



PERU: REPORTE DIARIO / DAILY REPORT

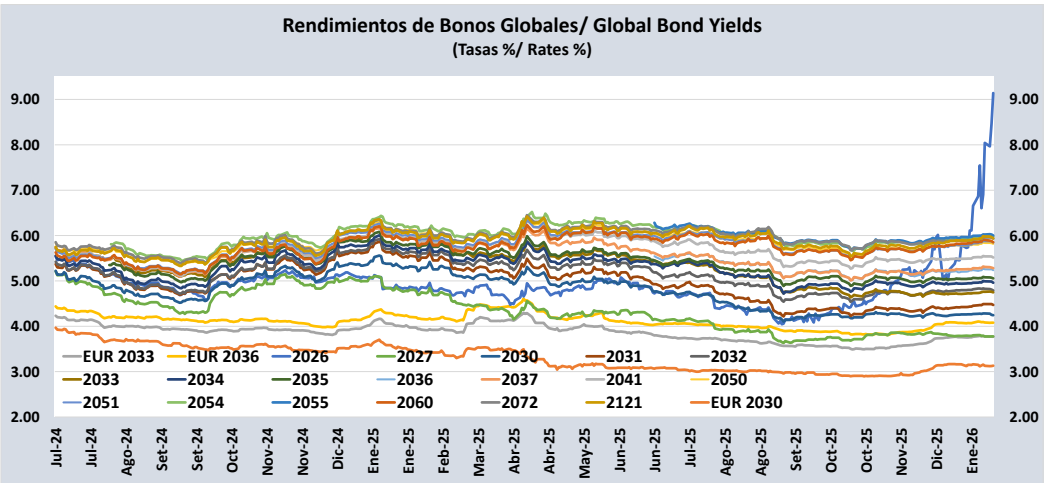
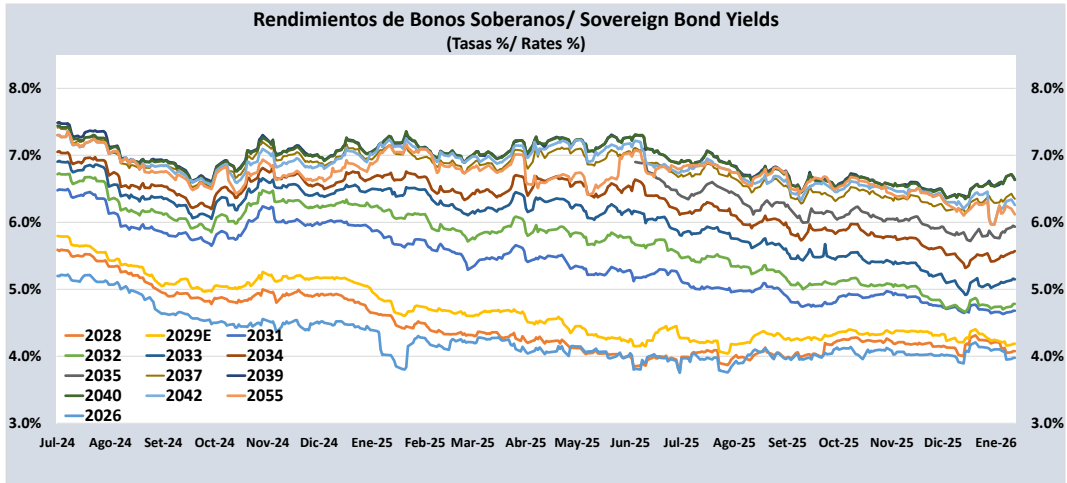
14/01/2026

