



PERU: REPORTE DIARIO / DAILY REPORT

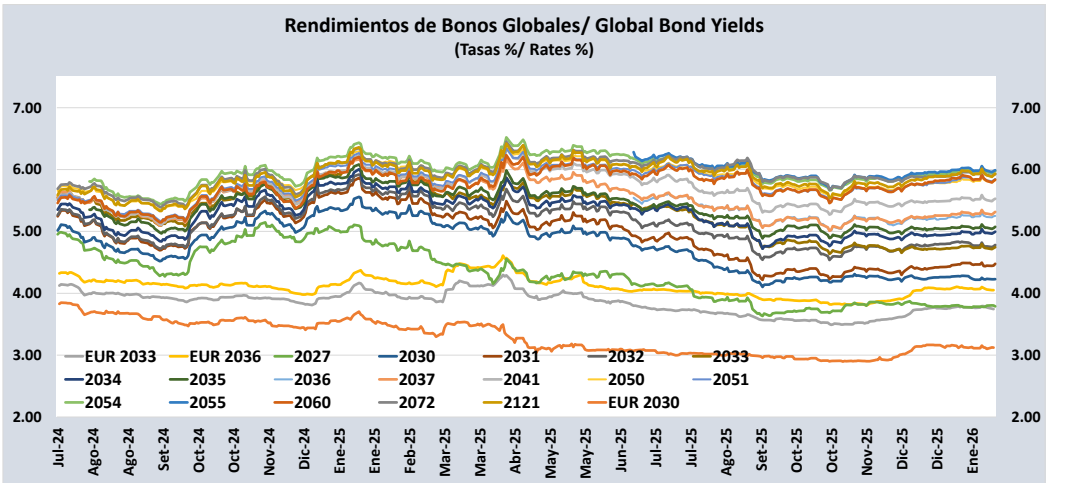
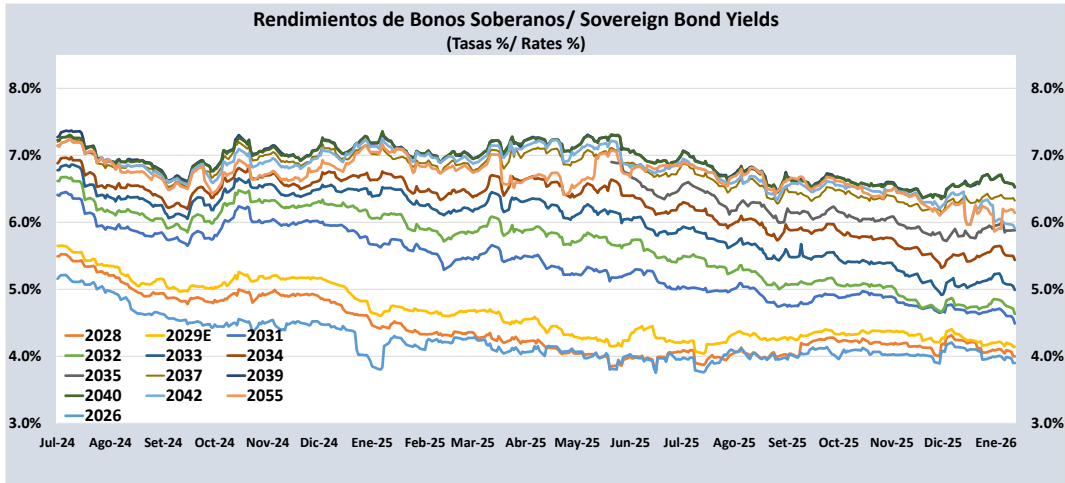
28/01/2026

