



PERU: REPORTE DIARIO / DAILY REPORT

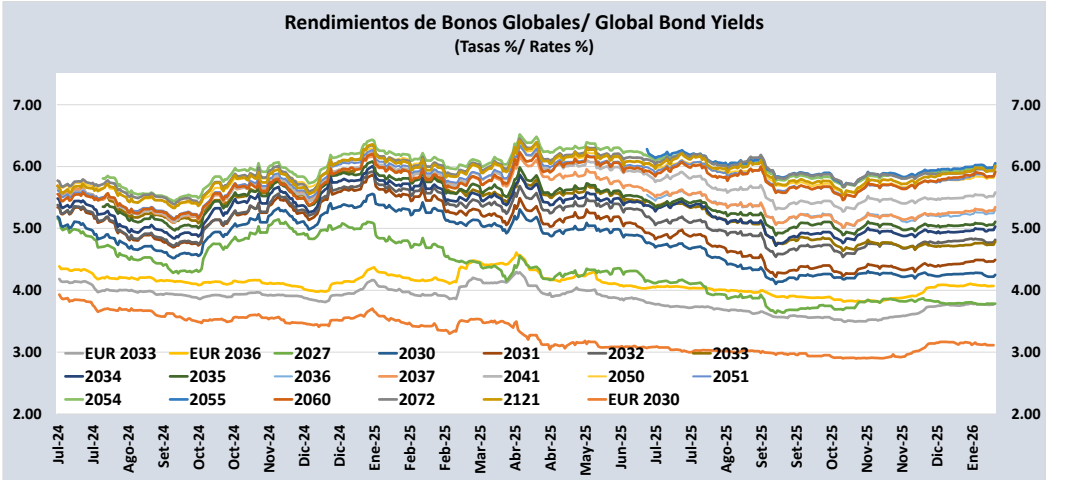
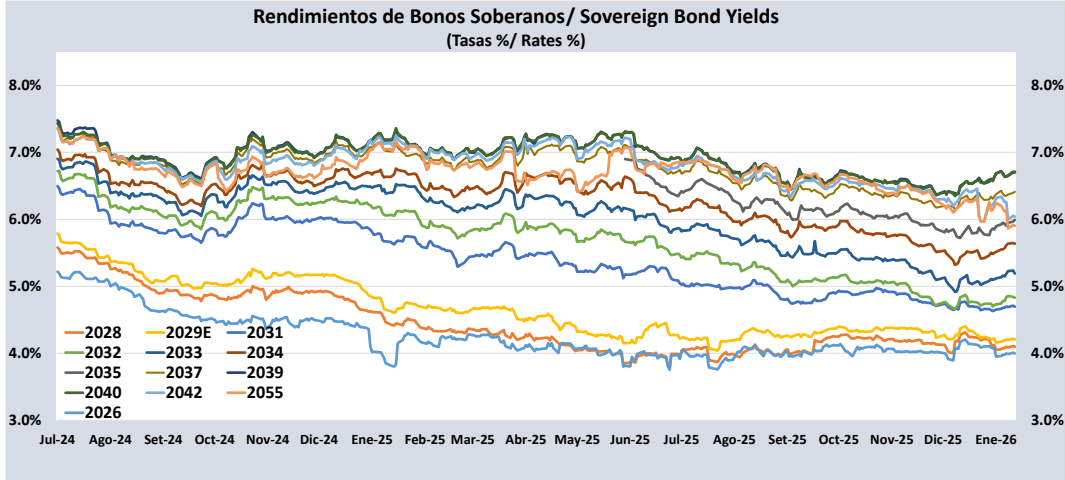
20/01/2026

