



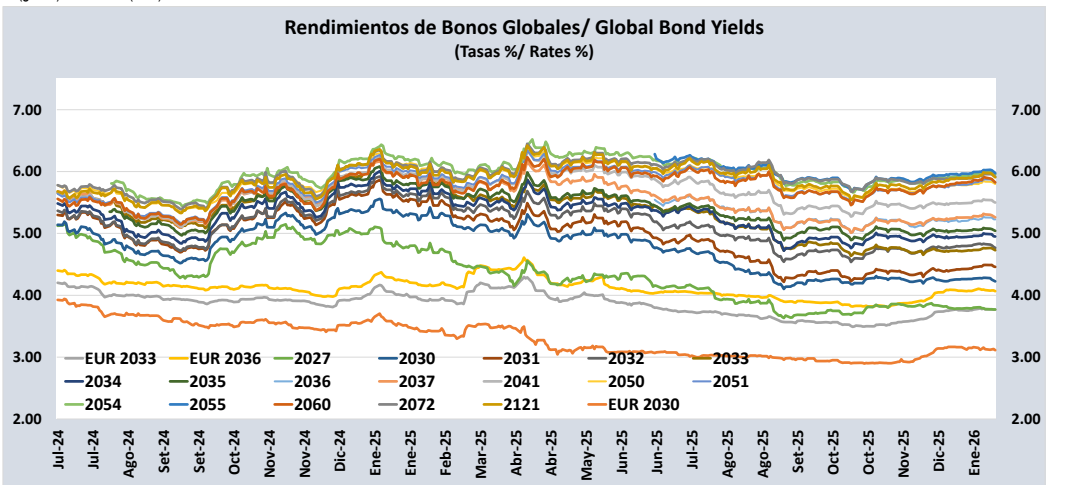
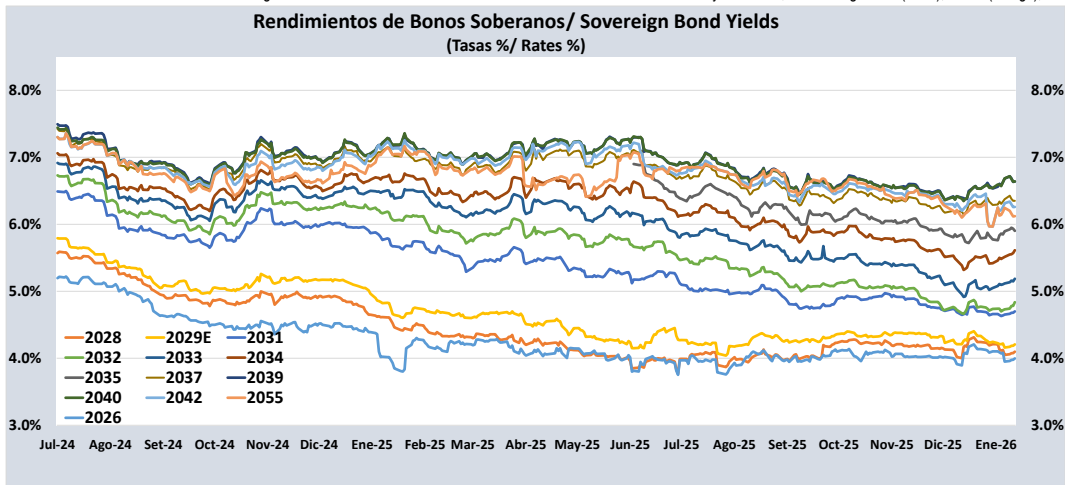
PERU: REPORTE DIARIO / DAILY REPORT