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	3.77	1 446	8.200	-	-	-	102.2822	-	-	-	3.8991	-	13-Ene-26	1	0.53	0.51	0.54
12-Ago-28	PEP01000C5D1	SB12AGO28	2.92	2 804	6.350	-	-	-	105.5882	-	-	-	3.9991	-	27-Ene-26	2	2.36	2.27	2.54
12-Feb-29	PEP01000C5F6	SB12FEB29E	2.73	8 024	5.940	104.97	105.19	105.02	105.0354	4.16	4.08	4.14	4.1400	5	28-Ene-26	10	2.80	2.69	3.04
12-Ago-31	PEP01000C4G7	SB12AGO31	3.19	14 559	6.950	111.45	112.22	111.96	111.8861	4.57	4.42	4.47	4.4893	23	28-Ene-26	71	4.68	4.48	5.54
12-Ago-32	PEP01000C5E9	SB12AGO32	2.82	22 069	6.150	108.16	108.58	108.46	108.4100	4.67	4.60	4.62	4.6309	11	28-Ene-26	34	5.47	5.23	6.54
12-Ago-33	PEP01000C5I0	SB12AGO33	3.35	24 045	7.300	114.22	114.35	114.29	114.2964	5.00	4.98	4.99	4.9908	27	28-Ene-26	164	5.96	5.68	7.54
12-Ago-34	PEP01000C5G4	SB12AGO34	2.48	24 256	5.400	99.32	99.90	99.76	99.7104	5.50	5.41	5.43	5.4378	49	28-Ene-26	253	6.88	6.52	8.54
12-Ago-35	PEP01000C5K6	SB12AGO35	4.31	22 464	6.850	107.47	107.49	107.60	107.4376	5.82	5.82	5.80	5.8225	53	28-Ene-26	396	7.07	6.69	9.54
12-Ago-37	PEP01000C2Z1	SB12AGO37	3.17	22 230	6.900	104.67	104.83	104.83	104.7301	6.33	6.31	6.31	6.3229	41	28-Ene-26	188	8.10	7.62	11.54
12-Ago-39	PEP01000C5J8	SB12AGO39	3.49	17 443	7.600	109.15	109.75	109.75	109.6622	6.58	6.52	6.52	6.5249	23	28-Ene-26	473	8.77	8.23	13.54
12-Ago-40	PEP01000C5H2	SB12AGO40	2.46	12 835	5.350	89.16	89.37	89.12	89.1528	6.53	6.50	6.53	6.5247	17	28-Ene-26	49	9.87	9.27	14.54
12-Feb-42	PEP01000C4L7	SB12FEB42	3.15	5 040	6.850	-	-	-	109.6290	-	-	-	5.9115	-	21-Ene-26	0	10.12	9.56	16.04
12-Feb-55	PEP01000C4S2	SB12FEB55	3.08	3 542	6.714	-	-	-	107.7898	-	-	-	6.1387	-	26-Ene-26	59	13.48	12.70	29.04
12-Feb-30	PEP01000C4U8	SB12FEB30	1.33	111	2,89%+VAC	-	-	-	103.7468	-	-	-	1.9022	-	18-Ago-23	20	3.85	3.78	4.04
31-Ene-35	PEP01000CV85	SB31ENE35	3.63	1 731	7,39% + VAC	-	-	-	133.3679	-	-	-	3.0925	-	17-Dic-24	2	6.99	6.78	9.01
12-Feb-40	PEP01000C4V6	SB12FEB40	1.44	520	3,14%+VAC	-	-	-	92.0948	-	-	-	3.8572	-	23-Oct-25	5	11.32	10.90	14.04
12-Ago-46	PEP01000C1S8	SB12AGO46	1.76	1 281	3,83% + VAC	-	-	-	109.3869	-	-	-	3.1819	-	11-Oct-24	52	14.68	14.23	20.54
12-Feb-54	PEP01000C4T0	SB12FEB54	1.50	2 400	3,26%+VAC	-	-	-	102.0985	-	-	-	3.1322	-	2-Dic-25	5	18.68	18.11	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).

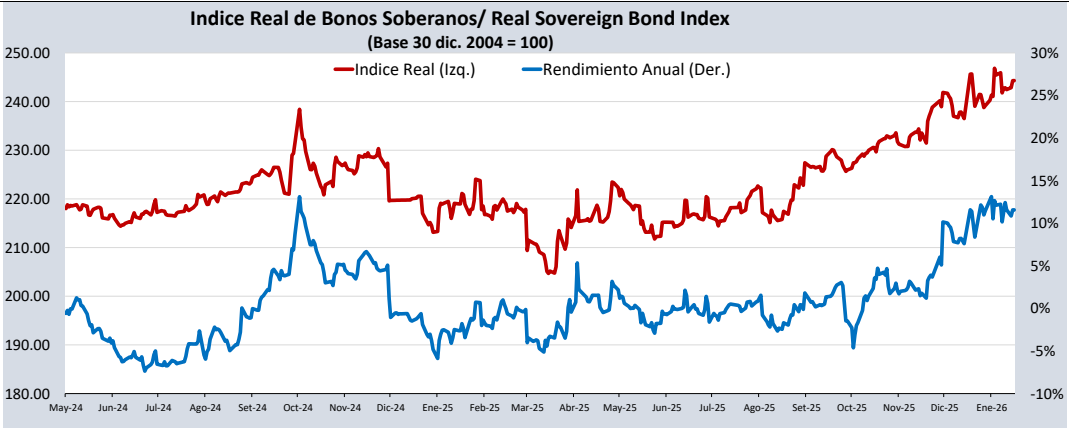
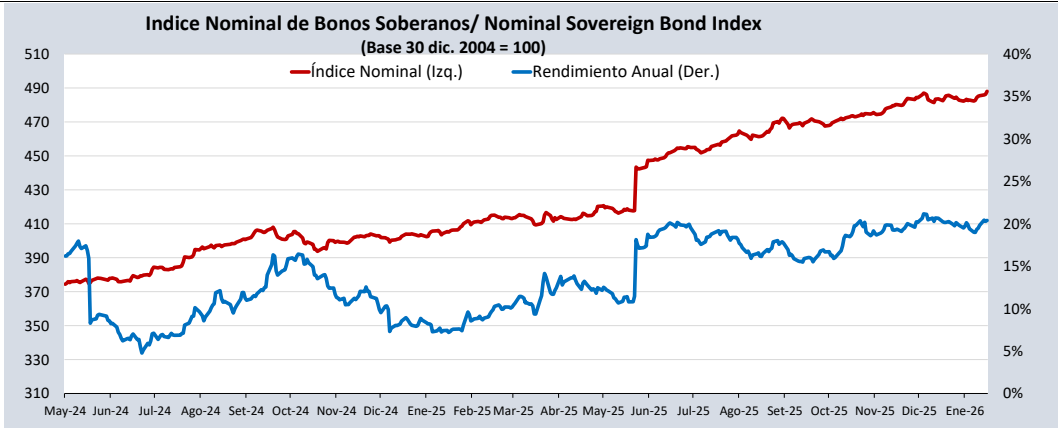
Note: Prices and returns calculated according to the criteria established in the Manual for the Valuation of Public Treasury Securities, where: Negotiated (black), Listed (orange), Valued (green) or Auction (blue).



