



PERU: REPORTE DIARIO / DAILY REPORT

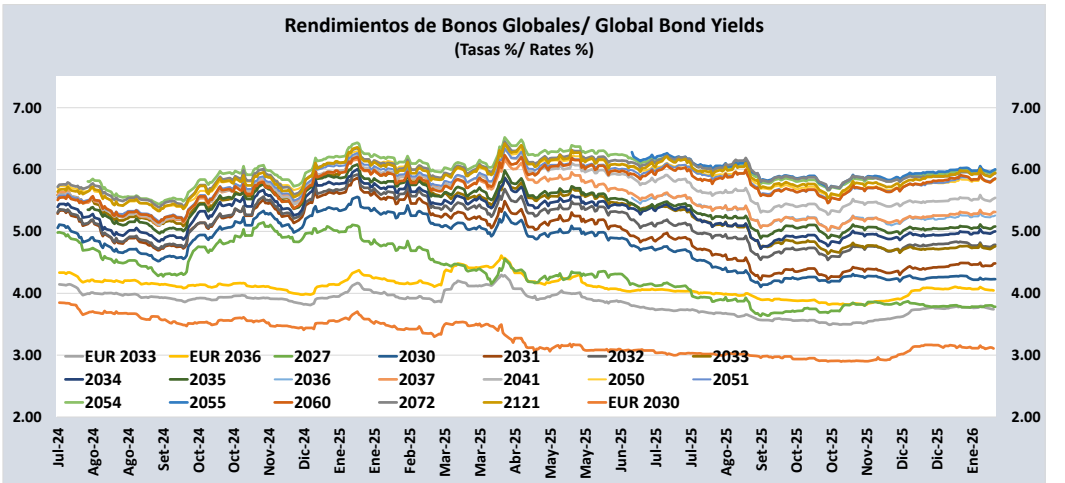
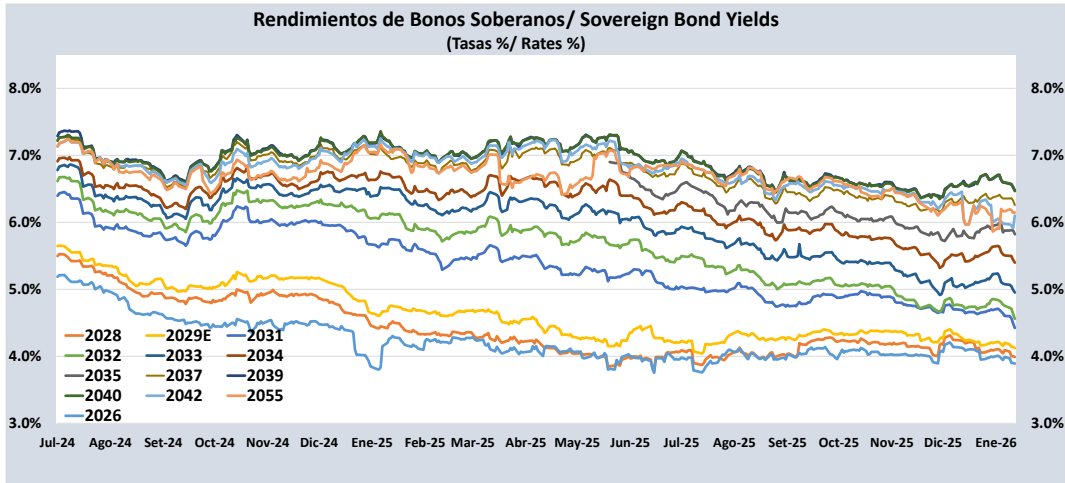
29/01/2026

