



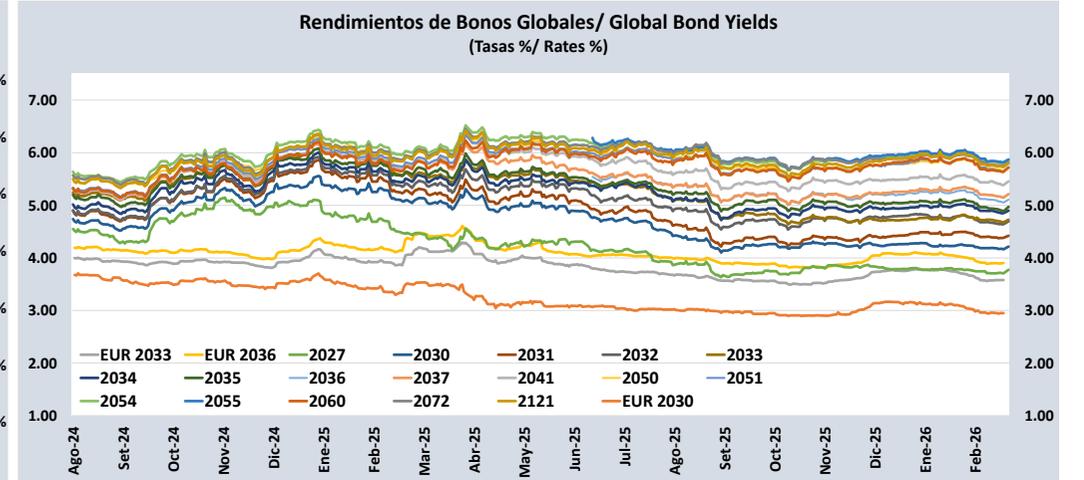
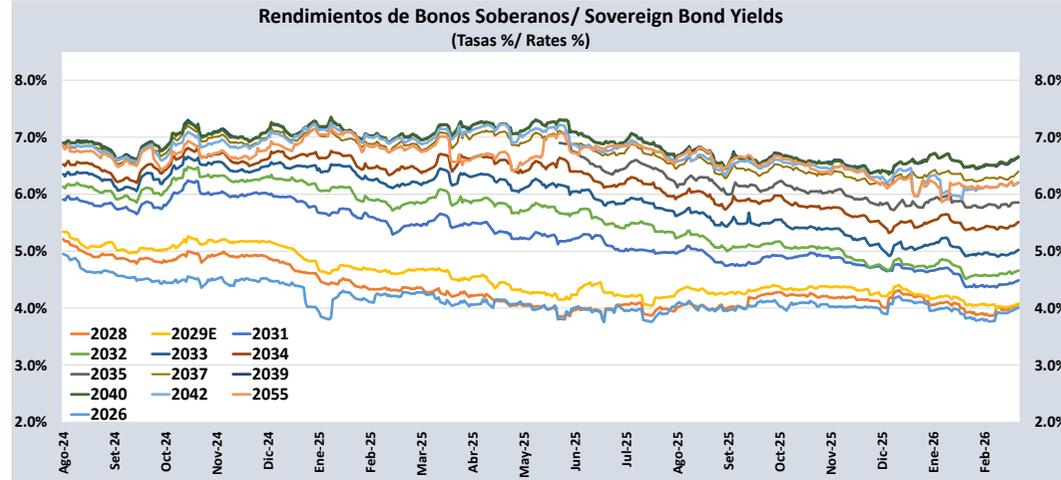
PERU: REPORTE DIARIO / DAILY REPORT

