



PERU: REPORTE DIARIO / DAILY REPORT

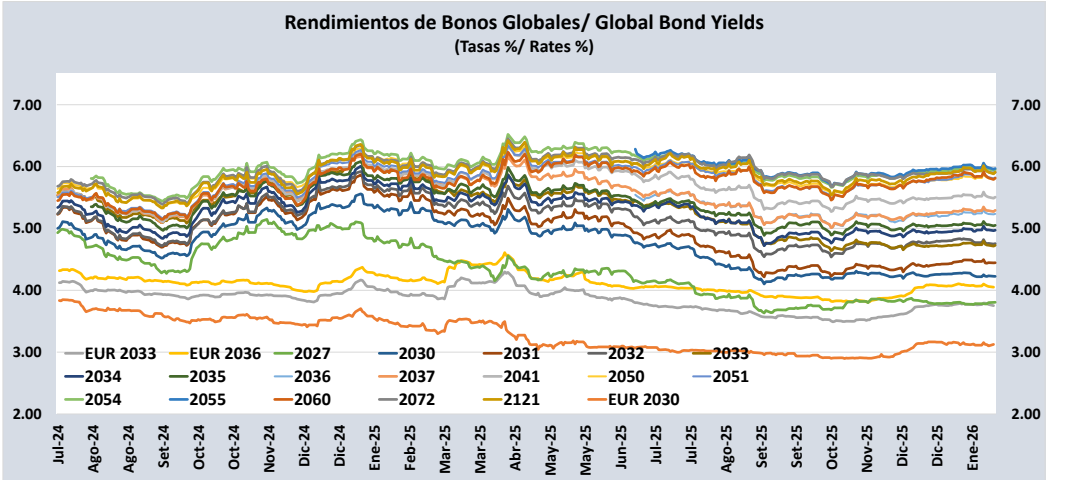
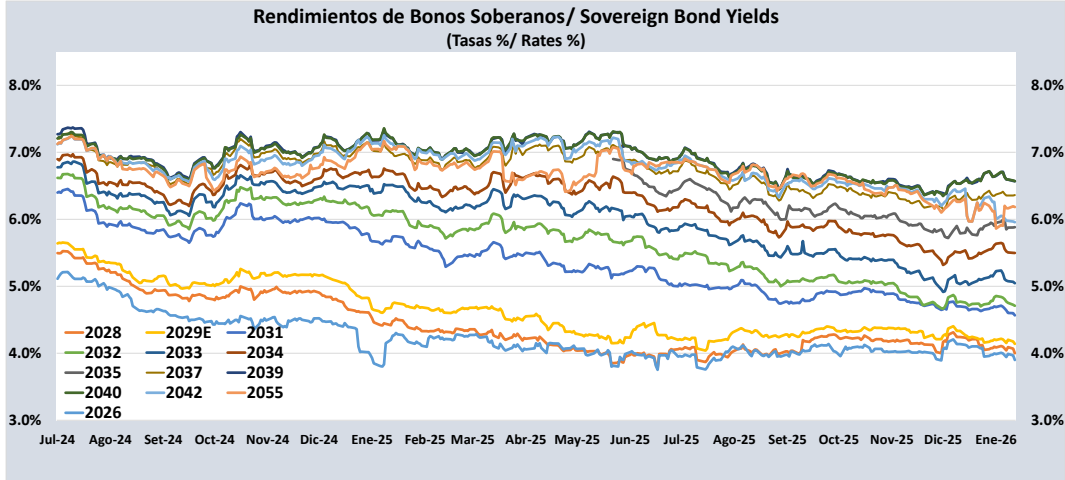
27/01/2026

