US715638DQ26 | 2 000                                                     | 2,780              | 54,4820        | 0,08              | -0,31            | -0,58                                                             | 5,8550                     | -1                     | 3                | 6                                                                           | 17,68                                              | 17,18                                            | 34,91                           |
| 15-ene-72                         | US715638DW93 | 1 000                                                     | 3,600              | 63,5120        | -0,09             | -0,32            | -0,71                                                             | 5,9170                     | 1                      | 3                | 7                                                                           | 17,01                                              | 16,52                                            | 46,03                           |
| 28-jul-21                         | US715638DR09 | 1 000                                                     | 3,230              | 54,7500        | 0,03              | -0,27            | -0,71                                                             | 5,9180                     | 0                      | 3                | 8                                                                           | 17,14                                              | 16,65                                            | 95,56                           |

| Índice de bonos soberanos / Peruvian sovereign bond index           |               |                   |                     |                                     |                        |                     |                                                    |           |           |           |           |           |           |           |           |           |           |           |
|---------------------------------------------------------------------|---------------|-------------------|---------------------|-------------------------------------|------------------------|---------------------|----------------------------------------------------|-----------|-----------|-----------|-----------|-----------|-----------|-----------|-----------|-----------|-----------|-----------|
| Índice / Index                                                      | Valor / Value | Cambio / Change   |                     | Rend anual<br>% / Annual<br>yield % | Cambio / Change (bps.) |                     | Composición del índice (%) / Index composition (%) |           |           |           |           |           |           |           |           |           |           |           |
|                                                                     |               | Diario /<br>Daily | Semanal /<br>Weekly |                                     | Diario /<br>Daily      | Semanal /<br>Weekly | 12-Ago-28                                          | 12-Feb-29 | 12-Ago-31 | 12-Ago-32 | 12-Ago-33 | 12-Ago-34 | 12-Ago-35 | 12-Ago-37 | 12-Ago-39 | 12-Ago-40 | 12-Feb-42 | 12-Feb-55 |
| Índice de bonos soberanos nominal /<br>Nominal sovereign bond index | 484           | -1,4              | 0,7                 | 19,92                               | -35                    | -73                 | 1,55                                               | 4,42      | 8,52      | 12,51     | 14,43     | 12,68     | 12,85     | 12,31     | 9,93      | 5,98      | 2,82      | 1,98      |

| Índice / Index                                                | Valor / Value | Cambio / Change   |                     | Rend anual<br>% / Annual<br>yield % | Cambio / Change (bps.) |                     | Composición del índice (%) / Index composition (%) |  |  |  |           |  |           |  |           |  |           |  |
|---------------------------------------------------------------|---------------|-------------------|---------------------|-------------------------------------|------------------------|---------------------|----------------------------------------------------|--|--|--|-----------|--|-----------|--|-----------|--|-----------|--|
|                                                               |               | Diario /<br>Daily | Semanal /<br>Weekly |                                     | Diario /<br>Daily      | Semanal /<br>Weekly | 12-Feb-30                                          |  |  |  | 31-Ene-35 |  | 12-Feb-40 |  | 12-Feb-46 |  | 12-Feb-54 |  |
| Índice de bonos soberanos real / Real<br>sovereign bond index | 239           | 0,00              | 2,50                | 10,13                               | 176                    | 252                 | 2,31                                               |  |  |  | 35,74     |  | 6,08      |  | 19,94     |  | 35,94     |  |



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](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.