



PERU: REPORTE DIARIO / DAILY REPORT

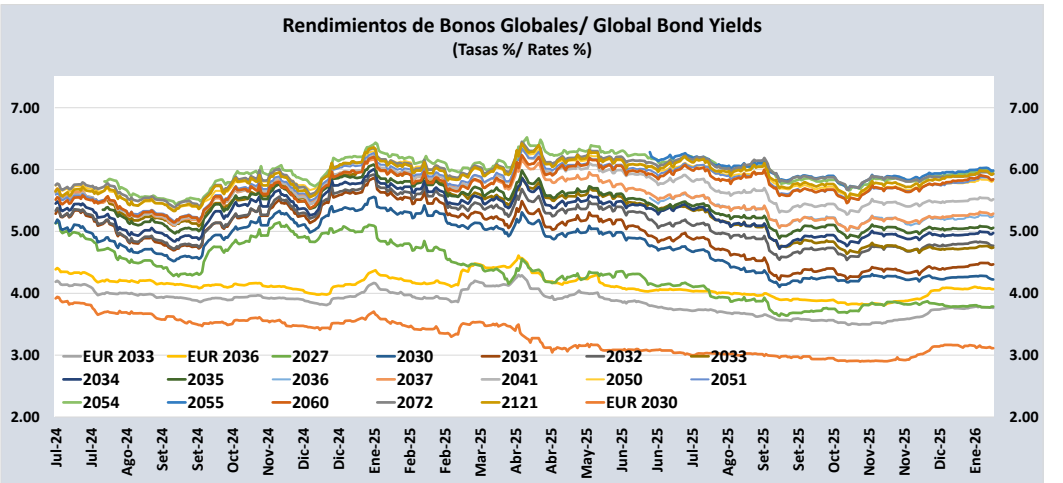
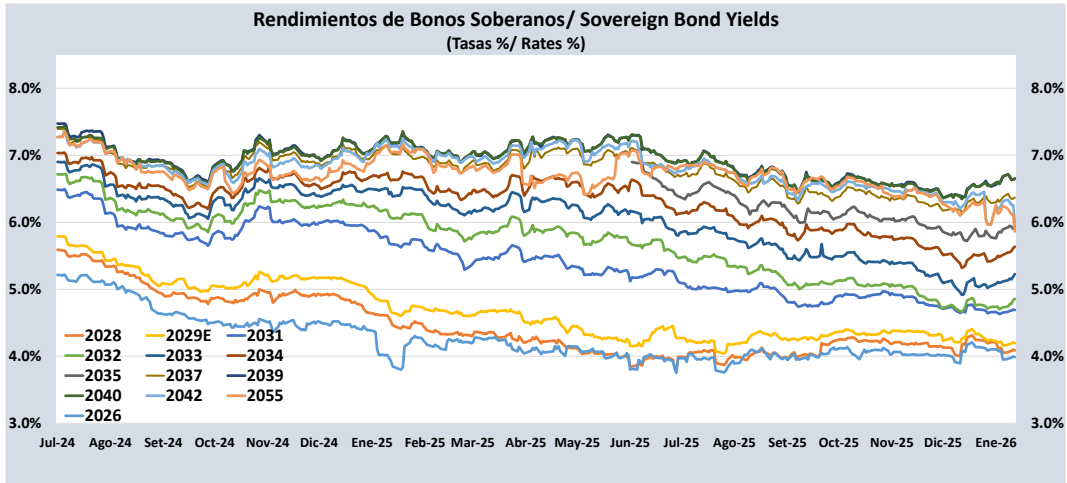
16/01/2026