02/03/2026

Bonos soberanos / Sovereign bonds

Bonos* / Bonds				Saldo vigente Millones S./ Millions PEN	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 (%)			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)			
				Compra / Bid	Venta / Ask	Compra / Bid	Venta / Ask												
12-Ago-26	PEP01000C0J9	SB12AGO26	10.35	1 446	8.200	-	-	-	91.9126	-	-	-	4.0059	-	13-Ene-26	1	0.45	0.44	0.46
12-Ago-28	PEP01000C5D1	SB12AGO28	0.32	2 804	6.350	-	-	-	105.2441	-	-	-	4.0640	-	17-Feb-26	12	2.34	2.25	2.46
12-Feb-29	PEP01000C5F6	SB12FEB29E	0.30	8 024	5.940	-	-	-	105.0767	-	-	-	4.0750	-	26-Feb-26	16	2.79	2.68	2.96
12-Ago-31	PEP01000C4G7	SB12AGO31	0.35	14 559	6.950	111.54	111.74	111.64	111.7239	4.52	4.48	4.50	4.4873	18	2-Mar-26	69	4.73	4.53	5.46
12-Ago-32	PEP01000C5E9	SB12AGO32	0.31	22 069	6.150	108.02	108.30	108.13	108.1422	4.68	4.63	4.66	4.6600	1	2-Mar-26	6	5.53	5.28	6.46
12-Ago-33	PEP01000C5I0	SB12AGO33	0.36	24 195	7.300	113.72	114.01	113.95	113.9428	5.06	5.01	5.02	5.0227	29	2-Mar-26	154	6.06	5.77	7.46
12-Ago-34	PEP01000C5G4	SB12AGO34	0.27	24 256	5.400	99.14	99.43	99.33	99.2419	5.53	5.48	5.50	5.5091	10	2-Mar-26	174	6.97	6.60	8.46
12-Ago-35	PEP01000C5K6	SB12AGO35	0.34	23 049	6.850	106.57	106.88	106.66	106.7416	5.93	5.89	5.92	5.9097	25	2-Mar-26	185	7.27	6.87	9.46
12-Ago-37	PEP01000C2Z1	SB12AGO37	0.34	22 680	6.900	103.99	104.48	104.15	104.0942	6.41	6.35	6.39	6.3977	13	2-Mar-26	35	8.26	7.77	11.46
12-Ago-39	PEP01000C5J8	SB12AGO39	0.38	18 193	7.600	107.92	108.92	108.37	108.4942	6.71	6.60	6.66	6.6472	20	2-Mar-26	113	8.95	8.40	13.46
12-Ago-40	PEP01000C5H2	SB12AGO40	0.27	12 835	5.350	87.89	88.14	88.06	88.0495	6.68	6.65	6.66	6.6610	14	2-Mar-26	50	10.04	9.41	14.46
12-Feb-42	PEP01000C4L7	SB12FEB42	0.34	5 040	6.850	-	-	-	106.4957	-	-	-	6.2059	-	27-Feb-26	2	10.26	9.66	15.96
12-Feb-55	PEP01000C4S2	SB12FEB55	0.33	3 542	6.714	-	-	-	106.8411	-	-	-	6.2059	-	11-Feb-26	0	13.74	12.94	28.96
12-Feb-30	PEP01000C4U8	SB12FEB30	0.14	111	2,89%+VAC	-	-	-	103.7862	-	-	-	1.8712	-	18-Ago-23	20	3.82	3.75	3.96
31-Ene-35	PEP01000C855	SB31ENE35	0.61	1 734	7,39%+VAC	-	-	-	132.2911	-	-	-	3.1774	-	17-Dic-24	2	7.09	6.87	8.93
12-Feb-40	PEP01000C4V6	SB12FEB40	0.16	521	3,14%+VAC	-	-	-	90.7846	-	-	-	3.9913	-	23-Oct-25	5	11.39	10.95	13.96
12-Ago-46	PEP01000C1S8	SB12AGO46	0.19	1 284	3,83%+VAC	-	-	-	105.9873	-	-	-	3.4000	-	11-Oct-24	52	14.74	14.26	20.46
12-Feb-54	PEP01000C4T0	SB12FEB54	0.16	2 445	3,26%+VAC	-	-	-	100.4215	-	-	-	3.2225	-	5-Feb-26	7	18.80	18.21	27.96

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).



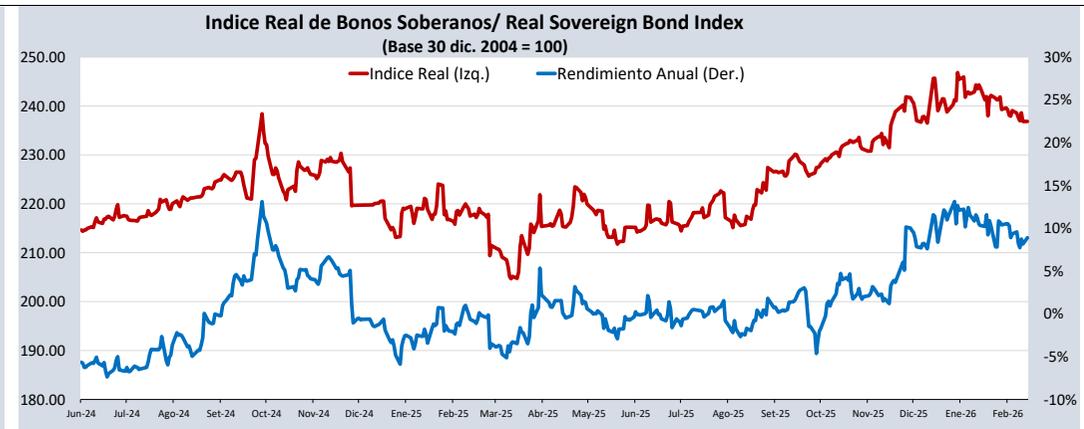
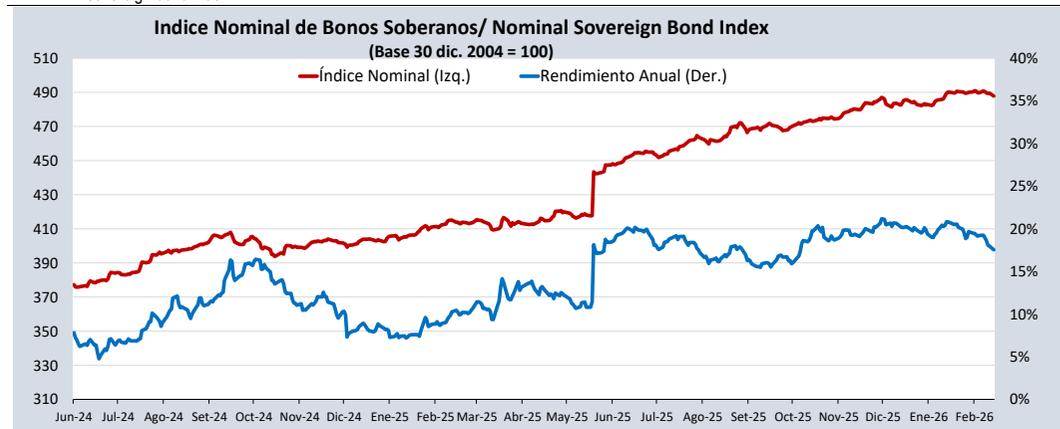
Bonos globales**** / Global bonds

