



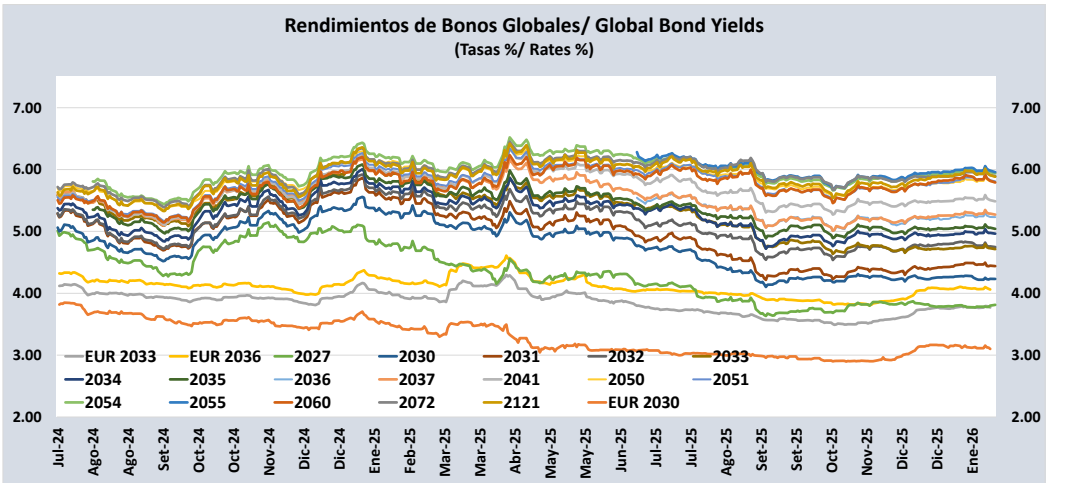
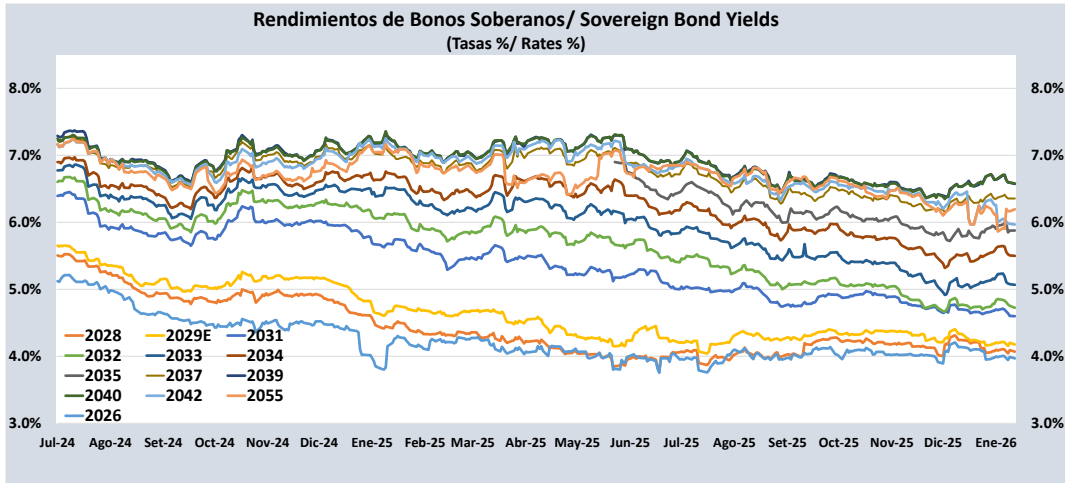
PERU: REPORTE DIARIO / DAILY REPORT

