



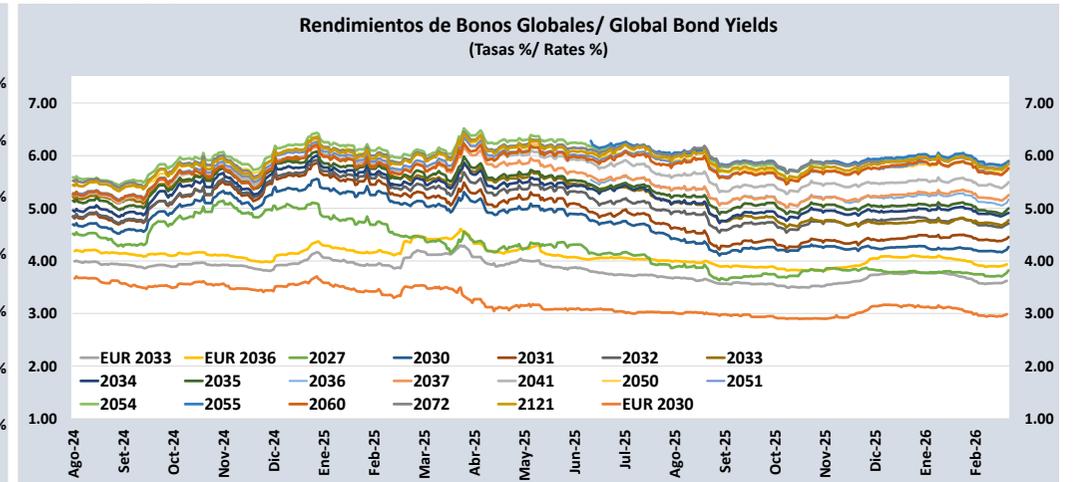
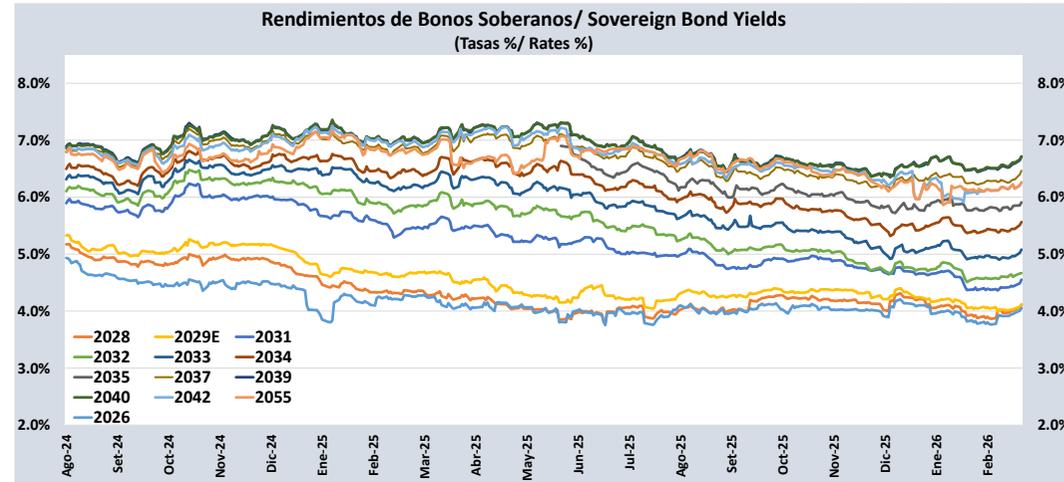
PERU: REPORTE DIARIO / DAILY REPORT

