



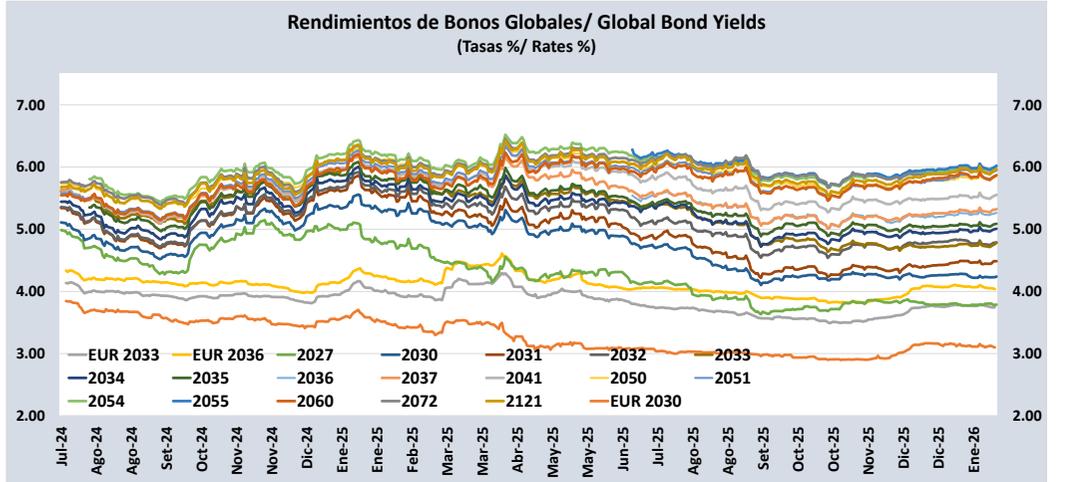
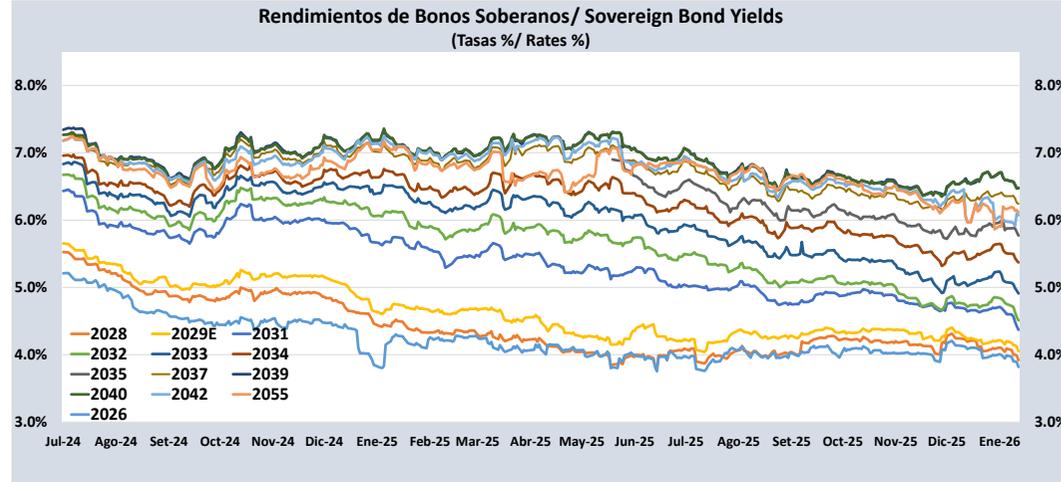
PERU: REPORTE DIARIO / DAILY REPORT

