



PERU: REPORTE DIARIO / DAILY REPORT

10/03/2026

Bonos soberanos / Sovereign bonds

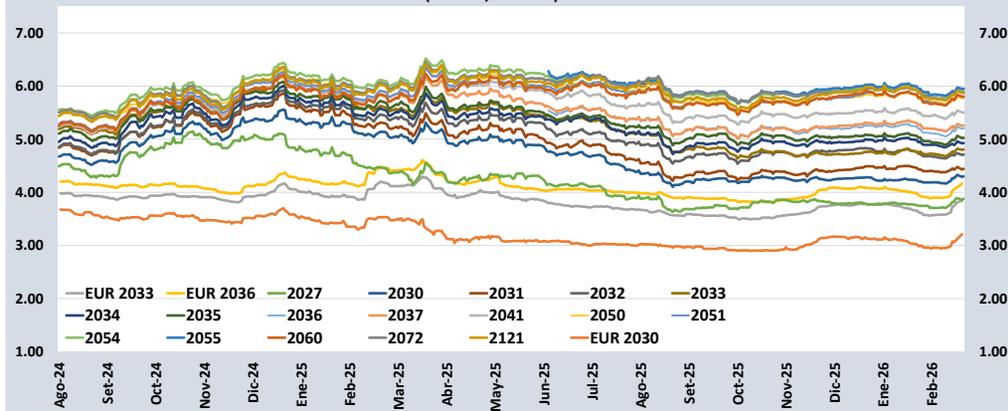
Bonos* / Bonds				Saldo vigente	Cupón / Coupon (%)	Precio / Price				Rendimiento / Yield				N° Operaciones del día / No. Day Operations	Última Negociación*** / Last trade		Duración / Duration	Duración Modificada	Vida media /
Descripción / Description	ISIN	Nemónico / Mnemonic	Intereses corridos / Accrued 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	14.95	1 446	8.200	-	-	-	87.3098	-	-	-	4.2209	-	13-Ene-26	1	0.43	0.41	0.43
12-Ago-28	PEP01000C5D1	SB12AGO28	0.46	2 804	6.350	-	-	-	104.6939	-	-	-	4.2790	-	17-Feb-26	12	2.31	2.22	2.43
12-Feb-29	PEP01000C5F6	SB12FEB29E	0.43	8 025	5.940	-	-	-	104.6196	-	-	-	4.2250	-	4-Mar-26	5	2.77	2.65	2.93
12-Ago-31	PEP01000C4G7	SB12AGO31	0.50	14 560	6.950	110.09	110.20	110.15	110.2404	4.80	4.78	4.79	4.7744	27	10-Mar-26	76	4.70	4.49	5.43
12-Ago-32	PEP01000C5E9	SB12AGO32	0.44	22 072	6.150	106.75	106.94	106.86	106.9412	4.90	4.87	4.88	4.8671	6	10-Mar-26	19	5.50	5.25	6.43
12-Ago-33	PEP01000C5I0	SB12AGO33	0.52	24 199	7.300	111.96	112.28	112.15	112.2375	5.32	5.27	5.29	5.2789	26	10-Mar-26	122	6.02	5.72	7.43
12-Ago-34	PEP01000C5G4	SB12AGO34	0.39	24 259	5.400	97.94	98.10	98.06	98.1163	5.71	5.69	5.69	5.6819	47	10-Mar-26	297	6.93	6.56	8.43
12-Ago-35	PEP01000C5K6	SB12AGO35	0.49	23 052	6.850	105.34	105.55	105.48	105.5057	6.10	6.07	6.08	6.0773	80	10-Mar-26	397	7.24	6.82	9.43
12-Ago-37	PEP01000C2Z1	SB12AGO37	0.50	22 683	6.900	102.58	102.78	102.70	102.8085	6.59	6.56	6.57	6.5567	40	10-Mar-26	181	8.22	7.71	11.43
12-Ago-39	PEP01000C5J8	SB12AGO39	0.55	18 295	7.600	107.10	107.27	107.14	107.1909	6.80	6.78	6.80	6.7898	13	10-Mar-26	24	8.90	8.33	13.43
12-Ago-40	PEP01000C5H2	SB12AGO40	0.38	12 836	5.350	86.51	87.00	87.00	86.9583	6.85	6.79	6.79	6.7945	13	10-Mar-26	238	9.99	9.35	14.43
12-Feb-42	PEP01000C4L7	SB12FEB42	0.49	5 040	6.850	-	-	-	105.1237	-	-	-	6.3394	-	27-Feb-26	2	10.19	9.58	15.93
12-Feb-55	PEP01000C4S2	SB12FEB55	0.48	3 543	6.714	-	-	-	105.0108	-	-	-	6.3394	-	11-Feb-26	0	13.60	12.78	28.93
12-Feb-30	PEP01000C4U8	SB12FEB30	0.21	111	2,89%+VAC	-	-	-	103.0790	-	-	-	2.0492	-	18-Ago-23	20	3.79	3.72	3.93
31-Ene-35	PEP01000C8V5	SB31ENE35	0.78	1 738	7,39% + VAC	-	-	-	130.9193	-	-	-	3.3212	-	17-Dic-24	2	7.05	6.83	8.89
12-Feb-40	PEP01000C4V6	SB12FEB40	0.23	522	3,14%+VAC	-	-	-	89.6882	-	-	-	4.1033	-	23-Oct-25	5	11.35	10.90	13.93
12-Ago-46	PEP01000C1S8	SB12AGO46	0.28	1 286	3,83% + VAC	-	-	-	104.3715	-	-	-	3.5075	-	11-Oct-24	52	14.67	14.17	20.43
12-Feb-54	PEP01000C4T0	SB12FEB54	0.23	2 503	3,26%+VAC	-	-	-	92.8203	-	-	-	3.3299	-	5-Mar-26	28	18.67	18.07	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.