26/01/2026

Bonos soberanos / Sovereign bonds																			
Bonos* / Bonds				Saldo vigente	Cupón / Coupon (%)	Precio / Price				Rendimiento / Yield				Nº 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	3.72	1 446	8.200	-	-	-	102.2666	-	-	-	3.9688	-	13-Ene-26	1	0.53	0.51	0.55
12-Ago-28	PEP01000C5D1	SB12AGO28	2.88	2 804	6.350	105.34	105.53	105.43	105.4274	4.10	4.02	4.06	4.0688	2	26-Ene-26	9	2.36	2.27	2.55
12-Feb-29	PEP01000C5F6	SB12FEB29E	2.70	8 024	5.940	104.81	105.15	104.93	104.9380	4.22	4.10	4.18	4.1763	2	26-Ene-26	27	2.81	2.70	3.05
12-Ago-31	PEP01000C4G7	SB12AGO31	3.15	14 559	6.950	111.21	111.57	111.31	111.3344	4.62	4.55	4.60	4.5985	7	26-Ene-26	20	4.68	4.48	5.55
12-Ago-32	PEP01000C5E9	SB12AGO32	2.79	22 069	6.150	107.72	108.06	107.78	107.8738	4.75	4.69	4.74	4.7243	10	26-Ene-26	112	5.47	5.22	6.55
12-Ago-33	PEP01000C5I0	SB12AGO33	3.31	24 045	7.300	113.70	113.83	113.77	113.7970	5.08	5.06	5.07	5.0669	3	26-Ene-26	32	5.96	5.67	7.55
12-Ago-34	PEP01000C5G4	SB12AGO34	2.45	24 256	5.400	99.16	99.70	99.30	99.3039	5.52	5.44	5.50	5.4988	9	26-Ene-26	26	6.88	6.52	8.55
12-Ago-35	PEP01000C5K6	SB12AGO35	4.27	22 464	6.850	106.71	107.38	106.93	106.9903	5.92	5.83	5.89	5.8828	17	26-Ene-26	53	7.07	6.68	9.55
12-Ago-37	PEP01000C2Z1	SB12AGO37	3.13	22 230	6.900	104.26	104.59	104.43	104.4722	6.38	6.34	6.36	6.3544	21	26-Ene-26	110	8.10	7.62	11.55
12-Ago-39	PEP01000C5J8	SB12AGO39	3.45	17 443	7.600	109.06	109.52	109.24	109.2197	6.59	6.54	6.57	6.5727	14	26-Ene-26	109	8.76	8.22	13.55
12-Ago-40	PEP01000C5H2	SB12AGO40	2.43	12 835	5.350	88.52	88.77	88.69	88.6827	6.60	6.57	6.58	6.5799	32	26-Ene-26	84	9.86	9.25	14.55
12-Feb-42	PEP01000C4L7	SB12FEB42	3.11	5 040	6.850	-	-	-	109.0374	-	-	-	5.9667	-	21-Ene-26	0	10.11	9.54	16.05
12-Feb-55	PEP01000C4S2	SB12FEB55	3.05	3 542	6.714	-	-	107.49	107.0169	-	-	6.16	6.1939	2	26-Ene-26	59	13.43	12.65	29.05
12-Feb-30	PEP01000C4U8	SB12FEB30	1.31	111	2,89%+VAC	-	-	-	103.4972	-	-	-	1.9662	-	18-Ago-23	20	3.86	3.79	4.05
31-Ene-35	PEP01000CV85	SB31ENE35	3.59	1 731	7,39% + VAC	-	-	-	132.8361	-	-	-	3.1517	-	17-Dic-24	2	6.99	6.78	9.02
12-Feb-40	PEP01000C4V6	SB12FEB40	1.43	520	3,14%+VAC	-	-	-	91.5822	-	-	-	3.9074	-	23-Oct-25	5	11.31	10.89	14.05
12-Ago-46	PEP01000C1S8	SB12AGO46	1.74	1 281	3,83% + VAC	-	-	-	108.5415	-	-	-	3.2357	-	11-Oct-24	52	14.66	14.20	20.55
12-Feb-54	PEP01000C4T0	SB12FEB54	1.48	2 400	3,26%+VAC	-	-	-	101.0975	-	-	-	3.1859	-	2-Dic-25	5	18.63	18.05	28.05

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).

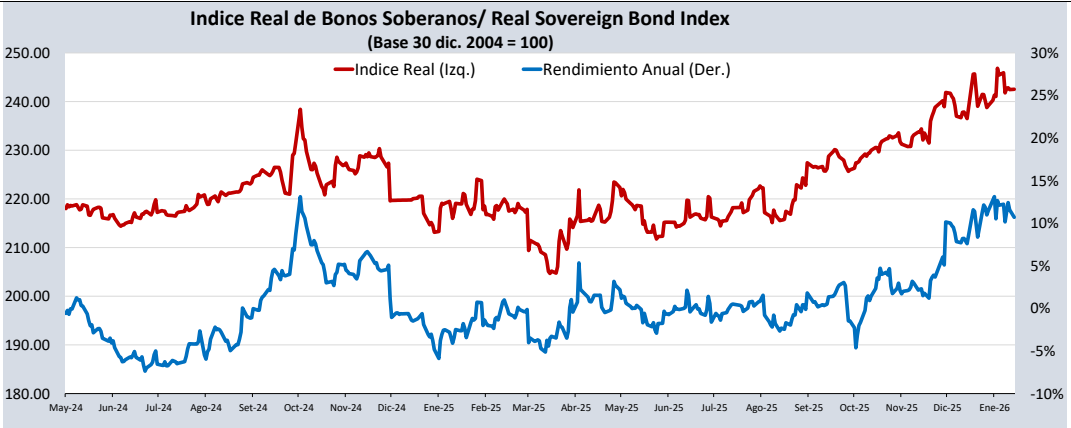
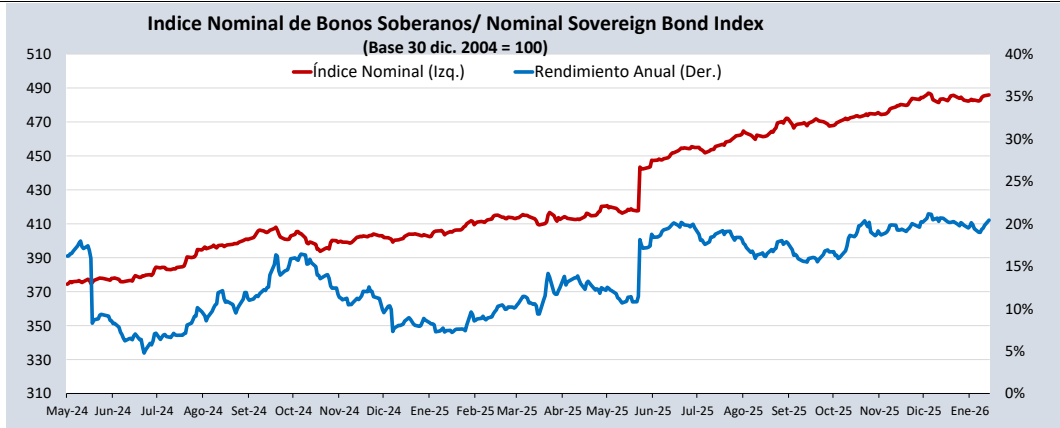
Note: Prices and returns calculated according to the criteria established in the Manual for the Valuation of Public Treasury Securities, where: Negotiated (black), Listed (orange), Valued (green) or Auction (blue).