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	3.58	1 446	8.200	-	-	-	102.3156	-	-	-	3.9974	-	13-Ene-26	1	0.55	0.53	0.56
12-Ago-28	PEP01000C5D1	SB12AGO28	2.75	2 804	6.350	-	-	-	105.3882	-	-	-	4.0974	-	16-Ene-26	0	2.38	2.29	2.56
12-Feb-29	PEP01000C5F6	SB12FEB29E	2.57	8 024	5.940	-	-	-	104.8706	-	-	-	4.2075	-	16-Ene-26	0	2.82	2.71	3.06
12-Ago-31	PEP01000C4G7	SB12AGO31	2.96	14 559	6.950	-	-	-	110.8675	-	-	-	4.6950	-	19-Ene-26	4	4.70	4.48	5.56
12-Ago-32	PEP01000C5E9	SB12AGO32	2.63	22 069	6.150	107.16	107.50	107.27	107.2788	4.85	4.79	4.83	4.8300	1	20-Ene-26	1	5.48	5.23	6.56
12-Ago-33	PEP01000C5I0	SB12AGO33	2.89	24 045	7.300	113.06	113.26	113.19	113.0083	5.18	5.15	5.16	5.1893	38	20-Ene-26	108	5.97	5.68	7.56
12-Ago-34	PEP01000C5G4	SB12AGO34	2.28	24 256	5.400	98.17	98.80	98.70	98.3994	5.67	5.58	5.59	5.6353	68	20-Ene-26	296	6.89	6.52	8.56
12-Ago-35	PEP01000C5K6	SB12AGO35	4.06	22 464	6.850	106.16	106.72	106.72	106.2730	6.00	5.92	5.92	5.9804	22	20-Ene-26	170	7.08	6.68	9.56
12-Ago-37	PEP01000C2Z1	SB12AGO37	3.16	22 230	6.900	104.10	104.18	104.18	104.0048	6.40	6.39	6.39	6.4118	33	20-Ene-26	345	8.11	7.62	11.56
12-Ago-39	PEP01000C5J8	SB12AGO39	3.40	17 180	7.600	108.33	108.42	108.37	107.9678	6.67	6.66	6.67	6.7093	40	20-Ene-26	394	8.75	8.20	13.56
12-Ago-40	PEP01000C5H2	SB12AGO40	2.25	12 835	5.350	87.80	87.96	87.92	87.6879	6.69	6.67	6.67	6.6976	59	20-Ene-26	235	9.85	9.23	14.56
12-Feb-42	PEP01000C4L7	SB12FEB42	2.88	5 040	6.850	-	-	-	108.2366	-	-	-	6.0422	-	16-Ene-26	3	10.10	9.53	16.06
12-Feb-55	PEP01000C4S2	SB12FEB55	2.77	3 542	6.714	-	-	-	111.1806	-	-	-	5.9037	-	16-Ene-26	0	13.72	12.96	29.06
12-Feb-30	PEP01000C4U8	SB12FEB30	1.26	110	2,89%+VAC	-	-	-	103.2876	-	-	-	2.0222	-	18-Ago-23	20	3.88	3.80	4.06
31-Ene-35	PEP01000CV85	SB31ENE35	3.47	1 728	7,39% + VAC	-	-	-	131.8226	-	-	-	3.2671	-	17-Dic-24	2	7.00	6.78	9.03
12-Feb-40	PEP01000C4V6	SB12FEB40	1.37	519	3,14%+VAC	-	-	-	90.3291	-	-	-	4.0313	-	23-Oct-25	5	11.30	10.86	14.06
12-Ago-46	PEP01000C1S8	SB12AGO46	1.68	1 279	3,83% + VAC	-	-	-	109.3295	-	-	-	3.1859	-	11-Oct-24	52	14.70	14.25	20.56
12-Feb-54	PEP01000C4T0	SB12FEB54	1.43	2 396	3,26%+VAC	-	-	-	105.9661	-	-	-	2.9312	-	2-Dic-25	5	18.90	18.36	28.06

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).

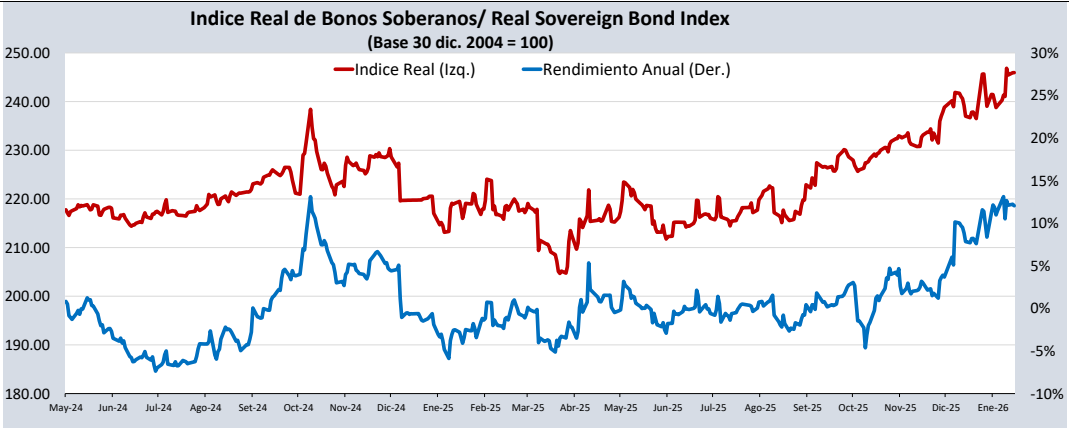
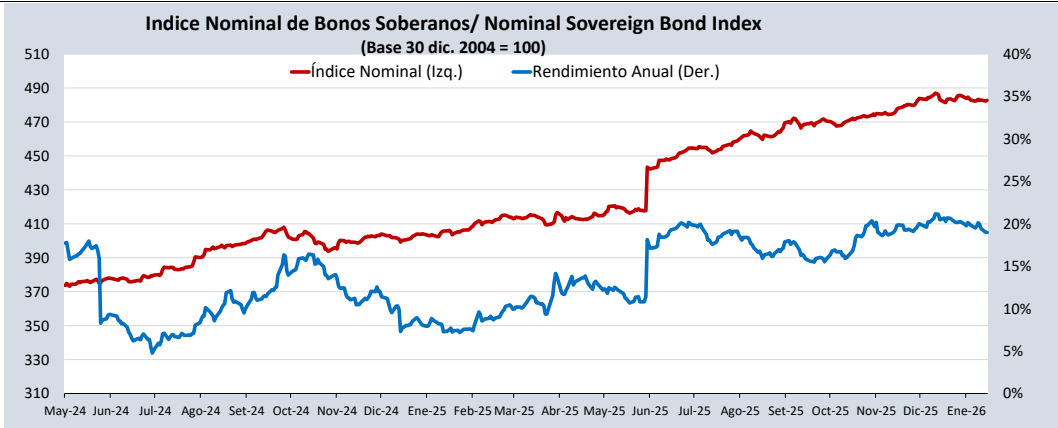
Note: Prices and returns calculated according to the criteria established in the Manual for the Valuation of Public Treasury Securities, where: Negotiated (black), Listed (orange), Valued (green) or Auction (blue).



