



PERU: REPORTE DIARIO / DAILY REPORT

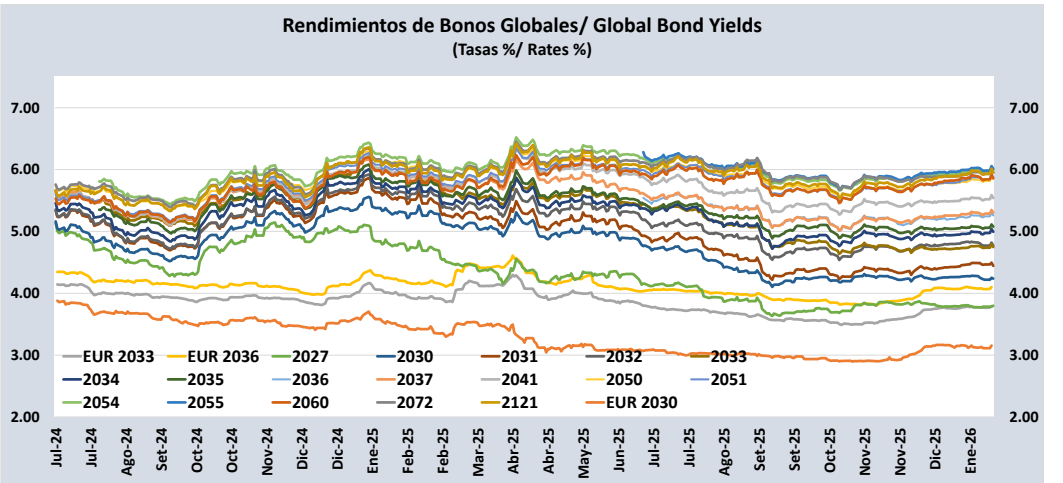
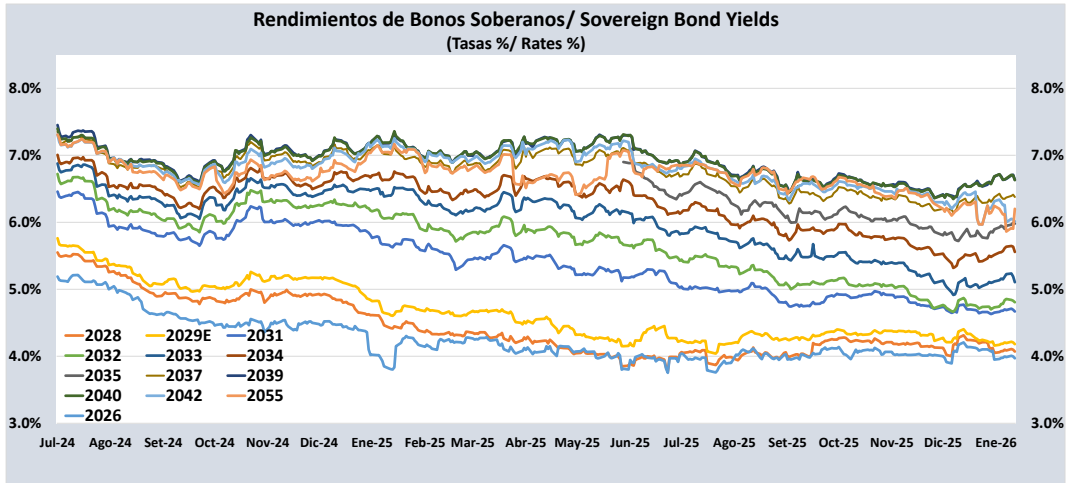
21/01/2026