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	3.79	1 446	8.200	-	-	-	102.2761	-	-	-	3.8900	-	13-Ene-26	1	0.52	0.50	0.54
12-Ago-28	PEP01000C5D1	SB12AGO28	2.93	2 804	6.350	105.31	105.80	105.60	105.6051	4.10	3.90	3.99	3.9900	1	29-Ene-26	2	2.36	2.27	2.54
12-Feb-29	PEP01000C5F6	SB12FEB29E	2.74	8 024	5.940	-	-	-	105.0856	-	-	-	4.1213	-	28-Ene-26	10	2.80	2.69	3.04
12-Ago-31	PEP01000C4G7	SB12AGO31	3.21	14 559	6.950	112.03	112.27	112.27	112.2260	4.46	4.41	4.41	4.4225	8	29-Ene-26	26	4.68	4.48	5.54
12-Ago-32	PEP01000C5E9	SB12AGO32	2.84	22 069	6.150	108.75	108.86	108.63	108.8279	4.57	4.55	4.59	4.5587	12	29-Ene-26	75	5.47	5.23	6.54
12-Ago-33	PEP01000C5I0	SB12AGO33	3.37	24 045	7.300	114.61	114.88	114.68	114.5627	4.94	4.90	4.93	4.9504	37	29-Ene-26	264	5.96	5.68	7.54
12-Ago-34	PEP01000C5G4	SB12AGO34	2.49	24 256	5.400	100.02	100.30	100.10	99.9811	5.39	5.35	5.38	5.3973	17	29-Ene-26	55	6.88	6.53	8.54
12-Ago-35	PEP01000C5K6	SB12AGO35	4.32	22 464	6.850	107.52	107.97	107.86	107.8295	5.81	5.75	5.77	5.7700	36	29-Ene-26	267	7.08	6.69	9.54
12-Ago-37	PEP01000C2Z1	SB12AGO37	3.19	22 230	6.900	104.26	105.41	105.25	105.2815	6.38	6.24	6.26	6.2560	40	29-Ene-26	145	8.11	7.63	11.54
12-Ago-39	PEP01000C5J8	SB12AGO39	3.51	17 443	7.600	109.70	110.31	110.26	110.1200	6.52	6.46	6.46	6.4758	57	29-Ene-26	395	8.78	8.24	13.54
12-Ago-40	PEP01000C5H2	SB12AGO40	2.47	12 835	5.350	89.29	89.71	89.71	89.6605	6.51	6.46	6.46	6.4653	20	29-Ene-26	95	9.88	9.28	14.54
12-Feb-42	PEP01000C4L7	SB12FEB42	3.16	5 040	6.850	107.62	0.00	107.62	107.6229	6.10	0.00	6.10	6.1000	2	29-Ene-26	1	10.06	9.48	16.04
12-Feb-55	PEP01000C4S2	SB12FEB55	3.10	3 542	6.714	107.63	109.05	108.34	107.6732	6.15	6.05	6.10	6.1470	2	29-Ene-26	9	13.47	12.69	29.04
12-Feb-30	PEP01000C4U8	SB12FEB30	1.33	111	2,89%+VAC	-	-	-	103.8919	-	-	-	1.8651	-	18-Ago-23	20	3.85	3.78	4.04
31-Ene-35	PEP01000CV85	SB31ENE35	3.65	1 731	7,39% + VAC	-	-	-	133.7782	-	-	-	3.0475	-	17-Dic-24	2	6.99	6.78	9.01
12-Feb-40	PEP01000C4V6	SB12FEB40	1.45	520	3,14%+VAC	-	-	-	92.6371	-	-	-	3.8043	-	23-Oct-25	5	11.32	10.91	14.04
12-Ago-46	PEP01000C1S8	SB12AGO46	1.77	1 281	3,83% + VAC	-	-	-	107.4660	-	-	-	3.3047	-	11-Oct-24	52	14.62	14.15	20.54
12-Feb-54	PEP01000C4T0	SB12FEB54	1.51	2 400	3,26%+VAC	-	-	-	101.6943	-	-	-	3.1538	-	2-Dic-25	5	18.65	18.08	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).

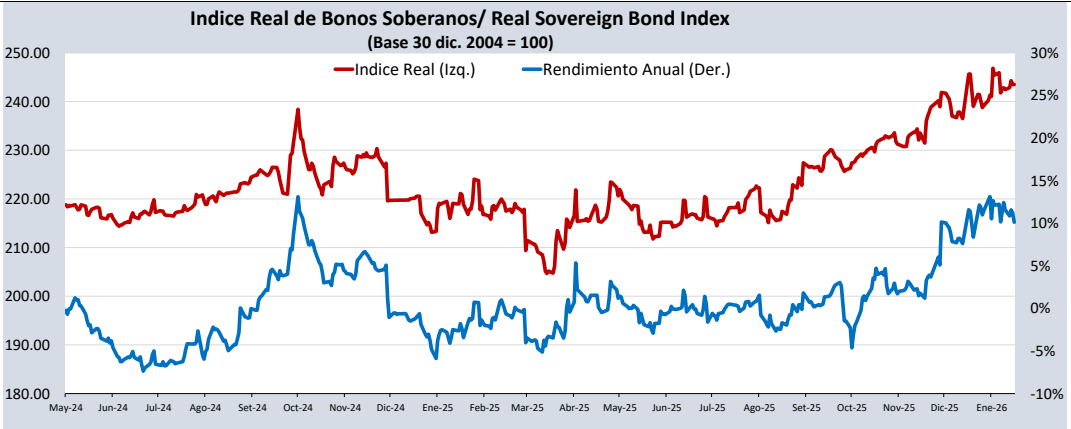
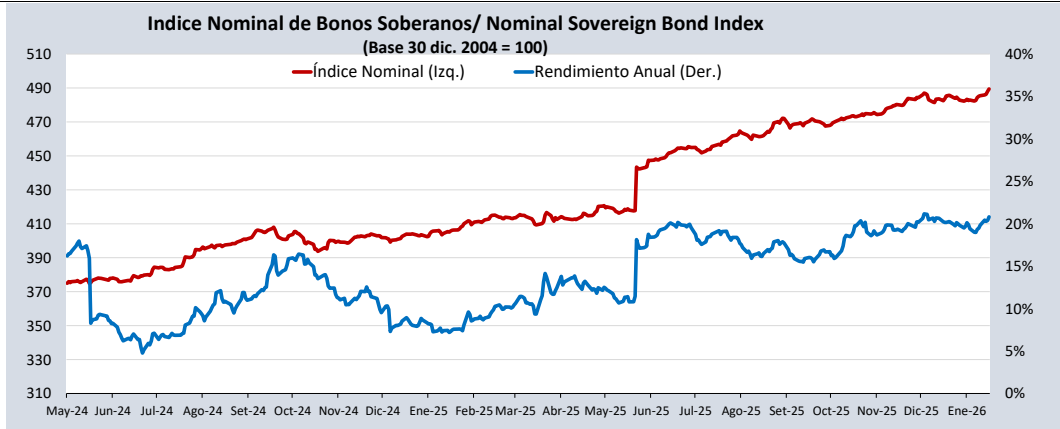
Note: Prices and returns calculated according to the criteria established in the Manual for the Valuation of Public Treasury Securities, where: Negotiated (black), Listed (orange), Valued (green) or Auction (blue).