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	3.7830	0	1	34	1.54	1.51	1.60	
20-jun-30	US715638DA73	466	2.844	94.3920	-0.11	0.03	-0.46	4.2500	3	0	12	4.16	4.08	4.42	
30-mar-30	XS1373156618	€860	3.750	102.2530	-0.17	-0.13	-0.66	3.1550	4	3	17	3.88	3.82	4.19	
23-ene-31	US715638DF60	2 799	2.783	92.4160	-0.10	0.02	-0.41	4.4920	3	0	10	4.63	4.52	5.01	
01-dic-32	US715638DP43	1 000	1.862	82.9130	-0.23	0.00	-0.42	4.8160	5	1	8	6.41	6.26	6.86	
21-nov-33	US715638AP79	2 152	8.750	125.6070	-0.40	-0.28	-0.81	4.7890	5	3	11	6.01	5.87	7.84	
11-mar-33	XS2314020806	€825	1.250	84.3630	-0.13	-0.09	-0.70	3.7930	2	2	13	6.79	6.66	7.14	
15-ene-34	US715638DU38	2 250	3.000	86.7810	-0.33	-0.24	-0.51	5.0310	6	4	9	7.08	6.91	7.99	
08-feb-35	US715638EB48	1 250	5.375	101.9120	-0.36	-0.28	-0.51	5.1080	5	4	7	7.13	6.96	9.05	
30-mar-36	US715638FC12	2 080	5.500	101.5520	-0.43	-0.32	-0.30	5.2980	5	4	4	7.83	7.63	10.19	
17-nov-36	XS2408608219	€1 000	1.950	81.5040	-0.23	-0.14	-0.78	4.1000	3	2	10	9.63	9.44	10.83	
14-mar-37	US715638AU64	1 130	6.550	110.0250	-0.49	-0.46	-0.75	5.3440	6	5	9	8.08	7.87	11.15	
11-mar-41	US715638DS81	1 250	3.300	76.8750	-0.54	-0.36	-0.69	5.5820	6	4	8	11.33	11.03	15.14	
18-nov-50	US715638BM30	2 545	5.625	96.6260	-0.89	-0.67	-0.75	5.8840	7	5	6	13.34	12.96	24.83	
10-mar-51	US715638DT64	1 750	3.550	69.3180	-0.64	-0.40	-0.77	5.9080	6	4	8	14.69	14.27	25.14	
08-ago-54	US715638EC21	1 750	5.875	97.7750	-0.95	-0.56	-0.82	6.0390	7	4	6	13.64	13.24	28.55	
30-jun-55	US715638FD94	1 400	6.200	101.9800	-1.00	-0.45	-0.40	6.0550	7	3	3	13.97	13.56	29.44	
01-dic-60	US715638DQ26	2 000	2.780	53.9110	-0.71	-0.35	-0.68	5.9180	8	4	7	17.54	17.04	34.86	
15-ene-72	US715638DW93	1 000	3.600	62.7110	-0.68	-0.40	-0.74	5.9930	6	4	7	17.30	16.79	45.99	
28-jul-21	US715638DR09	1 000	3.230	53.9000	-0.72	-0.41	-0.73	6.0110	8	5	8	16.83	16.34	95.52	

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
Índice de bonos soberanos nominal / Nominal sovereign bond index	483	0.4	0.0	18.98	-2	-72	1.57	4.45	8.56	12.52	14.39	12.61	12.80	12.30	9.88	5.96	2.89
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	246	0.02	4.63	12.05	-18	-107	2.25				34.50		5.85		20.17		37.24



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.