30/01/2026

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			
				Compra / Bid	Venta / Ask		Compra / Bid	Venta / Ask											
12-Ago-26	PEP01000C0J9	SB12AGO26	3.81	1 446	8.200	-	-	-	102.3029	-	-	-	3.8187	-	13-Ene-26	1	0.52	0.50	0.54
12-Ago-28	PEP01000C5D1	SB12AGO28	2.95	2 804	6.350	-	-	-	105.7750	-	-	-	3.9187	-	29-Ene-26	2	2.35	2.26	2.54
12-Feb-29	PEP01000C5F6	SB12FEB29E	2.76	8 024	5.940	104.98	105.70	210.53	105.2884	4.15	3.90	8.10	4.0500	6	30-Ene-26	30	2.80	2.69	3.04
12-Ago-31	PEP01000C4G7	SB12AGO31	3.23	14 559	6.950	112.21	112.57	224.93	112.4928	4.42	4.35	8.74	4.3700	2	30-Ene-26	5	4.68	4.48	5.54
12-Ago-32	PEP01000C5E9	SB12AGO32	2.86	22 069	6.150	108.74	109.15	218.19	109.1098	4.57	4.50	9.02	4.5100	1	30-Ene-26	2	5.47	5.23	6.54
12-Ago-33	PEP01000C5I0	SB12AGO33	3.39	24 045	7.300	114.61	115.01	229.48	114.8303	4.94	4.88	9.84	4.9099	9	30-Ene-26	12	5.96	5.68	7.54
12-Ago-34	PEP01000C5G4	SB12AGO34	2.51	24 256	5.400	99.99	100.50	200.33	100.1608	5.40	5.32	10.74	5.3705	22	30-Ene-26	64	6.88	6.53	8.54
12-Ago-35	PEP01000C5K6	SB12AGO35	4.34	22 464	6.850	107.60	107.77	215.35	107.8539	5.80	5.78	11.58	5.7666	34	30-Ene-26	280	7.07	6.69	9.54
12-Ago-37	PEP01000C2Z1	SB12AGO37	3.21	22 230	6.900	105.29	105.74	210.91	105.3961	6.26	6.20	12.47	6.2421	57	30-Ene-26	221	8.11	7.63	11.54
12-Ago-39	PEP01000C5J8	SB12AGO39	3.53	17 443	7.600	110.08	110.54	220.53	110.1651	6.48	6.43	12.92	6.4709	53	30-Ene-26	225	8.78	8.24	13.54
12-Ago-40	PEP01000C5H2	SB12AGO40	2.49	12 835	5.350	89.12	89.84	179.26	89.5450	6.53	6.45	12.94	6.4790	32	30-Ene-26	203	9.88	9.28	14.54
12-Feb-42	PEP01000C4L7	SB12FEB42	3.18	5 040	6.850	107.94	0.00	215.87	107.9382	6.07	0.00	12.14	6.0700	1	30-Ene-26	2	10.07	9.49	16.04
12-Feb-55	PEP01000C4S2	SB12FEB55	3.12	3 542	6.714	-	-	-	108.0962	-	-	-	6.1170	-	29-Ene-26	9	13.49	12.71	29.04
12-Feb-30	PEP01000C4U8	SB12FEB30	1.34	111	2,89%+VAC	-	-	-	104.1376	-	-	-	1.8028	-	18-Ago-23	20	3.85	3.78	4.04
31-Ene-35	PEP01000C855	SB31ENE35	3.67	1 731	7,39%+VAC	-	-	-	133.9235	-	-	-	3.0310	-	17-Dic-24	2	6.99	6.78	9.01
12-Feb-40	PEP01000C4V6	SB12FEB40	1.46	520	3,14%+VAC	-	-	-	92.5942	-	-	-	3.8086	-	23-Oct-25	5	11.32	10.90	14.04
12-Ago-46	PEP01000C1S8	SB12AGO46	1.78	1 281	3,83%+VAC	-	-	-	107.9180	-	-	-	3.2755	-	11-Oct-24	52	14.63	14.17	20.54
12-Feb-54	PEP01000C4T0	SB12FEB54	1.52	2 400	3,26%+VAC	-	-	-	102.2412	-	-	-	3.1246	-	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.

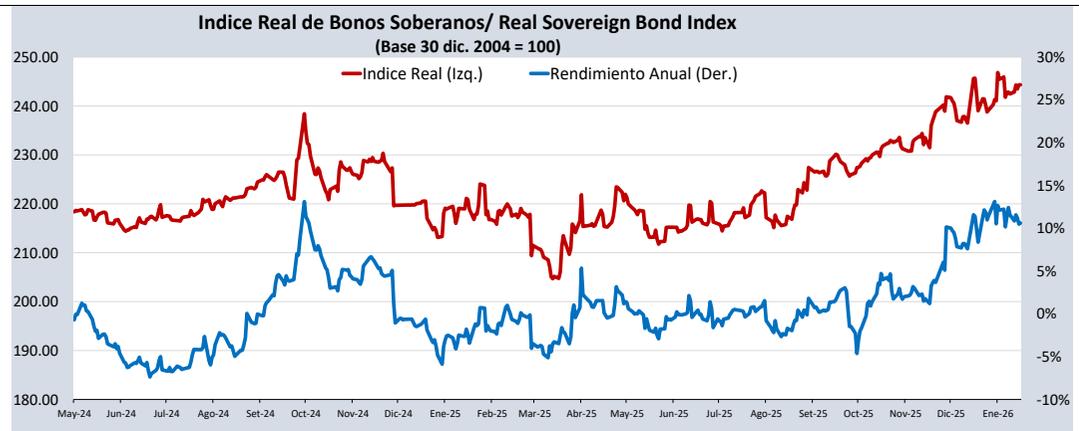
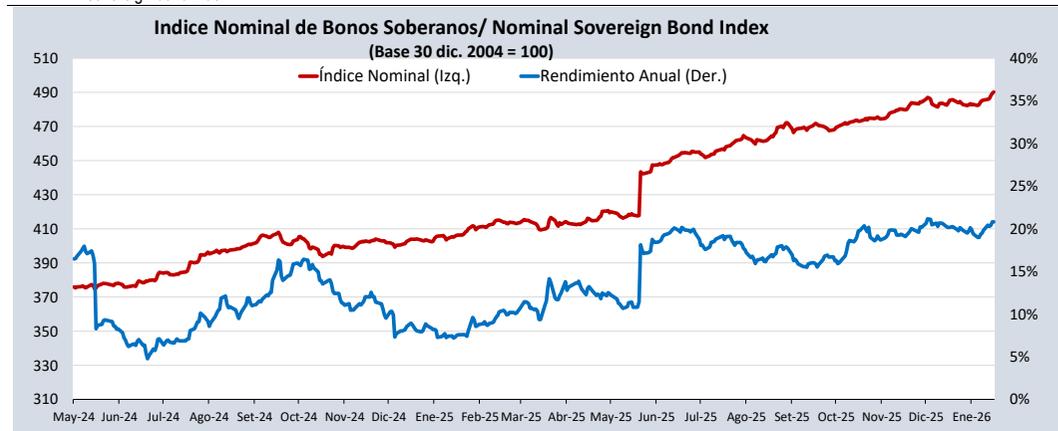
Bonos globales**** / Global bonds

