

**ACTIVOS FINANCIEROS FONDO CONSOLIDADO DE RESERVAS PREVISIONALES, al 31 de marzo de 2014**

|                                      | Mar-14               |                                     |                      |
|--------------------------------------|----------------------|-------------------------------------|----------------------|
|                                      | Valor en Libros      | Int. Deveng. y<br>Fluct. de Valores | Valorización         |
| <b>MERCADO LOCAL</b>                 | <b>3,326,003,013</b> | <b>31,062,891</b>                   | <b>3,357,065,903</b> |
| <b>GOBIERNO</b>                      | <b>585,431,813</b>   | <b>6,596,615</b>                    | <b>592,028,428</b>   |
| Bonos de Tesoro                      | -                    | -                                   | -                    |
| Bonos Soberanos                      | 521,962,856          | 4,724,754                           | 526,687,610          |
| Cuentas por cobrar                   | -                    | -                                   | -                    |
| Taboada Finance Ltda                 | 63,468,957           | 1,871,861                           | 65,340,818           |
| <b>B.C.R.</b>                        | <b>215,530,860</b>   | <b>4,688,254</b>                    | <b>220,219,114</b>   |
| Saldos en Cta Cte. y Ahorros         | -                    | -                                   | -                    |
| Depósitos a Plazo                    | -                    | -                                   | -                    |
| CD BCRP                              | 215,530,860          | 4,688,254                           | 220,219,114          |
| <b>ENTIDADES FINANCIERAS</b>         | <b>1,517,791,166</b> | <b>15,691,958</b>                   | <b>1,533,483,123</b> |
| <b>CONTINENTAL</b>                   | <b>292,546,865</b>   | <b>2,848,697</b>                    | <b>295,395,562</b>   |
| Saldos en Cta Cte. y Ahorros         | 113,634              | -                                   | 113,634              |
| Depósitos a Plazo                    | 233,411,115          | 1,494,260                           | 234,905,375          |
| Bonos de Arrendamiento Financiero    | 5,438,373.71         | 113,622                             | 5,551,995.63         |
| Bonos Subordinados                   | 14,615,092           | 442,904                             | 15,057,996           |
| Otras Captaciones del SF             | 38,968,650           | 797,911                             | 39,766,561           |
| Cuentas por cobrar                   | -                    | -                                   | -                    |
| <b>CREDITO</b>                       | <b>432,626,968</b>   | <b>5,155,907</b>                    | <b>437,782,875</b>   |
| Saldos en Cta Cte. y Ahorros         | 146,368              | -                                   | 146,368              |
| Depósitos a Plazo                    | 372,304,952          | 4,119,029                           | 376,423,981          |
| Bonos de Arrendamiento Financiero    | -                    | -                                   | -                    |
| Bonos Subordinados                   | 1,675,946            | 35,425                              | 1,711,371            |
| Bonos Hipotecarios                   | -                    | -                                   | -                    |
| Bonos Titulizados                    | 4,766,956            | -                                   | 4,766,956            |
| Otras Captaciones del SF             | 44,998,575           | 1,001,453                           | 46,000,028           |
| Cuentas por cobrar                   | -                    | -                                   | -                    |
| Certificado de Depósito              | 8,734,171            | -                                   | 8,734,171.28         |
| <b>INTERAMERICANO DE FINANZAS</b>    | <b>17,574,902</b>    | <b>25,761</b>                       | <b>17,600,663</b>    |
| Depósitos a Plazo                    | 14,903,010           | 25,321                              | 14,928,331           |
| Bonos de Arrendamiento Financiero    | 2,671,891.70         | 440                                 | 2,672,332.12         |
| Bonos Hipotecarios                   | -                    | -                                   | -                    |
| <b>INTERBANK</b>                     | <b>143,237,300</b>   | <b>512,893</b>                      | <b>143,750,192</b>   |
| Depósitos a Plazo                    | 142,937,300          | 511,356                             | 143,448,655          |
| Bonos de Arrendamiento Financiero    | -                    | -                                   | -                    |
| Bonos Hipotecarios                   | 300,000              | 1,537                               | 301,537              |
| Bonos Subordinados                   | -                    | -                                   | -                    |
| <b>FINANCIERO</b>                    | <b>63,843,962</b>    | <b>318,806</b>                      | <b>64,162,768</b>    |
| Depósitos a Plazo                    | 63,843,962           | 318,806                             | 64,162,768           |
| <b>NACION</b>                        | <b>2,258,022</b>     | <b>-</b>                            | <b>2,258,022</b>     |
| Depósitos a Plazo                    | -                    | -                                   | -                    |
| Saldos en Cta Cte. y Ahorros         | 2,258,022            | -                                   | 2,258,022            |
| <b>SCOTIABANK PERU S.A.A.</b>        | <b>336,773,853</b>   | <b>4,330,455</b>                    | <b>341,104,309</b>   |
| Depósitos a Plazo                    | 293,107,232          | 3,581,861                           | 296,689,093          |
| Saldos en Cta Cte. y Ahorros         | 175,349              | 111,836                             | 287,186              |
| Bonos de Arrendamiento Financiero    | -                    | -                                   | -                    |
| Otras Captaciones del SF             | 43,491,272           | 636,758                             | 44,128,030           |
| <b>MIBANCO</b>                       | <b>60,293,199</b>    | <b>784,554</b>                      | <b>61,077,754</b>    |
| Depósitos a Plazo                    | 39,081,941           | 520,788                             | 39,602,730           |
| Otras Captaciones del SF             | 21,211,258           | 263,766                             | 21,475,024           |
| Certificados de Depósito             | -                    | -                                   | -                    |
| <b>COFIDE</b>                        | <b>29,840,228</b>    | <b>410,183</b>                      | <b>30,250,411</b>    |
| Otras Captaciones del SF             | 29,840,228           | 410,183                             | 30,250,411           |
| Instrumentos de Corto Plazo          | -                    | -                                   | -                    |
| <b>BANCO GNB (EX-HSBC BANK PERU)</b> | <b>48,327,396</b>    | <b>430,027</b>                      | <b>48,757,423</b>    |
| Bonos de Arrendamiento Financiero    | -                    | -                                   | -                    |
| Depósitos a Plazo                    | 48,327,396           | 430,027                             | 48,757,423           |