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	100.5070	0.02	-0.02	-0.50	3.7880	-2	1	33	1.52	1.49	1.58	
20-jun-30	US715638DA73	466	2.844	94.4980	-0.01	0.02	-0.46	4.2290	0	0	12	4.14	4.06	4.39	
30-mar-30	XS1373156618	€860	3.750	102.4200	0.05	0.05	-0.51	3.1080	-1	-2	13	3.86	3.80	4.17	
23-ene-31	US715638DF60	2 799	2.783	92.5130	-0.11	-0.12	-0.37	4.4760	3	4	9	4.67	4.57	4.99	
01-dic-32	US715638DP43	1 000	1.862	83.1460	-0.10	-0.02	-0.41	4.7800	2	1	8	6.39	6.24	6.84	
21-nov-33	US715638AP79	2 152	8.750	125.8750	-0.13	-0.05	-0.67	4.7450	2	0	9	5.99	5.85	7.81	
11-mar-33	XS2314020806	€825	1.250	84.6990	0.03	0.32	-0.70	3.7400	0	-5	13	6.76	6.64	7.12	
15-ene-34	US715638DU38	2 250	3.000	87.0250	-0.11	0.02	-0.49	4.9950	2	0	8	7.06	6.89	7.96	
08-feb-35	US715638EB48	1 250	5.375	102.1550	-0.15	0.02	-0.49	5.0740	2	0	7	7.12	6.94	9.03	
30-mar-36	US715638FC12	2 080	5.500	101.9310	-0.04	0.05	-0.28	5.2500	0	-1	4	7.81	7.61	10.17	
17-nov-36	XS2408608219	€1 000	1.950	81.9580	0.06	0.34	-0.73	4.0450	-1	-4	10	9.61	9.42	10.80	
14-mar-37	US715638AU64	1 130	6.550	110.2630	-0.19	-0.11	-0.72	5.3150	2	1	8	8.06	7.85	11.13	
11-mar-41	US715638DS81	1 250	3.300	77.3640	-0.14	0.11	-0.64	5.5280	2	-1	7	11.33	11.02	15.12	
18-nov-50	US715638BM30	2 545	5.625	97.3450	-0.23	0.19	-0.65	5.8280	2	-1	5	13.36	12.98	24.81	
10-mar-51	US715638DT64	1 750	3.550	69.9480	-0.19	0.23	-0.66	5.8470	2	-2	6	14.72	14.30	25.12	
08-ago-54	US715638EC21	1 750	5.875	98.6460	-0.25	0.28	-0.72	5.9740	2	-2	5	13.69	13.29	28.53	
30-jun-55	US715638FD94	1 400	6.200	102.8980	-0.18	0.33	-0.33	5.9890	1	-2	2	14.01	13.60	29.42	
01-dic-60	US715638DQ26	2 000	2.780	54.6760	-0.20	0.22	-0.53	5.8370	2	-2	6	17.64	17.14	34.84	
15-ene-72	US715638DW93	1 000	3.600	63.4180	-0.18	0.28	-0.73	5.9270	2	-3	7	17.41	16.91	45.96	
28-jul-21	US715638DR09	1 000	3.230	54.6270	-0.19	0.20	-0.71	5.9310	2	-2	8	17.54	17.04	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	488	1.7	3.7	20.39	9	105	1.55	4.41	8.55	12.53	14.44	12.65	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	244	0.02	1.65	11.57	1	26	2.28				35.19		6.01		20.34		36.18	



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.