



PERU: REPORTE DIARIO / DAILY REPORT

09/03/2026

Bonos soberanos / Sovereign bonds

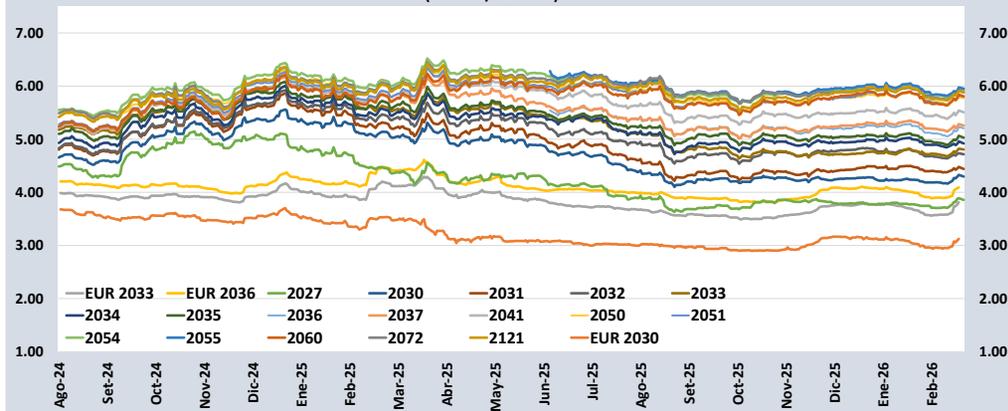
Bonos* / Bonds				Saldo vigente	Cupón / Coupon (%)	Precio / Price				Rendimiento / Yield				N° Operaciones del día / No. Day Operations	Última Negociación*** / Last trade		Duración / Duration	Duración Modificada	Vida media /
Descripción / Description	ISIN	Nemónico / Mnemonic	Intereses corridos / Accrued 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	14.38	1 446	8.200	-	-	-	87.8593	-	-	-	4.2536	-	13-Ene-26	1	0.43	0.42	0.43
12-Ago-28	PEP01000C5D1	SB12AGO28	0.44	2 804	6.350	-	-	-	104.6228	-	-	-	4.3117	-	17-Feb-26	12	2.32	2.22	2.43
12-Feb-29	PEP01000C5F6	SB12FEB29E	0.41	8 025	5.940	-	-	-	104.4445	-	-	-	4.2894	-	4-Mar-26	5	2.77	2.65	2.93
12-Ago-31	PEP01000C4G7	SB12AGO31	0.48	14 560	6.950	109.92	110.07	110.00	110.0828	4.84	4.81	4.82	4.8071	10	9-Mar-26	89	4.71	4.49	5.43
12-Ago-32	PEP01000C5E9	SB12AGO32	0.42	22 072	6.150	106.34	106.86	106.47	106.4681	4.97	4.88	4.95	4.9518	1	9-Mar-26	21	5.50	5.24	6.43
12-Ago-33	PEP01000C5I0	SB12AGO33	0.50	24 199	7.300	111.68	112.01	111.84	111.8842	5.37	5.31	5.34	5.3344	28	9-Mar-26	22	6.02	5.72	7.43
12-Ago-34	PEP01000C5G4	SB12AGO34	0.37	24 259	5.400	97.55	98.45	97.81	97.6977	5.77	5.63	5.73	5.7468	12	9-Mar-26	71	6.93	6.56	8.43
12-Ago-35	PEP01000C5K6	SB12AGO35	0.47	23 052	6.850	104.62	105.17	104.98	105.0269	6.20	6.12	6.15	6.1439	42	9-Mar-26	36	7.23	6.82	9.43
12-Ago-37	PEP01000C2Z1	SB12AGO37	0.48	22 683	6.900	101.99	102.38	102.15	102.2149	6.66	6.61	6.64	6.6316	28	9-Mar-26	64	8.21	7.70	11.43
12-Ago-39	PEP01000C5J8	SB12AGO39	0.52	18 295	7.600	105.94	106.87	106.65	106.6972	6.93	6.83	6.85	6.8451	22	9-Mar-26	40	8.89	8.32	13.43
12-Ago-40	PEP01000C5H2	SB12AGO40	0.37	12 836	5.350	86.19	86.71	86.51	86.5152	6.89	6.83	6.85	6.8488	15	9-Mar-26	129	9.97	9.34	14.43
12-Feb-42	PEP01000C4L7	SB12FEB42	0.47	5 040	6.850	-	-	-	104.5768	-	-	-	6.3937	-	27-Feb-26	2	10.18	9.57	15.93
12-Feb-55	PEP01000C4S2	SB12FEB55	0.46	3 543	6.714	-	-	-	104.2830	-	-	-	6.3937	-	11-Feb-26	0	13.55	12.73	28.93
12-Feb-30	PEP01000C4U8	SB12FEB30	0.20	111	2,89%+VAC	-	-	-	102.8874	-	-	-	2.0997	-	18-Ago-23	20	3.80	3.72	3.93
31-Ene-35	PEP01000C8V5	SB31ENE35	0.76	1 738	7,39% + VAC	-	-	-	130.3530	-	-	-	3.3853	-	17-Dic-24	2	7.05	6.82	8.90
12-Feb-40	PEP01000C4V6	SB12FEB40	0.22	522	3,14%+VAC	-	-	-	89.1652	-	-	-	4.1567	-	23-Oct-25	5	11.34	10.89	13.93
12-Ago-46	PEP01000C1S8	SB12AGO46	0.26	1 286	3,83% + VAC	-	-	-	103.5928	-	-	-	3.5603	-	11-Oct-24	52	14.64	14.14	20.43
12-Feb-54	PEP01000C4T0	SB12FEB54	0.23	2 503	3,26%+VAC	-	-	-	92.8203	-	-	-	3.3826	-	5-Mar-26	28	18.62	18.01	27.93