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	3.45	1 446	8.200	-	-	-	102.3914	-	-	-	3.9777	-	13-Ene-26	1	0.56	0.54	0.58
12-Ago-28	PEP01000C5D1	SB12AGO28	2.67	2 804	6.350	-	-	-	105.4684	-	-	-	4.0777	-	13-Ene-26	0	2.40	2.30	2.58
12-Feb-29	PEP01000C5F6	SB12FEB29E	2.50	8 024	5.940	-	-	-	104.9513	-	-	-	4.1878	-	13-Ene-26	0	2.84	2.73	3.08
12-Ago-31	PEP01000C4G7	SB12AGO31	2.93	14 559	6.950	110.85	111.15	110.95	110.9691	4.70	4.64	4.68	4.6803	10	14-Ene-26	35	4.71	4.50	5.58
12-Ago-32	PEP01000C5E9	SB12AGO32	2.59	22 069	6.150	107.40	107.83	107.51	107.5669	4.81	4.74	4.79	4.7825	4	14-Ene-26	8	5.50	5.25	6.58
12-Ago-33	PEP01000C5I0	SB12AGO33	3.07	24 045	7.300	113.14	113.27	113.21	113.3055	5.17	5.15	5.16	5.1476	7	14-Ene-26	21	5.99	5.70	7.58
12-Ago-34	PEP01000C5G4	SB12AGO34	2.27	24 256	5.400	98.73	98.88	98.90	98.8268	5.59	5.56	5.56	5.5699	50	14-Ene-26	363	6.91	6.54	8.58
12-Ago-35	PEP01000C5K6	SB12AGO35	4.05	22 464	6.850	106.57	106.96	106.65	106.8622	5.94	5.89	5.93	5.9016	18	14-Ene-26	130	7.10	6.71	9.58
12-Ago-37	PEP01000C2Z1	SB12AGO37	2.91	22 230	6.900	104.26	104.59	104.43	104.5061	6.38	6.34	6.36	6.3508	11	14-Ene-26	75	8.13	7.65	11.58
12-Ago-39	PEP01000C5J8	SB12AGO39	3.20	17 180	7.600	108.05	108.88	108.60	108.6776	6.70	6.61	6.64	6.6323	15	14-Ene-26	130	8.78	8.24	13.58
12-Ago-40	PEP01000C5H2	SB12AGO40	2.25	12 835	5.350	87.92	88.29	88.17	88.1878	6.67	6.63	6.64	6.6365	13	14-Ene-26	95	9.88	9.27	14.58
12-Feb-42	PEP01000C4L7	SB12FEB42	2.89	5 040	6.850	-	-	-	105.9951	-	-	-	6.2570	-	13-Ene-26	0	10.05	9.46	16.08
12-Feb-55	PEP01000C4S2	SB12FEB55	2.83	3 542	6.714	-	-	-	108.0738	-	-	-	6.1185	-	13-Ene-26	0	13.53	12.75	29.08
12-Feb-30	PEP01000C4U8	SB12FEB30	1.22	110	2,89%+VAC	-	-	-	103.3688	-	-	-	2.0049	-	18-Ago-23	20	3.89	3.82	4.08
31-Ene-35	PEP01000CV85	SB31ENE35	3.35	1 728	7,39% + VAC	-	-	-	132.5156	-	-	-	3.1971	-	17-Dic-24	2	7.02	6.80	9.05
12-Feb-40	PEP01000C4V6	SB12FEB40	1.32	519	3,14%+VAC	-	-	-	90.9941	-	-	-	3.9640	-	23-Oct-25	5	11.33	10.90	14.08
12-Ago-46	PEP01000C1S8	SB12AGO46	1.61	1 279	3,83% + VAC	-	-	-	106.0881	-	-	-	3.3950	-	11-Oct-24	52	14.61	14.13	20.58
12-Feb-54	PEP01000C4T0	SB12FEB54	1.38	2 396	3,26%+VAC	-	-	-	101.9541	-	-	-	3.1399	-	2-Dic-25	5	18.71	18.14	28.08

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).

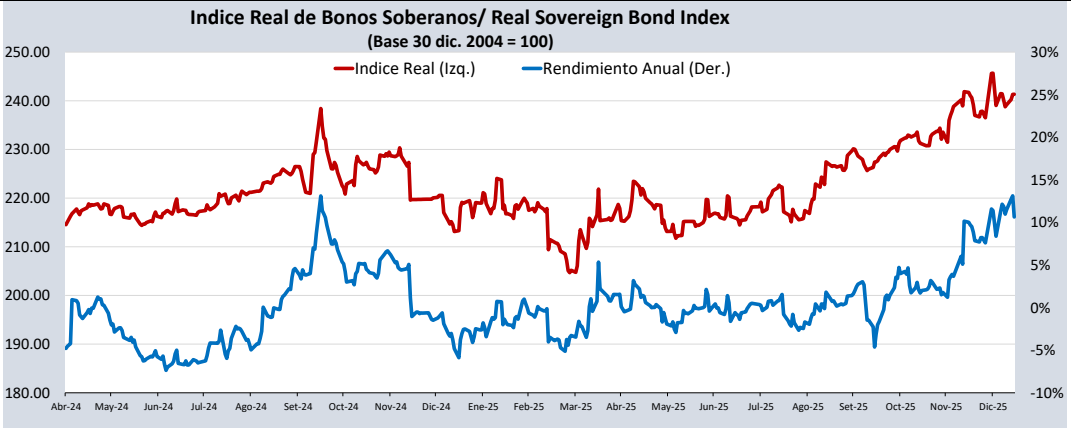
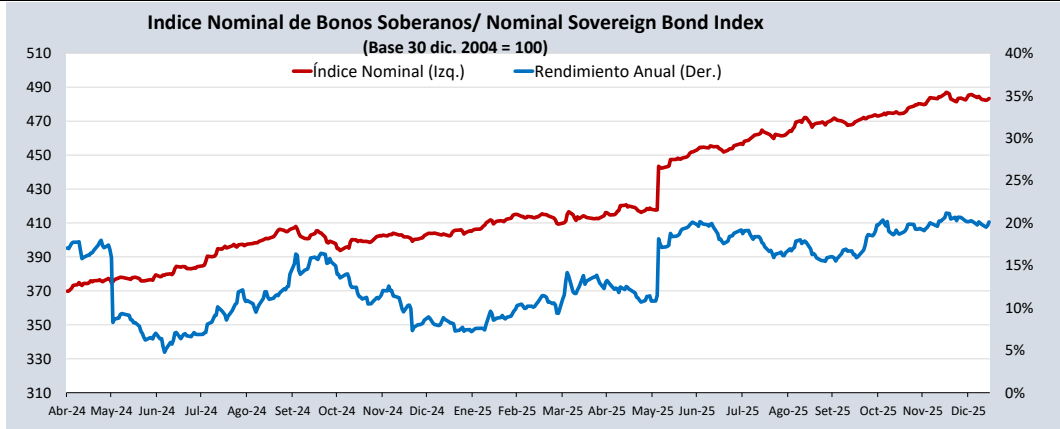