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	3.61	1 446	8.200	-	-	-	102.3197	-	-	-	3.9705	-	13-Ene-26	1	0.54	0.52	0.56
12-Ago-28	PEP01000C5D1	SB12AGO28	2.80	2 804	6.350	-	-	-	105.4495	-	-	-	4.0705	-	16-Ene-26	0	2.38	2.28	2.56
12-Feb-29	PEP01000C5F6	SB12FEB29E	2.61	8 024	5.940	-	-	-	104.9451	-	-	-	4.1806	-	16-Ene-26	0	2.82	2.71	3.06
12-Ago-31	PEP01000C4G7	SB12AGO31	3.06	14 559	6.950	110.66	111.07	110.99	111.0006	4.73	4.65	4.67	4.6681	10	21-Ene-26	55	4.69	4.48	5.56
12-Ago-32	PEP01000C5E9	SB12AGO32	2.71	22 069	6.150	107.04	107.61	107.44	107.4082	4.87	4.77	4.80	4.8071	21	21-Ene-26	50	5.48	5.23	6.56
12-Ago-33	PEP01000C5I0	SB12AGO33	3.21	24 045	7.300	113.18	113.78	113.51	113.5579	5.16	5.07	5.11	5.1057	37	21-Ene-26	133	5.97	5.68	7.56
12-Ago-34	PEP01000C5G4	SB12AGO34	2.38	24 256	5.400	98.96	105.43	99.10	98.9120	5.55	4.61	5.53	5.5576	54	21-Ene-26	179	6.89	6.53	8.56
12-Ago-35	PEP01000C5K6	SB12AGO35	4.18	22 464	6.850	106.90	106.79	107.09	107.2426	5.90	5.91	5.87	5.8496	29	21-Ene-26	124	7.09	6.70	9.56
12-Ago-37	PEP01000C2Z1	SB12AGO37	3.04	22 230	6.900	104.34	104.59	104.51	104.2757	6.37	6.34	6.35	6.3786	25	21-Ene-26	97	8.11	7.62	11.56
12-Ago-39	PEP01000C5J8	SB12AGO39	3.35	17 180	7.600	108.78	109.06	108.97	108.6691	6.62	6.59	6.60	6.6327	20	21-Ene-26	63	8.76	8.22	13.56
12-Ago-40	PEP01000C5H2	SB12AGO40	2.36	12 835	5.350	87.68	88.60	88.51	88.2502	6.70	6.59	6.60	6.6304	18	21-Ene-26	106	9.86	9.25	14.56
12-Feb-42	PEP01000C4L7	SB12FEB42	3.02	5 040	6.850	-	-	-	108.5504	-	-	-	6.0126	-	21-Ene-26	0	10.11	9.54	16.06
12-Feb-55	PEP01000C4S2	SB12FEB55	2.96	3 542	6.714	106.93	112.73	106.93	106.9314	6.20	5.80	6.20	6.2000	1	21-Ene-26	1	13.44	12.65	29.06
12-Feb-30	PEP01000C4U8	SB12FEB30	1.27	110	2,89%+VAC	-	-	-	103.3896	-	-	-	1.9960	-	18-Ago-23	20	3.87	3.80	4.06
31-Ene-35	PEP01000CV85	SB31ENE35	3.49	1 728	7,39% + VAC	-	-	-	132.7361	-	-	-	3.1670	-	17-Dic-24	2	7.00	6.79	9.03
12-Feb-40	PEP01000C4V6	SB12FEB40	1.38	519	3,14%+VAC	-	-	-	91.0313	-	-	-	3.9613	-	23-Oct-25	5	11.31	10.88	14.06
12-Ago-46	PEP01000C1S8	SB12AGO46	1.69	1 279	3,83% + VAC	-	-	-	108.0557	-	-	-	3.2670	-	11-Oct-24	52	14.66	14.20	20.56
12-Feb-54	PEP01000C4T0	SB12FEB54	1.44	2 396	3,26%+VAC	-	-	-	100.9306	-	-	-	3.1949	-	2-Dic-25	5	18.63	18.06	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).

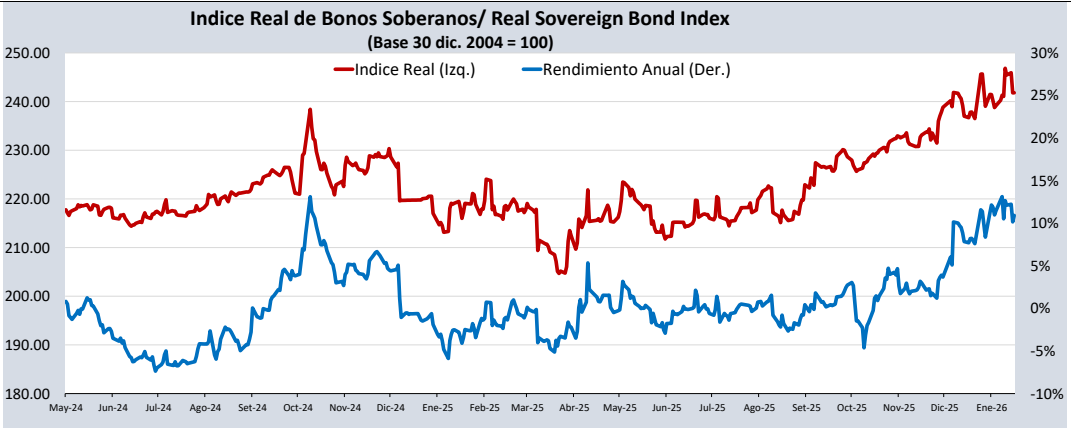
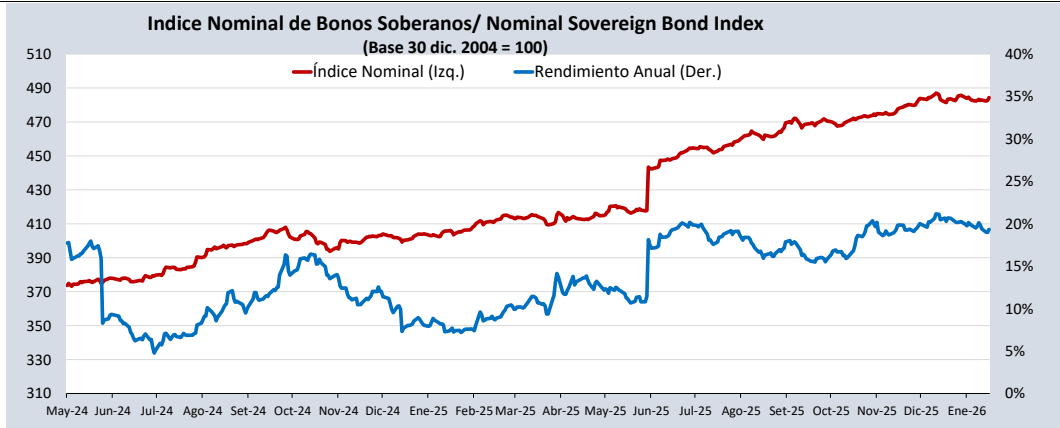
Note: Prices and returns calculated according to the criteria established in the Manual for the Valuation of Public Treasury Securities, where: Negotiated (black), Listed (orange), Valued (green) or Auction (blue).