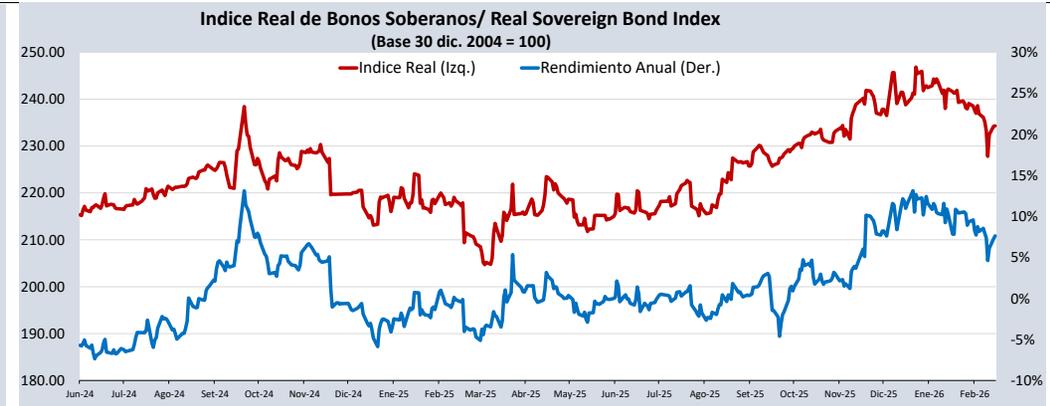
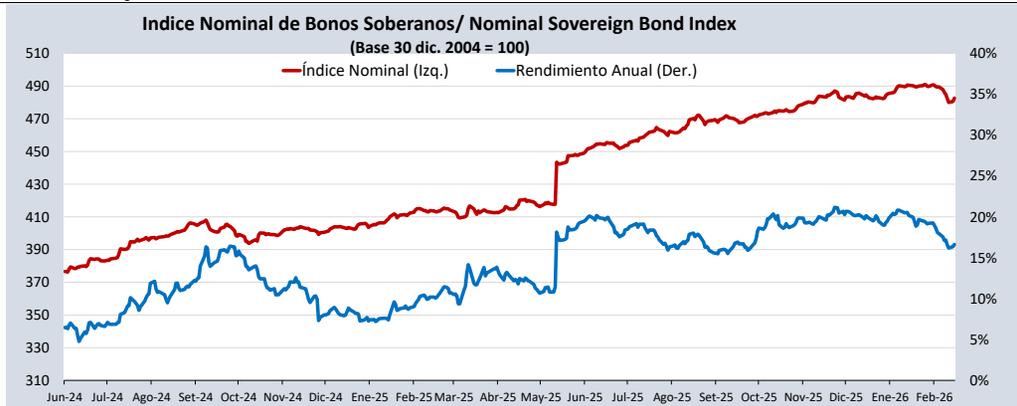
Bonos globales\*\*\*\* / Global bonds