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	100.4710	-0.02	-0.05	-0.43	3.8130	1	3	28	1.52	1.49	1.58	
20-jun-30	US715638DA73	466	2.844	94.4850	0.01	-0.02	-0.42	4.2310	0	1	11	4.15	4.06	4.40	
30-mar-30	XS1373156618	€860	3.750	102.3610	-0.09	-0.06	-0.54	3.1250	2	1	14	3.87	3.81	4.18	
23-ene-31	US715638DF60	2 799	2.783	92.6570	0.03	0.14	-0.39	4.4400	-1	-3	9	4.68	4.58	4.99	
01-dic-32	US715638DP43	1 000	1.862	83.3010	0.06	0.15	-0.42	4.7480	-1	-2	8	6.39	6.24	6.85	
21-nov-33	US715638AP79	2 152	8.750	126.1320	0.10	0.13	-0.67	4.7130	-1	-2	9	6.00	5.86	7.82	
11-mar-33	XS2314020806	€825	1.250	84.6260	0.11	0.13	-0.72	3.7520	-2	-2	13	6.77	6.64	7.13	
15-ene-34	US715638DU38	2 250	3.000	87.2130	0.08	0.10	-0.51	4.9630	-1	-1	9	7.07	6.90	7.97	
08-feb-35	US715638EB48	1 250	5.375	102.3940	0.14	0.12	-0.51	5.0410	-2	-2	7	7.12	6.95	9.03	
30-mar-36	US715638FC12	2 080	5.500	102.0710	0.01	0.09	-0.28	5.2320	0	-1	4	7.82	7.62	10.18	
17-nov-36	XS2408608219	€1 000	1.950	81.9150	0.09	0.18	-0.74	4.0490	-1	-2	10	9.62	9.43	10.81	
14-mar-37	US715638AU64	1 130	6.550	110.6550	0.14	0.14	-0.62	5.2710	-2	-2	7	8.07	7.86	11.13	
11-mar-41	US715638DS81	1 250	3.300	77.7180	0.17	0.30	-0.66	5.4870	-2	-3	8	11.34	11.04	15.13	
18-nov-50	US715638BM30	2 545	5.625	97.7470	0.19	0.23	-0.68	5.7970	-2	-2	5	13.39	13.01	24.81	
10-mar-51	US715638DT64	1 750	3.550	70.3360	0.20	0.38	-0.66	5.8090	-2	-4	6	14.76	14.34	25.12	
08-ago-54	US715638EC21	1 750	5.875	99.1230	0.26	0.40	-0.69	5.9390	-2	-3	5	13.72	13.33	28.53	
30-jun-55	US715638FD94	1 400	6.200	103.3350	0.34	0.36	-0.39	5.9580	-2	-2	3	14.05	13.64	29.43	
01-dic-60	US715638DQ26	2 000	2.780	55.1110	0.24	0.48	-0.60	5.7910	-3	-5	6	17.72	17.22	34.85	
15-ene-72	US715638DW93	1 000	3.600	63.7860	0.21	0.40	-0.71	5.8930	-2	-4	6	17.49	16.98	45.97	
28-jul-21	US715638DR09	1 000	3.230	55.0750	0.23	0.45	-0.74	5.8840	-2	-5	8	17.18	16.69	95.51	

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	486	0.5	3.6	20.43	61	143	1.56	4.43	8.54	12.52	14.43	12.65	12.81	12.26	9.92	5.99	2.90	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	243	0.06	-3.41	10.70	-89	-154	2.29				35.29		6.02		20.32		36.08	



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.