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	3.74	1 446	8.200	-	-	-	102.2928	-	-	-	3.9000	-	13-Ene-26	1	0.53	0.51	0.54
12-Ago-28	PEP01000C5D1	SB12AGO28	2.90	2 804	6.350	105.27	105.82	105.58	105.5914	4.13	3.90	4.00	4.0000	1	27-Ene-26	2	2.36	2.27	2.54
12-Feb-29	PEP01000C5F6	SB12FEB29E	2.71	8 024	5.940	104.88	105.43	105.00	105.0368	4.19	4.00	4.15	4.1409	2	27-Ene-26	22	2.81	2.69	3.04
12-Ago-31	PEP01000C4G7	SB12AGO31	3.17	14 559	6.950	111.31	111.82	111.62	111.4969	4.60	4.50	4.54	4.5659	15	27-Ene-26	83	4.68	4.48	5.54
12-Ago-32	PEP01000C5E9	SB12AGO32	2.81	22 069	6.150	107.95	108.15	108.00	107.9638	4.71	4.68	4.70	4.7083	3	27-Ene-26	24	5.47	5.22	6.54
12-Ago-33	PEP01000C5I0	SB12AGO33	3.33	24 045	7.300	113.96	114.09	114.03	113.9369	5.04	5.02	5.03	5.0453	10	27-Ene-26	31	5.96	5.67	7.54
12-Ago-34	PEP01000C5G4	SB12AGO34	2.47	24 256	5.400	99.36	99.43	99.50	99.3136	5.49	5.48	5.47	5.4974	24	27-Ene-26	142	6.88	6.52	8.54
12-Ago-35	PEP01000C5K6	SB12AGO35	4.29	22 464	6.850	107.12	107.30	107.23	107.0176	5.87	5.84	5.85	5.8790	29	27-Ene-26	375	7.07	6.68	9.54
12-Ago-37	PEP01000C2Z1	SB12AGO37	3.15	22 230	6.900	104.38	104.79	104.51	104.4072	6.37	6.32	6.35	6.3623	44	27-Ene-26	296	8.10	7.61	11.54
12-Ago-39	PEP01000C5J8	SB12AGO39	3.47	17 443	7.600	108.87	109.52	109.43	109.2700	6.61	6.54	6.55	6.5672	24	27-Ene-26	159	8.76	8.22	13.54
12-Ago-40	PEP01000C5H2	SB12AGO40	2.44	12 835	5.350	88.77	89.07	88.86	88.7720	6.57	6.54	6.56	6.5695	11	27-Ene-26	39	9.86	9.25	14.54
12-Feb-42	PEP01000C4L7	SB12FEB42	3.13	5 040	6.850	-	-	-	109.1482	-	-	-	5.9563	-	21-Ene-26	0	10.11	9.54	16.04
12-Feb-55	PEP01000C4S2	SB12FEB55	3.07	3 542	6.714	-	-	-	107.1619	-	-	-	6.1835	-	26-Ene-26	59	13.44	12.65	29.04
12-Feb-30	PEP01000C4U8	SB12FEB30	1.32	111	2,89%+VAC	-	-	-	103.6276	-	-	-	1.9328	-	18-Ago-23	20	3.86	3.78	4.04
31-Ene-35	PEP01000CV85	SB31ENE35	3.61	1 731	7,39% + VAC	-	-	-	132.8500	-	-	-	3.1493	-	17-Dic-24	2	6.99	6.77	9.01
12-Feb-40	PEP01000C4V6	SB12FEB40	1.43	520	3,14%+VAC	-	-	-	91.6616	-	-	-	3.8997	-	23-Oct-25	5	11.31	10.89	14.04
12-Ago-46	PEP01000C1S8	SB12AGO46	1.75	1 281	3,83% + VAC	-	-	-	108.6991	-	-	-	3.2256	-	11-Oct-24	52	14.66	14.21	20.54
12-Feb-54	PEP01000C4T0	SB12FEB54	1.49	2 400	3,26%+VAC	-	-	-	101.2829	-	-	-	3.1759	-	2-Dic-25	5	18.64	18.06	28.04

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).

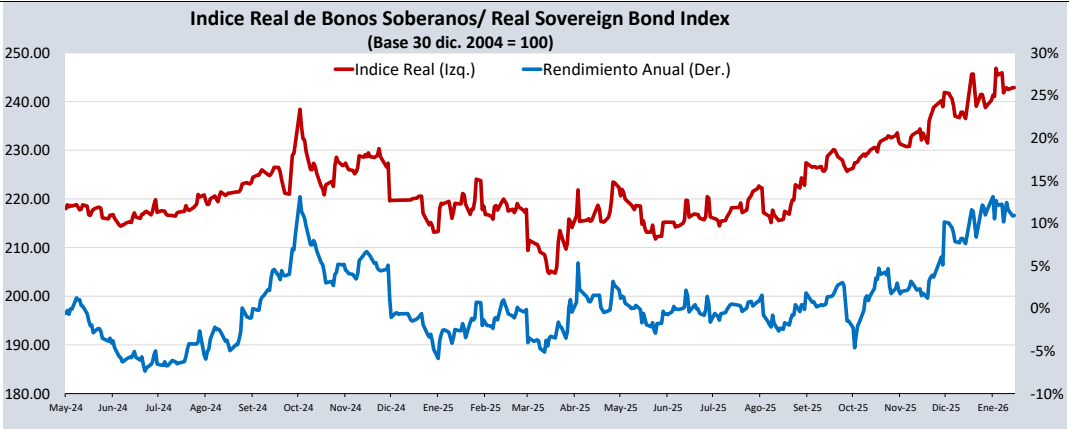
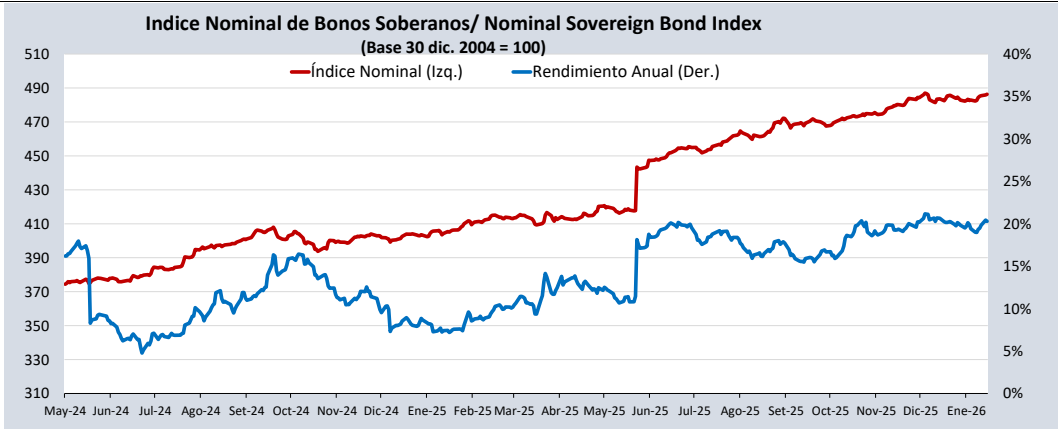
Note: Prices and returns calculated according to the criteria established in the Manual for the Valuation of Public Treasury Securities, where: Negotiated (black), Listed (orange), Valued (green) or Auction (blue).