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).

Rendimientos de Bonos Soberanos/ Sovereign Bond Yields (Tasas %/ Rates %)



Rendimientos de Bonos Globales/ Global Bond Yields (Tasas %/ Rates %)



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

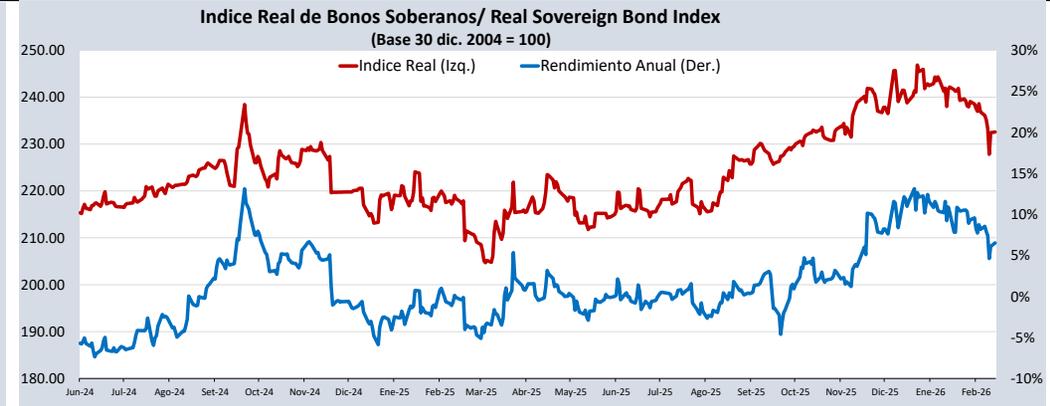
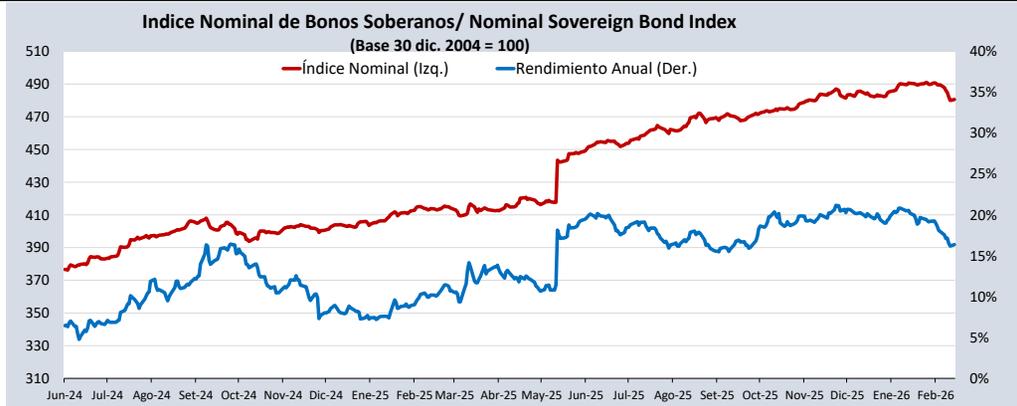
Bonos globales**** / Global bonds