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	100.4960	-0.03	-0.05	-0.45	3.7990	2	3	29	1.53	1.51	1.59	
20-jun-30	US715638DA73	466	2.844	94.4460	0.06	0.03	-0.39	4.2370	-1	0	10	4.16	4.07	4.41	
30-mar-30	XS1373156618	€860	3.750	102.3700	0.12	0.02	-0.58	3.1240	-3	-1	15	3.88	3.82	4.19	
23-ene-31	US715638DF60	2 799	2.783	92.6310	0.23	0.14	-0.36	4.4420	-5	-3	8	4.62	4.52	5.01	
01-dic-32	US715638DP43	1 000	1.862	83.1660	0.27	0.11	-0.40	4.7680	-5	-2	8	6.41	6.26	6.86	
21-nov-33	US715638AP79	2 152	8.750	125.9180	0.34	-0.08	-0.74	4.7470	-5	0	10	6.01	5.87	7.83	
11-mar-33	XS2314020806	€825	1.250	84.3810	0.02	-0.09	-0.69	3.7910	0	2	12	6.78	6.66	7.14	
15-ene-34	US715638DU38	2 250	3.000	87.0130	0.27	-0.20	-0.52	4.9930	-4	4	9	7.08	6.91	7.98	
08-feb-35	US715638EB48	1 250	5.375	102.1370	0.26	-0.16	-0.53	5.0770	-4	2	7	7.13	6.96	9.05	
30-mar-36	US715638FC12	2 080	5.500	101.8670	0.35	-0.23	-0.32	5.2580	-4	3	4	7.83	7.63	10.19	
17-nov-36	XS2408608219	€1 000	1.950	81.6140	0.11	-0.04	-0.77	4.0860	-1	1	10	9.63	9.44	10.82	
14-mar-37	US715638AU64	1 130	6.550	110.3790	0.39	-0.26	-0.61	5.3030	-4	3	7	8.08	7.87	11.15	
11-mar-41	US715638DS81	1 250	3.300	77.2500	0.44	-0.22	-0.67	5.5390	-5	3	8	11.34	11.04	15.14	
18-nov-50	US715638BM30	2 545	5.625	97.1560	0.55	-0.36	-0.75	5.8430	-4	3	6	13.37	12.99	24.83	
10-mar-51	US715638DT64	1 750	3.550	69.7200	0.45	-0.23	-0.70	5.8690	-4	2	7	14.72	14.30	25.14	
08-ago-54	US715638EC21	1 750	5.875	98.3700	0.59	-0.22	-0.74	5.9950	-4	2	5	13.68	13.29	28.55	
30-jun-55	US715638FD94	1 400	6.200	102.5820	0.63	-0.18	-0.45	6.0120	-5	1	3	14.01	13.60	29.44	
01-dic-60	US715638DQ26	2 000	2.780	54.4600	0.59	-0.09	-0.55	5.8590	-6	1	6	17.63	17.13	34.86	
15-ene-72	US715638DW93	1 000	3.600	63.1440	0.46	-0.21	-0.73	5.9520	-4	2	7	17.38	16.88	45.98	
28-jul-21	US715638DR09	1 000	3.230	54.4470	0.58	-0.16	-0.69	5.9510	-6	2	8	17.00	16.51	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	12-Feb-55
Índice de bonos soberanos nominal / Nominal sovereign bond index	484	1.7	1.0	19.34	35	-79	1.56	4.44	8.54	12.49	14.44	12.63	12.87	12.27	9.89	5.98	2.89	2.00
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	242	0.02	0.77	10.91	75	39	2.29				35.33		6.00		20.28		36.10	



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.