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	100.4810	0.00	-0.04	-0.47	3.8060	0	2	31	1.52	1.49	1.58	
20-jun-30	US715638DA73	466	2.844	94.5160	0.01	0.13	-0.43	4.2240	0	-3	11	4.14	4.06	4.40	
30-mar-30	XS1373156618	€860	3.750	102.3690	0.01	0.12	-0.52	3.1220	0	-3	14	3.86	3.80	4.18	
23-ene-31	US715638DF60	2 799	2.783	92.6440	-0.01	0.25	-0.41	4.4440	0	-5	10	4.68	4.58	4.99	
01-dic-32	US715638DP43	1 000	1.862	83.2710	-0.03	0.37	-0.42	4.7550	1	-6	8	6.39	6.24	6.84	
21-nov-33	US715638AP79	2 152	8.750	126.0250	-0.11	0.45	-0.71	4.7260	1	-7	10	5.99	5.85	7.82	
11-mar-33	XS2314020806	€825	1.250	84.6680	0.04	0.30	-0.67	3.7450	-1	-5	12	6.77	6.64	7.12	
15-ene-34	US715638DU38	2 250	3.000	87.1650	-0.04	0.42	-0.50	4.9710	1	-7	8	7.06	6.89	7.97	
08-feb-35	US715638EB48	1 250	5.375	102.3330	-0.06	0.46	-0.49	5.0500	1	-6	7	7.12	6.94	9.03	
30-mar-36	US715638FC12	2 080	5.500	102.0470	-0.06	0.53	-0.28	5.2350	1	-7	4	7.82	7.62	10.18	
17-nov-36	XS2408608219	€1 000	1.950	81.9090	0.00	0.41	-0.74	4.0510	0	-5	10	9.61	9.42	10.81	
14-mar-37	US715638AU64	1 130	6.550	110.4710	-0.19	0.48	-0.70	5.2920	2	-6	8	8.07	7.86	11.13	
11-mar-41	US715638DS81	1 250	3.300	77.5670	-0.14	0.75	-0.63	5.5050	2	-8	7	11.33	11.03	15.12	
18-nov-50	US715638BM30	2 545	5.625	97.6050	-0.15	0.99	-0.64	5.8080	1	-8	5	13.38	13.00	24.81	
10-mar-51	US715638DT64	1 750	3.550	70.2000	-0.15	0.93	-0.66	5.8220	1	-9	7	14.74	14.32	25.12	
08-ago-54	US715638EC21	1 750	5.875	98.9710	-0.16	1.20	-0.71	5.9500	1	-9	5	13.71	13.32	28.53	
30-jun-55	US715638FD94	1 400	6.200	103.1930	-0.14	1.24	-0.36	5.9680	1	-9	3	14.03	13.63	29.43	
01-dic-60	US715638DQ26	2 000	2.780	54.8940	-0.23	1.02	-0.51	5.8140	2	-11	5	17.68	17.18	34.84	
15-ene-72	US715638DW93	1 000	3.600	63.6310	-0.16	0.95	-0.71	5.9070	1	-9	7	17.45	16.95	45.97	
28-jul-21	US715638DR09	1 000	3.230	54.8490	-0.23	0.98	-0.75	5.9080	3	-11	8	17.11	16.62	95.50	

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	0.4	3.6	20.29	-14	131	1.56	4.43	8.55	12.52	14.44	12.64	12.81	12.24	9.92	6.00	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	0.02	1.08	10.91	6	75	2.29				35.26		6.02		20.33		36.11	



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.