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	100.3730	0.04	-0.12	-0.59	3.8580	-3	8	42	1.43	1.40	1.46
20-jun-30	US715638DA73	466	2.844	94.3760	0.12	-0.28	-0.46	4.2960	-3	8	12	4.03	3.94	4.28
30-mar-30	XS1373156618	€860	3.750	101.9800	-0.32	-0.85	-0.53	3.2110	9	23	14	3.75	3.69	4.06
23-ene-31	US715638DF60	2 799	2.783	92.8150	0.17	-0.05	-0.35	4.4390	-4	2	8	4.56	4.46	4.87
01-dic-32	US715638DP43	1 000	1.862	83.7120	0.10	-0.07	-0.39	4.7160	-2	2	7	6.27	6.13	6.73
21-nov-33	US715638AP79	2 152	8.750	125.0990	0.08	-0.59	-0.70	4.8080	-1	7	10	5.87	5.73	7.70
11-mar-33	XS2314020806	€825	1.250	84.3620	-0.13	-1.16	-0.67	3.8400	2	22	12	6.65	6.52	7.01
15-ene-34	US715638DU38	2 250	3.000	87.6260	0.25	-0.10	-0.41	4.9190	-4	2	7	6.95	6.78	7.85
08-feb-35	US715638EB48	1 250	5.375	102.4650	0.26	-0.45	-0.40	5.0280	-4	6	5	7.19	7.01	8.91
30-mar-36	US715638FC12	2 080	5.500	102.2860	0.23	-0.78	-0.37	5.2040	-3	10	5	7.70	7.51	10.06
17-nov-36	XS2408608219	€1 000	1.950	81.2020	-0.53	-1.71	-0.69	4.1640	7	23	9	9.49	9.30	10.69
14-mar-37	US715638AU64	1 130	6.550	110.7020	0.23	-0.38	-0.66	5.2570	-3	4	8	7.95	7.75	11.01
11-mar-41	US715638DS81	1 250	3.300	77.6610	0.28	-0.43	-0.60	5.5070	-3	5	7	11.22	10.92	15.01
18-nov-50	US715638BM30	2 545	5.625	98.0600	0.30	-0.80	-0.69	5.7730	-2	6	5	13.29	12.92	24.69
10-mar-51	US715638DT64	1 750	3.550	70.5160	0.30	-0.71	-0.64	5.7980	-3	7	6	14.65	14.23	25.00
08-ago-54	US715638EC21	1 750	5.875	99.3590	0.33	-0.82	-0.63	5.9210	-2	6	4	14.03	13.62	28.41
30-jun-55	US715638FD94	1 400	6.200	103.4040	0.28	-1.17	-0.42	5.9520	-2	8	3	13.93	13.53	29.31
01-dic-60	US715638DQ26	2 000	2.780	55.0290	0.32	-0.79	-0.67	5.8050	-3	8	7	17.58	17.08	34.73
15-ene-72	US715638DW93	1 000	3.600	63.8940	0.28	-0.74	-0.72	5.8840	-3	7	7	17.38	16.89	45.85
28-jul-21	US715638DR09	1 000	3.230	55.1030	0.24	-0.78	-0.68	5.8800	-3	8	7	17.58	17.07	95.39

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	481	0.6	-7.2	16.36	18	-118	1.56	4.44	8.50	12.46	14.37	12.57	12.85	12.30	10.30	5.89	2.80	1.96

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	233	0.16	-3.52	6.52	42	-202	2.35	35.52	6.06	20.05	36.02



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.