15/01/2026

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			
				Compra / Bid			Venta / Ask	Compra / Bid			Venta / Ask								
12-Ago-26	PEP01000C0J9	SB12AGO26	3.48	1 446	8.200	-	-	-	102.3694	-	-	-	3.9974	-	13-Ene-26	1	0.56	0.54	0.58
12-Ago-28	PEP01000C5D1	SB12AGO28	2.69	2 804	6.350	-	-	-	105.4141	-	-	-	4.0974	-	13-Ene-26	0	2.39	2.30	2.58
12-Feb-29	PEP01000C5F6	SB12FEB29E	2.52	8 024	5.940	-	-	-	104.8898	-	-	-	4.2075	-	13-Ene-26	0	2.84	2.72	3.08
12-Ago-31	PEP01000C4G7	SB12AGO31	2.95	14 559	6.950	110.66	111.15	110.74	110.8638	4.74	4.64	4.72	4.7000	5	15-Ene-26	14	4.71	4.50	5.58
12-Ago-32	PEP01000C5E9	SB12AGO32	2.61	22 069	6.150	107.05	107.65	107.22	107.2436	4.87	4.77	4.84	4.8381	22	15-Ene-26	97	5.50	5.24	6.58
12-Ago-33	PEP01000C5I0	SB12AGO33	3.09	24 045	7.300	112.77	112.94	112.94	113.0444	5.23	5.20	5.20	5.1865	38	15-Ene-26	660	5.99	5.69	7.58
12-Ago-34	PEP01000C5G4	SB12AGO34	2.29	24 256	5.400	98.30	98.96	98.57	98.5508	5.65	5.55	5.61	5.6118	16	15-Ene-26	180	6.90	6.53	8.58
12-Ago-35	PEP01000C5K6	SB12AGO35	4.06	22 464	6.850	106.24	106.84	106.39	106.5242	5.99	5.90	5.97	5.9470	33	15-Ene-26	118	7.10	6.70	9.58
12-Ago-37	PEP01000C2Z1	SB12AGO37	2.93	22 230	6.900	104.35	104.80	104.43	104.5041	6.37	6.32	6.36	6.3510	24	15-Ene-26	246	8.13	7.65	11.58
12-Ago-39	PEP01000C5J8	SB12AGO39	3.22	17 180	7.600	108.42	108.81	108.60	108.6226	6.66	6.62	6.64	6.6382	63	15-Ene-26	406	8.78	8.23	13.58
12-Ago-40	PEP01000C5H2	SB12AGO40	2.27	12 835	5.350	88.00	88.46	88.00	88.1710	6.66	6.61	6.66	6.6387	30	15-Ene-26	88	9.88	9.26	14.58
12-Feb-42	PEP01000C4L7	SB12FEB42	2.90	5 040	6.850	-	-	-	105.9722	-	-	-	6.2592	-	13-Ene-26	0	10.04	9.45	16.08
12-Feb-55	PEP01000C4S2	SB12FEB55	2.85	3 542	6.714	-	-	-	108.0427	-	-	-	6.1207	-	13-Ene-26	0	13.53	12.75	29.08
12-Feb-30	PEP01000C4U8	SB12FEB30	1.22	110	2,89%+VAC	-	-	-	103.2902	-	-	-	2.0241	-	18-Ago-23	20	3.89	3.81	4.08
31-Ene-35	PEP01000CV85	SB31ENE35	3.37	1 728	7,39% + VAC	-	-	-	132.1154	-	-	-	3.2396	-	17-Dic-24	2	7.01	6.79	9.05
12-Feb-40	PEP01000C4V6	SB12FEB40	1.33	519	3,14%+VAC	-	-	-	90.9553	-	-	-	3.9680	-	23-Oct-25	5	11.33	10.90	14.08
12-Ago-46	PEP01000C1S8	SB12AGO46	1.62	1 279	3,83% + VAC	-	-	-	106.0542	-	-	-	3.3972	-	11-Oct-24	52	14.61	14.13	20.58
12-Feb-54	PEP01000C4T0	SB12FEB54	1.38	2 396	3,26%+VAC	-	-	-	101.9129	-	-	-	3.1421	-	2-Dic-25	5	18.70	18.13	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).

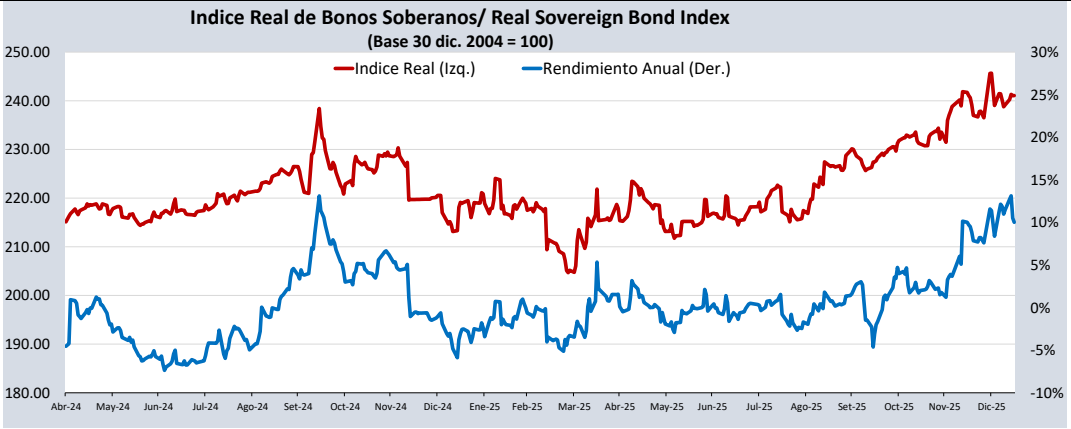
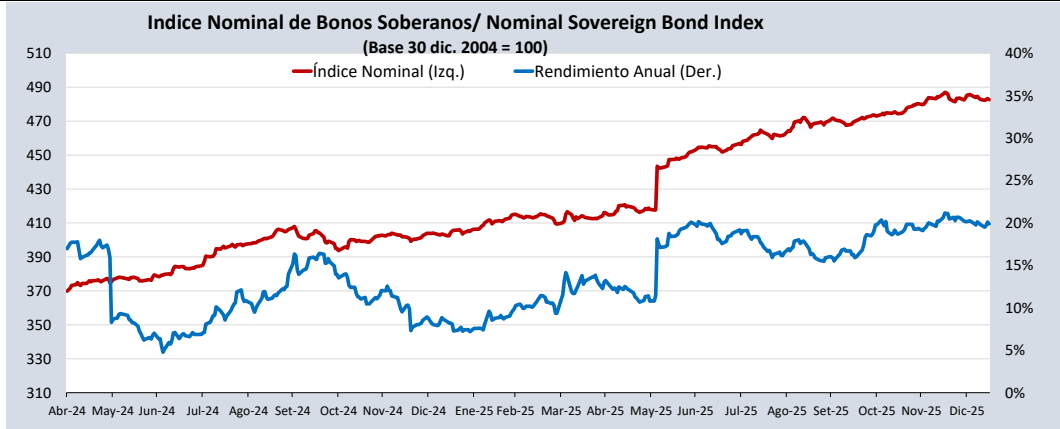