03/03/2026

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	10.93	1 446	8.200	-	-	-	91.3292	-	-	-	4.0497	-	13-Ene-26	1	0.45	0.43	0.44
12-Ago-28	PEP01000C5D1	SB12AGO28	0.33	2 804	6.350	-	-	-	105.1346	-	-	-	4.1078	-	17-Feb-26	12	2.33	2.24	2.44
12-Feb-29	PEP01000C5F6	SB12FEB29E	0.31	8 024	5.940	104.57	105.13	104.99	104.9485	4.25	4.05	4.10	4.1188	2	3-Mar-26	8	2.79	2.68	2.94
12-Ago-31	PEP01000C4G7	SB12AGO31	0.36	14 559	6.950	111.18	111.38	111.28	111.3893	4.59	4.55	4.57	4.5523	30	3-Mar-26	65	4.73	4.52	5.44
12-Ago-32	PEP01000C5E9	SB12AGO32	0.32	22 069	6.150	107.73	108.10	107.79	108.0960	4.73	4.67	4.72	4.6675	13	3-Mar-26	155	5.53	5.28	6.44
12-Ago-33	PEP01000C5I0	SB12AGO33	0.38	24 195	7.300	113.42	113.55	113.48	113.5640	5.10	5.08	5.09	5.0796	28	3-Mar-26	141	6.05	5.76	7.44
12-Ago-34	PEP01000C5G4	SB12AGO34	0.28	24 256	5.400	98.78	99.20	98.84	98.8866	5.58	5.52	5.57	5.5633	36	3-Mar-26	200	6.96	6.59	8.44
12-Ago-35	PEP01000C5K6	SB12AGO35	0.36	23 049	6.850	106.07	106.40	106.15	106.2084	6.00	5.96	5.99	5.9822	56	3-Mar-26	238	7.27	6.86	9.44
12-Ago-37	PEP01000C2Z1	SB12AGO37	0.36	22 680	6.900	103.35	103.67	103.59	103.5590	6.49	6.45	6.46	6.4638	12	3-Mar-26	50	8.25	7.75	11.44
12-Ago-39	PEP01000C5J8	SB12AGO39	0.40	18 193	7.600	107.19	108.24	107.74	107.8791	6.79	6.67	6.73	6.7146	25	3-Mar-26	294	8.94	8.37	13.44
12-Ago-40	PEP01000C5H2	SB12AGO40	0.28	12 835	5.350	87.11	87.81	87.48	87.6065	6.78	6.69	6.73	6.7146	37	3-Mar-26	375	10.02	9.39	14.44
12-Feb-42	PEP01000C4L7	SB12FEB42	0.36	5 040	6.850	-	-	-	105.9438	-	-	-	6.2595	-	27-Feb-26	2	10.24	9.63	15.94
12-Feb-55	PEP01000C4S2	SB12FEB55	0.35	3 542	6.714	-	-	-	106.1014	-	-	-	6.2595	-	11-Feb-26	0	13.69	12.88	28.94
12-Feb-30	PEP01000C4U8	SB12FEB30	0.15	111	2,89%+VAC	-	-	-	103.6713	-	-	-	1.9001	-	18-Ago-23	20	3.81	3.74	3.94
31-Ene-35	PEP01000C855	SB31ENE35	0.63	1 734	7,39%+VAC	-	-	-	131.9288	-	-	-	3.2162	-	17-Dic-24	2	7.08	6.86	8.91
12-Feb-40	PEP01000C4V6	SB12FEB40	0.16	521	3,14%+VAC	-	-	-	90.4251	-	-	-	4.0276	-	23-Oct-25	5	11.38	10.94	13.94
12-Ago-46	PEP01000C1S8	SB12AGO46	0.20	1 284	3,83%+VAC	-	-	-	105.5383	-	-	-	3.4297	-	11-Oct-24	52	14.73	14.24	20.44
12-Feb-54	PEP01000C4T0	SB12FEB54	0.17	2 445	3,26%+VAC	-	-	-	99.8793	-	-	-	3.2522	-	5-Feb-26	7	18.76	18.17	27.94