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	100.3430	-0.03	-0.09	-0.53	3.8790	2	6	38	1.43	1.40	1.46
20-jun-30	US715638DA73	466	2.844	94.3560	-0.04	-0.10	-0.46	4.3030	1	3	12	4.02	3.94	4.28
30-mar-30	XS1373156618	€860	3.750	101.8950	-0.09	-0.60	-0.56	3.2330	2	16	15	3.74	3.68	4.06
23-ene-31	US715638DF60	2 799	2.783	92.8100	-0.04	0.07	-0.42	4.4410	1	-1	10	4.56	4.46	4.87
01-dic-32	US715638DP43	1 000	1.862	83.7440	-0.02	0.03	-0.37	4.7110	1	0	7	6.27	6.13	6.73
21-nov-33	US715638AP79	2 152	8.750	125.0930	-0.08	-0.31	-0.76	4.8080	1	4	10	5.87	5.73	7.70
11-mar-33	XS2314020806	€825	1.250	84.5080	0.15	-0.41	-0.70	3.8140	-3	8	13	6.65	6.52	7.00
15-ene-34	US715638DU38	2 250	3.000	87.5750	-0.04	-0.07	-0.43	4.9280	1	1	7	6.95	6.78	7.85
08-feb-35	US715638EB48	1 250	5.375	102.4800	-0.03	-0.24	-0.49	5.0260	0	3	7	7.19	7.01	8.91
30-mar-36	US715638FC12	2 080	5.500	102.2720	-0.07	-0.27	-0.26	5.2060	1	3	3	7.70	7.51	10.06
17-nov-36	XS2408608219	€1 000	1.950	81.4860	0.28	-0.67	-0.66	4.1270	-4	9	9	9.49	9.30	10.69
14-mar-37	US715638AU64	1 130	6.550	110.7030	-0.03	-0.05	-0.75	5.2570	0	0	9	7.95	7.75	11.01
11-mar-41	US715638DS81	1 250	3.300	77.6960	0.00	-0.03	-0.65	5.5030	0	0	8	11.22	10.92	15.00
18-nov-50	US715638BM30	2 545	5.625	98.0750	0.00	-0.31	-0.66	5.7720	0	3	5	13.29	12.92	24.69
10-mar-51	US715638DT64	1 750	3.550	70.5180	-0.06	-0.33	-0.58	5.7980	1	3	6	15.01	14.59	25.00
08-ago-54	US715638EC21	1 750	5.875	99.3100	-0.12	-0.35	-0.56	5.9250	1	2	4	14.02	13.62	28.41
30-jun-55	US715638FD94	1 400	6.200	103.3980	-0.05	-0.69	-0.41	5.9530	0	5	3	13.93	13.53	29.31
01-dic-60	US715638DQ26	2 000	2.780	55.0410	-0.04	-0.36	-0.59	5.8040	0	4	6	17.58	17.08	34.73
15-ene-72	US715638DW93	1 000	3.600	63.9200	-0.06	-0.27	-0.67	5.8820	0	2	6	17.39	16.89	45.85
28-jul-21	US715638DR09	1 000	3.230	55.2270	0.05	-0.25	-0.66	5.8670	-1	3	7	17.61	17.11	95.38

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	483	2.1	-3.5	16.62	25	-49	1.55	4.43	8.48	12.47	14.35	12.57	12.85	12.32	10.31	5.90	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	234	0.05	-0.86	7.62	34	-29	2.34	35.43	6.05	20.06	36.11



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.