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	3.50	1 446	8.200	-	-	-	102.3643	-	-	-	3.9874	-	13-Ene-26	1	0.56	0.54	0.58
12-Ago-28	PEP01000C5D1	SB12AGO28	2.71	2 804	6.350	-	-	-	105.4338	-	-	-	4.0874	-	16-Ene-26	0	2.39	2.30	2.58
12-Feb-29	PEP01000C5F6	SB12FEB29E	2.53	8 024	5.940	-	-	-	104.9152	-	-	-	4.1975	-	16-Ene-26	0	2.84	2.72	3.08
12-Ago-31	PEP01000C4G7	SB12AGO31	2.97	14 559	6.950	110.63	110.99	110.89	110.9106	4.74	4.67	4.69	4.6900	2	16-Ene-26	20	4.71	4.50	5.58
12-Ago-32	PEP01000C5E9	SB12AGO32	2.62	22 069	6.150	107.05	107.33	107.10	107.1435	4.87	4.82	4.86	4.8551	8	16-Ene-26	49	5.49	5.24	6.58
12-Ago-33	PEP01000C5I0	SB12AGO33	3.11	24 045	7.300	112.74	112.87	112.74	112.7856	5.23	5.21	5.23	5.2252	17	16-Ene-26	90	5.98	5.68	7.58
12-Ago-34	PEP01000C5G4	SB12AGO34	2.30	24 256	5.400	98.40	98.50	98.47	98.3987	5.64	5.62	5.63	5.6350	18	16-Ene-26	59	6.90	6.53	8.58
12-Ago-35	PEP01000C5K6	SB12AGO35	4.08	22 464	6.850	106.08	106.50	106.35	106.3835	6.01	5.95	5.97	5.9659	23	16-Ene-26	151	7.09	6.69	9.58
12-Ago-37	PEP01000C2Z1	SB12AGO37	2.94	22 230	6.900	103.98	104.26	104.26	104.3445	6.42	6.38	6.38	6.3704	9	16-Ene-26	104	8.13	7.64	11.58
12-Ago-39	PEP01000C5J8	SB12AGO39	3.24	17 180	7.600	108.23	108.51	108.42	108.5363	6.68	6.65	6.66	6.6475	20	16-Ene-26	131	8.77	8.23	13.58
12-Ago-40	PEP01000C5H2	SB12AGO40	2.28	12 835	5.350	87.84	88.00	88.04	88.0329	6.68	6.66	6.66	6.6554	9	16-Ene-26	61	9.87	9.25	14.58
12-Feb-42	PEP01000C4L7	SB12FEB42	2.92	5 040	6.850	105.55	109.76	108.68	108.6872	6.30	5.90	6.00	6.0000	2	16-Ene-26	3	10.13	9.55	16.08
12-Feb-55	PEP01000C4S2	SB12FEB55	2.86	3 542	6.714	-	-	-	111.8079	-	-	-	5.8615	-	16-Ene-26	0	13.78	13.01	29.08
12-Feb-30	PEP01000C4U8	SB12FEB30	1.23	110	2,89%+VAC	-	-	-	103.3264	-	-	-	2.0145	-	18-Ago-23	20	3.89	3.81	4.08
31-Ene-35	PEP01000CV85	SB31ENE35	3.39	1 728	7,39% + VAC	-	-	-	131.9161	-	-	-	3.2604	-	17-Dic-24	2	7.01	6.79	9.04
12-Feb-40	PEP01000C4V6	SB12FEB40	1.34	519	3,14%+VAC	-	-	-	90.8292	-	-	-	3.9807	-	23-Oct-25	5	11.32	10.89	14.08
12-Ago-46	PEP01000C1S8	SB12AGO46	1.63	1 279	3,83% + VAC	-	-	-	109.9838	-	-	-	3.1449	-	11-Oct-24	52	14.74	14.29	20.58
12-Feb-54	PEP01000C4T0	SB12FEB54	1.39	2 396	3,26%+VAC	-	-	-	106.7780	-	-	-	2.8903	-	2-Dic-25	5	18.95	18.42	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).

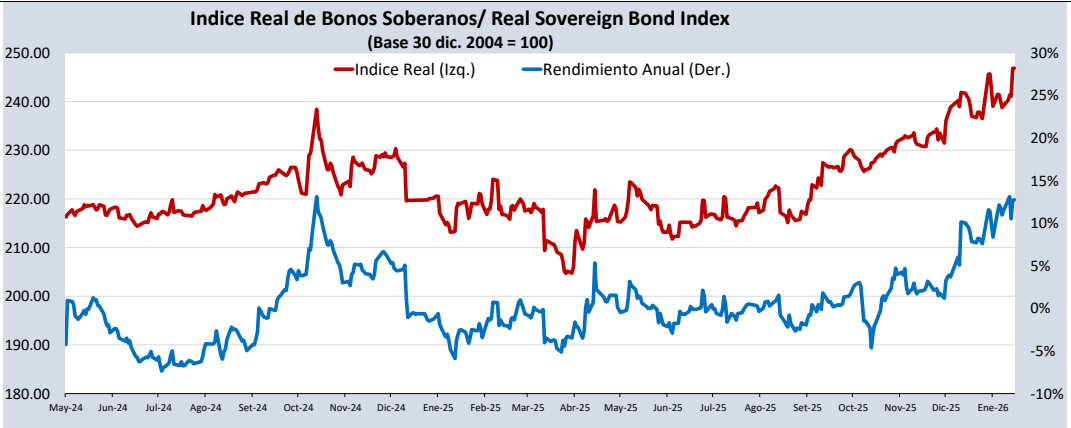
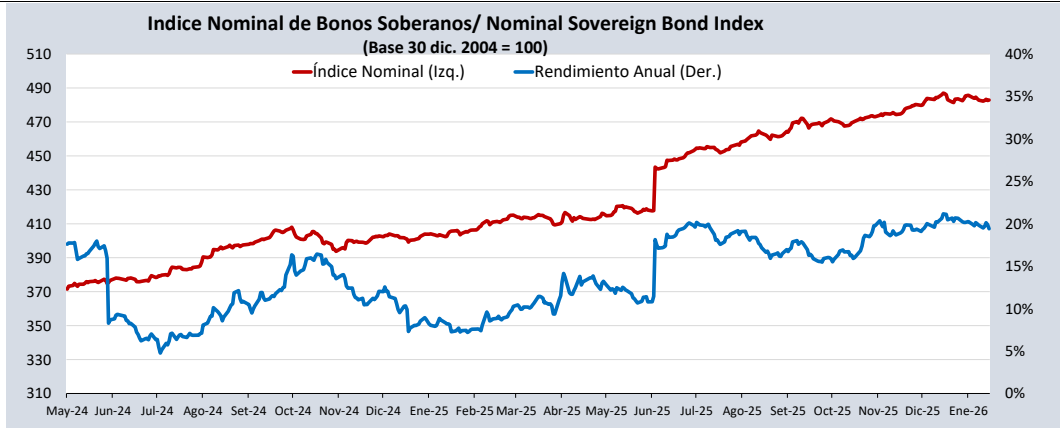
Note: Prices and returns calculated according to the criteria established in the Manual for the Valuation of Public Treasury Securities, where: Negotiated (black), Listed (orange), Valued (green) or Auction (blue).