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

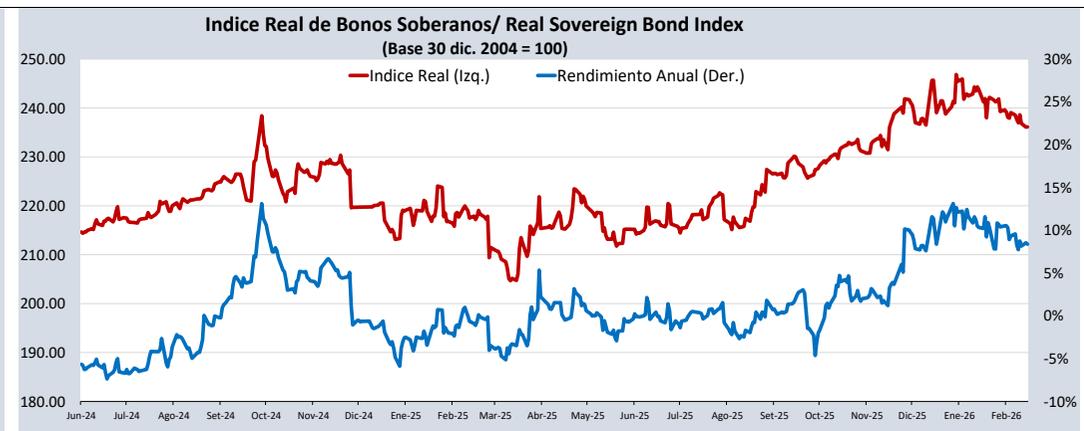
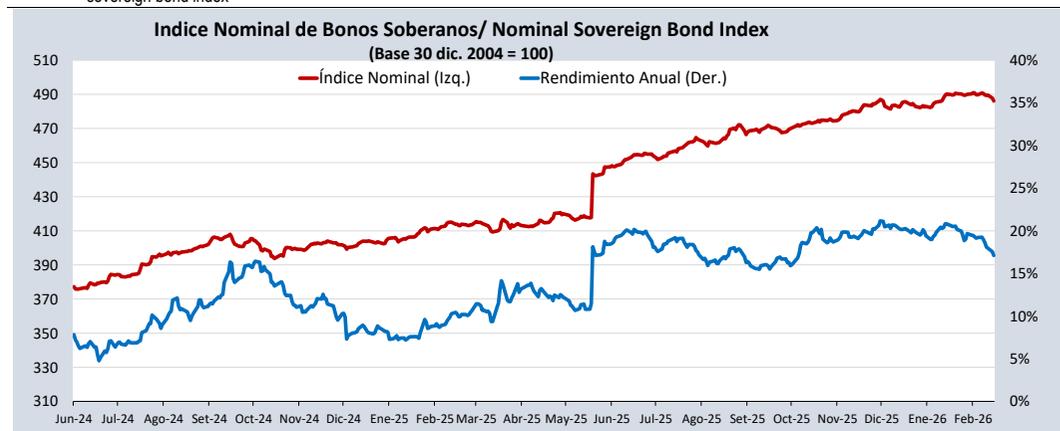
Bonos / Bonds	ISIN	Saldo vigente Millones USD / Outstanding mills. USD	Cupón % / Coupon %	Precio / Price	Cambio / Change		Diferencial Precios compra- venta / Price spread bid- ask	Rendimiento% / Yields %	Cambio / Change (bps.)		Diferencial Tasas compra- venta (pbs) / Yield spread bid-ask (bps)	Análisis 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	100.4330	-0.06	-0.16	-0.51	3.8200	4	11	36	1.45	1.42	1.48
20-jun-30	US715638DA73	466	2.844	94.4720	-0.19	-0.33	-0.45	4.2650	5	9	12	4.04	3.96	4.30
30-mar-30	XS1373156618	€860	3.750	102.4930	-0.34	-0.53	-0.57	3.0760	9	14	15	3.76	3.71	4.08
23-ene-31	US715638DF60	2 799	2.783	92.7270	-0.13	-0.31	-0.37	4.4550	3	8	9	4.58	4.48	4.89
01-dic-32	US715638DP43	1 000	1.862	83.7110	-0.07	-0.28	-0.40	4.7100	1	7	8	6.29	6.15	6.74
21-nov-33	US715638AP79	2 152	8.750	125.4070	-0.28	-0.62	-0.72	4.7720	4	7	10	5.89	5.75	7.72
11-mar-33	XS2314020806	€825	1.250	84.9210	-0.60	-0.82	-0.64	3.7320	11	15	12	6.67	6.55	7.02
15-ene-34	US715638DU38	2 250	3.000	87.6430	-0.08	-0.26	-0.41	4.9130	2	5	7	6.97	6.80	7.87
08-feb-35	US715638EB48	1 250	5.375	102.6750	-0.24	-0.57	-0.46	4.9990	3	8	6	7.21	7.03	8.93
30-mar-36	US715638FC12	2 080	5.500	102.5860	-0.48	-0.75	-0.38	5.1660	6	9	5	7.73	7.53	10.08
17-nov-36	XS2408608219	€1 000	1.950	82.1580	-0.76	-1.04	-0.57	4.0350	10	14	8	9.52	9.33	10.71
14-mar-37	US715638AU64	1 130	6.550	110.7610	-0.32	-0.74	-0.64	5.2520	4	8	7	7.97	7.77	11.03
11-mar-41	US715638DS81	1 250	3.300	77.7450	-0.34	-0.73	-0.62	5.4960	4	9	7	11.24	10.94	15.02
18-nov-50	US715638BM30	2 545	5.625	98.4100	-0.45	-0.72	-0.66	5.7460	4	6	5	13.33	12.96	24.71
10-mar-51	US715638DT64	1 750	3.550	70.8660	-0.36	-1.03	-0.64	5.7630	3	10	6	14.69	14.28	25.02
08-ago-54	US715638EC21	1 750	5.875	99.6810	-0.50	-1.10	-0.57	5.8980	4	8	4	14.07	13.66	28.43
30-jun-55	US715638FD94	1 400	6.200	104.2130	-0.36	-1.03	-0.34	5.8960	2	7	2	14.01	13.60	29.33
01-dic-60	US715638DQ26	2 000	2.780	55.4660	-0.35	-1.00	-0.64	5.7590	4	10	7	17.67	17.17	34.74
15-ene-72	US715638DW93	1 000	3.600	64.1830	-0.45	-1.08	-0.64	5.8580	4	10	6	17.45	16.96	45.87
28-jul-21	US715638DR09	1 000	3.230	55.4880	-0.39	-0.92	-0.73	5.8400	4	9	8	17.71	17.21	95.40

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	-1.7	-4.3	17.11	-43	-185	1.54	4.41	8.50	12.50	14.40	12.56	12.83	12.31	10.29	5.89	2.80	1.97

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	236	0.05	-1.48	8.37	-17	11	2.33	35.31	6.04	20.07	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.gob.pe/contenidos/tesoro\\_pub/gestion\\_act\\_pas/Manual\\_valorizacion\\_instrumentos\\_del\\_Tesoro.pdf](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.