Fuente/Source: MEF, BCRP, BLOOMBERG, DATATEC.

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
23-ene-26	US715638DE95	282	2.392	99.8480	0.00	0.03	-0.55	9.1410	67	254	2465	0.03	0.02	0.03
25-ago-27	US715638BU55	449	4.125	100.5380	0.00	0.02	-0.54	3.7760	0	-2	35	1.55	1.53	1.61
20-jun-30	US715638DA73	466	2.844	94.3980	0.04	0.14	-0.41	4.2440	-1	-3	11	4.18	4.09	4.43
30-mar-30	XS1373156618	€860	3.750	102.3530	-0.03	0.01	-0.64	3.1310	1	-1	16	3.90	3.84	4.21
23-ene-31	US715638DF60	2 799	2.783	92.4870	0.09	0.01	-0.43	4.4700	-2	0	10	4.64	4.54	5.03
01-dic-32	US715638DP43	1 000	1.862	83.0240	0.11	0.22	-0.36	4.7880	-2	-3	7	6.42	6.27	6.88
21-nov-33	US715638AP79	2 152	8.750	125.9680	0.09	-0.03	-0.77	4.7470	-1	0	10	6.03	5.89	7.85
11-mar-33	XS2314020806	€825	1.250	84.4700	0.02	0.08	-0.70	3.7680	0	-1	13	6.80	6.68	7.16
15-ene-34	US715638DU38	2 250	3.000	87.1940	0.17	0.06	-0.52	4.9590	-3	-1	9	6.98	6.81	8.00
08-feb-35	US715638EB48	1 250	5.375	102.2920	0.10	0.03	-0.53	5.0560	-1	0	7	7.16	6.98	9.07
30-mar-36	US715638FC12	2 080	5.500	102.0630	0.19	0.01	-0.23	5.2340	-2	0	3	7.85	7.65	10.21
17-nov-36	XS2408608219	€1 000	1.950	81.6500	0.01	0.12	-0.76	4.0780	0	-1	10	9.65	9.46	10.84
14-mar-37	US715638AU64	1 130	6.550	110.5920	0.11	-0.03	-0.64	5.2810	-1	0	7	8.10	7.90	11.17
11-mar-41	US715638DS81	1 250	3.300	77.4380	0.20	0.07	-0.66	5.5150	-2	-1	8	11.37	11.06	15.16
18-nov-50	US715638BM30	2 545	5.625	97.5110	0.21	0.03	-0.68	5.8150	-2	0	5	13.41	13.03	24.84
10-mar-51	US715638DT64	1 750	3.550	69.9390	0.22	0.00	-0.72	5.8460	-2	0	7	14.76	14.34	25.16
08-ago-54	US715638EC21	1 750	5.875	98.5890	0.26	-0.10	-0.76	5.9780	-2	1	6	13.72	13.32	28.57
30-jun-55	US715638FD94	1 400	6.200	102.7290	0.30	-0.04	-0.36	6.0010	-2	0	3	14.04	13.63	29.46
01-dic-60	US715638DQ26	2 000	2.780	54.5190	0.25	0.11	-0.60	5.8520	-3	-1	6	17.66	17.16	34.88
15-ene-72	US715638DW93	1 000	3.600	63.3490	0.24	-0.08	-0.70	5.9330	-2	1	7	16.95	16.47	46.00
28-jul-21	US715638DR09	1 000	3.230	54.5960	0.28	0.03	-0.71	5.9350	-3	0	8	17.06	16.57	95.54

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-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 / Nominal sovereign bond index	483	0.7	-1.2	20.12	42	-1	1.56	4.44	8.54	12.53	14.42	12.63	12.84	12.30	9.90	5.98	2.83	2.02

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	241	0.02	1.18	10.65	-248	-122	2.29			35.29			6.00		19.93		36.49	



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.