|                                            |                      |                  |                      |
|--------------------------------------------|----------------------|------------------|----------------------|
| <b>SANTANDER PERU</b>                      | <b>31,000,000</b>    | <b>17,171</b>    | <b>31,017,171</b>    |
| Depósitos a Plazo                          | 31,000,000           | 17,171           | 31,017,171           |
| <b>DEUTCHE BANK PERU</b>                   | <b>8,000,000</b>     | <b>716</b>       | <b>8,000,716</b>     |
| Depósitos a Plazo                          | 8,000,000            | 716              | 8,000,716            |
| <b>COOPERACION ANDINA DE FOMENTO - CAF</b> | <b>12,468,828</b>    | <b>403,010</b>   | <b>12,871,838</b>    |
| Otras Captaciones del SF                   | 12,468,828           | 403,010          | 12,871,838           |
| <b>CREDISCOTIA</b>                         | <b>15,843,249</b>    | <b>129,805</b>   | <b>15,973,054</b>    |
| Depósitos a Plazo                          | 10,944,781           | 109,667          | 11,054,448           |
| Certificados de Depósito                   | 4,898,468            | 20,138           | 4,918,606.26         |
| <b>FINANCIERA EDYFICAR</b>                 | <b>14,250,089</b>    | <b>181,322</b>   | <b>14,431,411</b>    |
| Depósitos a Plazo                          | 14,250,089           | 181,322          | 14,431,411           |
| <b>FALABELLA</b>                           | <b>8,906,305</b>     | <b>142,650</b>   | <b>9,048,956</b>     |
| Depósitos a Plazo                          | 3,562,522            | 62,772           | 3,625,294            |
| Certificados de Depósito                   | 5,343,783            | 79,878           | 5,423,661.83         |
| <b>ENTIDADES NO FINANCIERAS</b>            | <b>1,007,249,174</b> | <b>4,086,064</b> | <b>1,011,335,238</b> |
| <b>EDEGEL</b>                              | <b>4,727,467</b>     | <b>74,608</b>    | <b>4,802,075</b>     |
| Bonos Corporativos                         | 4,727,467            | 74,608           | 4,802,075            |
| <b>EDELNOR</b>                             | <b>32,670,110</b>    | <b>510,858</b>   | <b>33,180,968</b>    |
| Bonos Corporativos                         | 32,670,110           | 510,858          | 33,180,968           |
| <b>ENERSUR</b>                             | <b>5,420,378</b>     | <b>95,022</b>    | <b>5,515,400</b>     |
| Bonos Corporativos                         | 5,420,378            | 95,022           | 5,515,400            |
| <b>LUZ DELSUR</b>                          | <b>47,864,268</b>    | <b>912,306</b>   | <b>48,776,574</b>    |
| Bonos Corporativos                         | 47,864,268           | 912,306          | 48,776,574           |
| <b>REP</b>                                 | <b>13,802,993</b>    | <b>227,170</b>   | <b>14,030,162</b>    |
| Bonos Corporativos                         | 13,802,993           | 227,170          | 14,030,162           |
| <b>TELEFONICA MOVILES</b>                  | <b>11,132,882</b>    | <b>129,204</b>   | <b>11,262,086</b>    |
| Bonos Corporativos                         | 11,132,882           | 129,204          | 11,262,086           |
| Papeles Comerciales                        | -                    | -                | -                    |
| <b>TELEFONICA</b>                          | <b>7,360,171</b>     | <b>204,363</b>   | <b>7,564,534</b>     |
| Bonos Corporativos                         | 7,360,171            | 204,363          | 7,564,534            |
| Papeles Comerciales                        | -                    | -                | -                    |
| <b>GLORIA</b>                              | <b>2,405,005</b>     | <b>55,236</b>    | <b>2,460,241</b>     |
| Bonos Corporativos                         | 2,405,005            | 55,236           | 2,460,241            |
| Papeles Comerciales                        | -                    | -                | -                    |
| <b>TRASVASE OLMOS</b>                      | <b>367,770</b>       | <b>1,919</b>     | <b>369,689</b>       |
| Bonos Corporativos                         | 367,770              | 1,919            | 369,689              |
| <b>PLUSPETROL CAMISEA</b>                  | <b>495,244</b>       | <b>1,076</b>     | <b>496,320</b>       |
| Bonos Corporativos                         | 495,244              | 1,076            | 496,320              |
| <b>CEMENTOS LIMA</b>                       | <b>16,631,635</b>    | <b>128,970</b>   | <b>16,760,605</b>    |
| Bonos Corporativos                         | 16,631,635           | 128,970          | 16,760,605           |
| <b>YURA</b>                                | <b>237,926</b>       | <b>5,688</b>     | <b>243,614</b>       |
| Bonos Corporativos                         | 237,926              | 5,688            | 243,614              |
| <b>PERU LNG</b>                            | <b>1,194,404</b>     | <b>21,164</b>    | <b>1,215,568</b>     |
| Bonos Corporativos                         | 1,194,404            | 21,164           | 1,215,568            |
| <b>LINEA AMARILLA S.A.C</b>                | <b>53,437,834</b>    | <b>1,061,136</b> | <b>54,498,970</b>    |
| Bonos Corporativos                         | 53,437,834           | 1,061,136        | 54,498,970           |
| <b>C.C MALL AVENTURA PLAZA BELLAVISTA</b>  | <b>2,519,047</b>     | <b>2,497</b>     | <b>2,521,545</b>     |
| Bonos Titulizados                          | 2,519,047            | 2,497            | 2,521,545            |
| <b>HUNT OIL COMPANY</b>                    | <b>48,926,000</b>    | <b>445,185</b>   | <b>49,371,185</b>    |
| Bonos Titulizados                          | 48,926,000           | 445,185          | 49,371,185           |
| <b>ABENGOA TRANSMISION NORTE</b>           | <b>11,918,000</b>    | <b>12,071</b>    | <b>11,930,071</b>    |
| Bonos Titulizados                          | 11,918,000           | 12,071           | 11,930,071           |
| <b>ELECTROPERÚ S.A.</b>                    | <b>660,324,410</b>   | <b>-</b>         | <b>660,324,410</b>   |
| Acciones                                   | 660,324,410          | -                | 660,324,410          |
| <b>ETEN</b>                                | <b>9,828,247</b>     | <b>197,591</b>   | <b>10,025,838</b>    |
| Bonos Corporativos                         | 9,828,247            | 197,591          | 10,025,838           |
| <b>FONDOS MUTUOS Y DE INVERSION</b>        | <b>75,985,382</b>    | <b>-</b>         | <b>75,985,382</b>    |
| Compass Group                              | 27,955,983           | -                | 27,955,983           |
| Sura Soles                                 | 2,198,671            | -                | 2,198,671            |
| Sura Acciones                              | 2,723,225            | -                | 2,723,225            |
| Sura Renta Balanceada                      | 293,293              | -                | 293,293              |
| BBVA Agresivo Soles                        | 1,887,981            | -                | 1,887,981            |
| BBVA Soles                                 | 1,238,865            | -                | 1,238,865            |