Fuente/Source: MEF, BCRP, BLOOMBERG, DATATEC.

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	99.8430	0.00	0.02	-0.55	10.3630	118	346	2812	0.02	0.02	0.02
25-ago-27	US715638BU55	449	4.125	100.5460	0.00	0.03	-0.53	3.7700	0	-2	34	1.55	1.52	1.61
20-jun-30	US715638DA73	466	2.844	94.4790	0.06	0.25	-0.45	4.2240	-1	-6	12	4.18	4.09	4.43
30-mar-30	XS1373156618	€860	3.750	102.4170	0.06	0.15	-0.56	3.1130	-2	-4	15	3.90	3.84	4.21
23-ene-31	US715638DF60	2 799	2.783	92.5420	0.05	0.16	-0.42	4.4580	-1	-3	10	4.64	4.54	5.02
01-dic-32	US715638DP43	1 000	1.862	83.1420	0.09	0.40	-0.41	4.7660	-2	-7	8	6.42	6.27	6.88
21-nov-33	US715638AP79	2 152	8.750	126.1020	0.11	0.21	-0.81	4.7280	-2	-4	11	6.03	5.89	7.85
11-mar-33	XS2314020806	€825	1.250	84.4950	0.03	0.14	-0.71	3.7670	0	-2	13	6.80	6.67	7.16
15-ene-34	US715638DU38	2 250	3.000	87.2510	0.04	0.33	-0.53	4.9500	0	-5	9	7.10	6.93	8.00
08-feb-35	US715638EB48	1 250	5.375	102.3950	0.10	0.33	-0.52	5.0420	-1	-5	7	7.15	6.98	9.06
30-mar-36	US715638FC12	2 080	5.500	102.1240	0.03	0.33	-0.26	5.2260	0	-4	3	7.85	7.65	10.21
17-nov-36	XS2408608219	€1 000	1.950	81.7440	0.09	0.21	-0.76	4.0670	-1	-2	10	9.65	9.45	10.84
14-mar-37	US715638AU64	1 130	6.550	110.7740	0.14	0.49	-0.64	5.2600	-2	-6	7	8.10	7.90	11.16
11-mar-41	US715638DS81	1 250	3.300	77.5930	0.13	0.47	-0.66	5.4980	-1	-5	8	11.37	11.07	15.16
18-nov-50	US715638BM30	2 545	5.625	97.7380	0.22	0.68	-0.68	5.7970	-2	-5	5	13.42	13.04	24.84
10-mar-51	US715638DT64	1 750	3.550	70.1250	0.17	0.50	-0.72	5.8280	-2	-5	7	14.77	14.35	25.15
08-ago-54	US715638EC21	1 750	5.875	98.8740	0.28	0.56	-0.74	5.9570	-2	-4	6	13.74	13.34	28.56
30-jun-55	US715638FD94	1 400	6.200	103.1160	0.36	0.72	-0.29	5.9740	-2	-5	2	14.06	13.65	29.46
01-dic-60	US715638DQ26	2 000	2.780	54.7920	0.24	0.90	-0.57	5.8240	-3	-9	6	17.70	17.20	34.88
15-ene-72	US715638DW93	1 000	3.600	63.5210	0.17	0.46	-0.69	5.9170	-2	-4	6	17.47	16.96	46.00
28-jul-21	US715638DR09	1 000	3.230	54.8520	0.25	0.73	-0.70	5.9070	-3	-8	8	17.14	16.65	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	-1.0	19.89	-24	-11	1.56	4.45	8.55	12.51	14.41	12.62	12.82	12.32	9.91	5.99	2.83	2.03

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	2.29	10.02	-50	-96	2.29			35.23			6.01		19.95		36.53	



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.