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	-0.01	0.02	-0.50	3.7870	0	-1	33	1.51	1.48	1.57
20-jun-30	US715638DA73	466	2.844	94.4740	-0.03	0.00	-0.45	4.2380	1	1	12	4.14	4.05	4.39
30-mar-30	XS1373156618	€860	3.750	102.4330	-0.02	-0.02	-0.51	3.1040	0	0	13	3.85	3.80	4.17
23-ene-31	US715638DF60	2 799	2.783	92.4860	0.02	-0.14	-0.40	4.4850	0	4	9	4.67	4.57	4.98
01-dic-32	US715638DP43	1 000	1.862	83.1220	-0.01	-0.12	-0.42	4.7880	0	3	8	6.38	6.23	6.84
21-nov-33	US715638AP79	2 152	8.750	125.5710	-0.18	-0.46	-0.62	4.7830	2	6	8	5.98	5.84	7.81
11-mar-33	XS2314020806	€825	1.250	84.7560	0.07	0.24	-0.72	3.7340	-1	-4	13	6.76	6.63	7.11
15-ene-34	US715638DU38	2 250	3.000	86.9590	-0.04	-0.17	-0.50	5.0080	1	3	8	7.05	6.88	7.96
08-feb-35	US715638EB48	1 250	5.375	102.0600	-0.05	-0.20	-0.51	5.0870	1	3	7	7.11	6.93	9.02
30-mar-36	US715638FC12	2 080	5.500	101.8350	-0.05	-0.23	-0.22	5.2620	1	3	3	7.81	7.61	10.17
17-nov-36	XS2408608219	€1 000	1.950	82.0620	0.04	0.24	-0.75	4.0330	0	-3	10	9.61	9.42	10.80
14-mar-37	US715638AU64	1 130	6.550	110.1830	-0.10	-0.33	-0.72	5.3240	1	4	8	8.05	7.84	11.12
11-mar-41	US715638DS81	1 250	3.300	77.1520	-0.10	-0.40	-0.64	5.5540	1	5	7	11.31	11.01	15.11
18-nov-50	US715638BM30	2 545	5.625	97.0480	-0.17	-0.50	-0.66	5.8510	1	4	5	13.34	12.96	24.80
10-mar-51	US715638DT64	1 750	3.550	69.6960	-0.13	-0.44	-0.67	5.8720	1	4	7	14.69	14.27	25.11
08-ago-54	US715638EC21	1 750	5.875	98.2920	-0.19	-0.57	-0.69	6.0010	2	4	5	13.65	13.26	28.52
30-jun-55	US715638FD94	1 400	6.200	102.4260	-0.25	-0.57	-0.31	6.0230	2	4	2	13.97	13.56	29.42
01-dic-60	US715638DQ26	2 000	2.780	54.3870	-0.14	-0.48	-0.57	5.8680	2	5	6	17.59	17.09	34.84
15-ene-72	US715638DW93	1 000	3.600	63.1530	-0.13	-0.43	-0.71	5.9520	1	4	7	17.35	16.85	45.96
28-jul-21	US715638DR09	1 000	3.230	54.3380	-0.16	-0.51	-0.71	5.9630	2	5	8	17.44	16.94	95.49

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	490	0.8	4.7	20.82	1	99	1.55	4.40	8.56	12.55	14.44	12.65	12.80	12.27	9.92	6.00	2.85	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	1.87	10.62	13	-97	2.28	35.35	6.05	20.08	36.25



Fuente/Source: MEF, BCRP, BLOOMBERG, DATATEC.

* Para mayor información respecto a la valorización de los bonos y letras puede consultar en: http://www.mef.gov.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.