|                                        |                      |                   |                      |
|----------------------------------------|----------------------|-------------------|----------------------|
| BBVA Largo Plazo (moderado soles)      | 1,345,083            | -                 | 1,345,083            |
| BBVA Balanceado Soles                  | 865,246              | -                 | 865,246              |
| BCP Acciones FMIV (\$)                 | 2,164,686            | -                 | 2,164,686            |
| BCP Equilibrado Soles                  | 1,814,468            | -                 | 1,814,468            |
| BCP Moderado Soles                     | 2,510,863            | -                 | 2,510,863            |
| AC CAPITALES FONDO INMOBILIARIO II     | 18,918,487           | -                 | 18,918,487           |
| MACROCAPITALES SAFI - SA - FORTALEZA I | 540,068              | -                 | 540,068              |
| FIBRA II                               | 6,149,854            | -                 | 6,149,854            |
| CARLYLE PERU FUND                      | 405,824              | -                 | 405,824              |
| FARO CAPITAL                           | 4,972,785            | -                 | 4,972,785            |
| <b>MERCADO EXTERNO</b>                 | <b>733,402,997</b>   | <b>139</b>        | <b>733,403,135</b>   |
| Depósitos a la Vista                   | 124,205,390          | 139               | 124,205,528          |
| FLAR                                   | 169,408,499          | -                 | 169,408,499          |
| FONDOS DE INVERSIÓN - MCDO. EXTERNO    | 4,483,280            | -                 | 4,483,280            |
| ADMINISTRADORES DE CARTERA             | 435,305,828          | -                 | 435,305,828          |
| <b>TOTAL US\$</b>                      | <b>4,059,406,010</b> | <b>31,063,030</b> | <b>4,090,469,038</b> |

|    |       |
|----|-------|
| TC | 2.807 |
|----|-------|

Fuente : Sub Dirección de Inversiones Financieras - Dirección de Inversiones.