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	100.5150	0.00	-0.01	-0.53	3.7820	0	0	35	1.51	1.48	1.57	
20-jun-30	US715638DA73	466	2.844	94.5050	0.01	0.00	-0.44	4.2280	0	0	11	4.14	4.05	4.39	
30-mar-30	XS1373156618	€860	3.750	102.4540	0.03	0.08	-0.53	3.0990	-1	-2	14	3.86	3.80	4.17	
23-ene-31	US715638DF60	2 799	2.783	92.4800	-0.02	-0.17	-0.38	4.4840	0	5	9	4.67	4.57	4.98	
01-dic-32	US715638DP43	1 000	1.862	83.1230	-0.03	-0.13	-0.44	4.7850	1	3	9	6.38	6.23	6.84	
21-nov-33	US715638AP79	2 152	8.750	125.7630	-0.09	-0.26	-0.63	4.7590	1	3	8	5.99	5.85	7.81	
11-mar-33	XS2314020806	€825	1.250	84.6900	0.00	0.27	-0.70	3.7450	0	-4	13	6.76	6.64	7.12	
15-ene-34	US715638DU38	2 250	3.000	86.9960	-0.03	-0.13	-0.49	5.0010	1	3	8	7.06	6.89	7.96	
08-feb-35	US715638EB48	1 250	5.375	102.1090	-0.04	-0.16	-0.50	5.0800	1	2	7	7.11	6.94	9.03	
30-mar-36	US715638FC12	2 080	5.500	101.8700	-0.09	-0.11	-0.19	5.2580	1	1	2	7.81	7.61	10.17	
17-nov-36	XS2408608219	€1 000	1.950	82.0220	0.06	0.29	-0.73	4.0380	-1	-3	9	9.61	9.42	10.80	
14-mar-37	US715638AU64	1 130	6.550	110.2740	0.01	-0.22	-0.60	5.3140	0	2	7	8.06	7.85	11.13	
11-mar-41	US715638DS81	1 250	3.300	77.2460	-0.12	-0.19	-0.61	5.5420	1	2	7	11.32	11.01	15.12	
18-nov-50	US715638BM30	2 545	5.625	97.2180	-0.13	-0.17	-0.62	5.8380	1	1	5	13.35	12.97	24.80	
10-mar-51	US715638DT64	1 750	3.550	69.8200	-0.12	-0.16	-0.66	5.8600	1	2	6	14.70	14.29	25.11	
08-ago-54	US715638EC21	1 750	5.875	98.4870	-0.15	-0.18	-0.66	5.9860	1	1	5	13.67	13.27	28.53	
30-jun-55	US715638FD94	1 400	6.200	102.6830	-0.20	-0.15	-0.43	6.0040	1	1	3	13.99	13.59	29.42	
01-dic-60	US715638DQ26	2 000	2.780	54.5240	-0.14	-0.15	-0.61	5.8540	2	2	7	17.62	17.11	34.84	
15-ene-72	US715638DW93	1 000	3.600	63.2930	-0.11	-0.12	-0.71	5.9390	1	1	7	17.38	16.88	45.96	
28-jul-21	US715638DR09	1 000	3.230	54.4980	-0.14	-0.18	-0.73	5.9450	2	2	8	17.50	16.99	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	489	1.4	4.3	20.81	43	133	1.55	4.40	8.55	12.54	14.43	12.65	12.82	12.27	9.93	6.02	2.84	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	0.67	10.13	-107	-230	2.29					35.42		6.07		20.06		36.17



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.