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	100.4980	-0.10	-0.11	-0.50	3.7750	7	7	35	1.45	1.42	1.48
20-jun-30	US715638DA73	466	2.844	94.6560	-0.20	-0.10	-0.48	4.2160	5	3	13	4.05	3.96	4.30
30-mar-30	XS1373156618	€860	3.750	102.8330	-0.14	-0.15	-0.53	2.9860	4	4	14	3.77	3.71	4.08
23-ene-31	US715638DF60	2 799	2.783	92.8660	-0.16	-0.11	-0.38	4.4210	4	3	9	4.58	4.48	4.89
01-dic-32	US715638DP43	1 000	1.862	83.7810	-0.28	-0.17	-0.40	4.6950	6	4	8	6.29	6.15	6.75
21-nov-33	US715638AP79	2 152	8.750	125.7440	-0.39	-0.24	-0.73	4.7280	5	2	10	5.90	5.76	7.72
11-mar-33	XS2314020806	€825	1.250	85.5200	-0.24	-0.21	-0.60	3.6230	4	4	11	6.67	6.55	7.03
15-ene-34	US715638DU38	2 250	3.000	87.7340	-0.27	-0.12	-0.44	4.8970	4	2	7	6.97	6.80	7.87
08-feb-35	US715638EB48	1 250	5.375	102.8900	-0.63	-0.33	-0.51	4.9700	9	4	7	7.21	7.04	8.93
30-mar-36	US715638FC12	2 080	5.500	103.0530	-0.44	-0.11	-0.32	5.1070	6	1	4	7.73	7.54	10.08
17-nov-36	XS2408608219	€1 000	1.950	82.9160	-0.25	-0.25	-0.57	3.9350	3	4	7	9.53	9.34	10.71
14-mar-37	US715638AU64	1 130	6.550	111.1080	-0.60	-0.37	-0.77	5.2130	7	4	9	7.98	7.78	11.03
11-mar-41	US715638DS81	1 250	3.300	78.0820	-0.63	-0.31	-0.58	5.4560	7	4	7	11.25	10.95	15.03
18-nov-50	US715638BM30	2 545	5.625	98.9100	-0.62	-0.19	-0.66	5.7070	5	1	5	13.36	12.99	24.71
10-mar-51	US715638DT64	1 750	3.550	71.2490	-0.86	-0.61	-0.64	5.7260	8	6	6	14.72	14.31	25.02
08-ago-54	US715638EC21	1 750	5.875	100.2120	-0.86	-0.53	-0.64	5.8590	6	4	5	14.11	13.70	28.43
30-jun-55	US715638FD94	1 400	6.200	104.5740	-0.73	-0.52	-0.37	5.8700	5	4	3	14.03	13.63	29.33
01-dic-60	US715638DQ26	2 000	2.780	55.8420	-0.84	-0.65	-0.62	5.7200	9	7	6	17.73	17.24	34.75
15-ene-72	US715638DW93	1 000	3.600	64.6580	-0.80	-0.62	-0.66	5.8140	7	5	6	17.55	17.05	45.87
28-jul-21	US715638DR09	1 000	3.230	55.9020	-0.70	-0.52	-0.74	5.7970	7	5	8	17.84	17.34	95.41

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	-3.0	17.54	-43	-171	1.54	4.40	8.49	12.46	14.39	12.56	12.85	12.33	10.31	5.90	2.80	1.98

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	237	0.00	-1.69	8.89	73	-68	2.33	35.26	6.04	20.07	36.30



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.