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	
25-ago-27	US715638BU55	449	4.125	100.5210	0.00	-0.02	-0.53	3.7840	0	1	34	1.55	1.52	1.61	
20-jun-30	US715638DA73	466	2.844	94.4980	0.03	0.26	-0.44	4.2220	0	-6	12	4.17	4.09	4.43	
30-mar-30	XS1373156618	€860	3.750	102.4190	0.00	0.05	-0.56	3.1120	0	-2	15	3.89	3.83	4.21	
23-ene-31	US715638DF60	2 799	2.783	92.5180	-0.01	0.13	-0.42	4.4670	1	-2	10	4.64	4.54	5.02	
01-dic-32	US715638DP43	1 000	1.862	83.1480	0.02	0.34	-0.42	4.7690	0	-6	8	6.42	6.27	6.88	
21-nov-33	US715638AP79	2 152	8.750	125.9950	-0.08	0.09	-0.80	4.7380	1	-2	11	6.02	5.88	7.85	
11-mar-33	XS2314020806	€825	1.250	84.5180	0.03	0.09	-0.70	3.7640	0	-1	13	6.80	6.67	7.15	
15-ene-34	US715638DU38	2 250	3.000	87.1140	-0.11	0.13	-0.54	4.9750	2	-2	9	7.09	6.92	8.00	
08-feb-35	US715638EB48	1 250	5.375	102.2660	-0.13	0.15	-0.53	5.0590	2	-2	7	7.15	6.97	9.06	
30-mar-36	US715638FC12	2 080	5.500	101.9660	-0.13	0.09	-0.34	5.2460	2	-1	4	7.85	7.65	10.21	
17-nov-36	XS2408608219	€1 000	1.950	81.7550	0.01	0.15	-0.76	4.0660	0	-2	10	9.64	9.45	10.84	
14-mar-37	US715638AU64	1 130	6.550	110.5160	-0.21	0.15	-0.63	5.2880	2	-2	7	8.10	7.89	11.16	
11-mar-41	US715638DS81	1 250	3.300	77.4160	-0.16	0.21	-0.68	5.5190	2	-2	8	11.36	11.06	15.15	
18-nov-50	US715638BM30	2 545	5.625	97.5150	-0.20	0.27	-0.69	5.8150	2	-2	5	13.41	13.03	24.84	
10-mar-51	US715638DT64	1 750	3.550	69.9610	-0.14	0.30	-0.70	5.8450	1	-3	7	14.75	14.33	25.15	
08-ago-54	US715638EC21	1 750	5.875	98.7240	-0.11	0.32	-0.78	5.9680	1	-2	6	13.72	13.33	28.56	
30-jun-55	US715638FD94	1 400	6.200	102.9500	-0.14	0.53	-0.31	5.9850	1	-4	2	14.05	13.64	29.46	
01-dic-60	US715638DQ26	2 000	2.780	54.6180	-0.15	0.59	-0.61	5.8420	2	-6	7	17.67	17.17	34.88	
15-ene-72	US715638DW93	1 000	3.600	63.3920	-0.10	0.31	-0.70	5.9290	1	-3	6	17.44	16.94	46.00	
28-jul-21	US715638DR09	1 000	3.230	54.6210	-0.15	0.42	-0.74	5.9320	2	-5	8	17.07	16.58	95.53	

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	0.2	0.1	19.42	-47	-41	1.56	4.45	8.55	12.49	14.37	12.60	12.80	12.30	9.90	5.98	2.90	2.09
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	247	0.02	7.69	12.76	11	127	2.24				34.36		5.86		20.19		37.35	



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.