

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

(En Dólares Americanos)

|                                      | dic-14               |                                     |                      |
|--------------------------------------|----------------------|-------------------------------------|----------------------|
|                                      | Valor en Libros      | Int. Deveng. y<br>Fluct. de Valores | Valorización         |
| <b>MERCADO LOCAL</b>                 | <b>3,192,608,061</b> | <b>57,842,587</b>                   | <b>3,250,450,648</b> |
| <b>GOBIERNO</b>                      | <b>549,882,778</b>   | <b>14,640,961</b>                   | <b>564,523,739</b>   |
| Bonos de Tesoro                      | 0                    | 0                                   | 0                    |
| Bonos Soberanos                      | 491,904,880          | 12,964,684                          | 504,869,564          |
| Cuentas por cobrar                   | 0                    | 0                                   | 0                    |
| Taboada Finance Ltda                 | 57,977,898           | 1,676,277                           | 59,654,174           |
| <b>B.C.R.</b>                        | <b>69,783,180</b>    | <b>2,492,346</b>                    | <b>72,275,527</b>    |
| Saldos en Cta Cte. y Ahorros         | 0                    | 0                                   | 0                    |
| Depósitos a Plazo                    | 0                    | 0                                   | 0                    |
| CD BCRP                              | 69,783,180           | 2,492,346                           | 72,275,527           |
| <b>ENTIDADES FINANCIERAS</b>         | <b>1,512,230,582</b> | <b>38,083,639</b>                   | <b>1,550,314,221</b> |
| <b>CONTINENTAL</b>                   | <b>471,523,819</b>   | <b>10,683,798</b>                   | <b>482,207,616</b>   |
| Saldos en Cta Cte. y Ahorros         | 824,252              | 0                                   | 824,252              |
| Depósitos a Plazo                    | 414,926,199          | 10,166,819                          | 425,093,019          |
| Bonos de Arrendamiento Financiero    | 4,489,348            | 37,492                              | 4,526,839            |
| Bonos Subordinados                   | 14,589,958           | 29,820                              | 14,619,778           |
| Otras Captaciones del SF             | 36,694,062           | 449,666                             | 37,143,729           |
| <b>CREDITO</b>                       | <b>208,251,429</b>   | <b>17,584,690</b>                   | <b>225,836,120</b>   |
| Saldos en Cta Cte. y Ahorros         | 97,223               | 0                                   | 97,223               |
| Depósitos a Plazo                    | 151,485,240          | 17,230,928                          | 168,716,168          |
| Bonos Subordinados                   | 1,604,247            | 7,996                               | 1,612,242            |
| Bonos Titulizados                    | 4,680,426            | 0                                   | 4,680,426            |
| Otras Captaciones del SF             | 42,060,382           | 298,292                             | 42,358,675           |
| Certificado de Depósito              | 8,323,911            | 47,474                              | 8,371,385            |
| <b>INTERAMERICANO DE FINANZAS</b>    | <b>30,289,550</b>    | <b>126,698</b>                      | <b>30,416,248</b>    |
| Depósitos a Plazo                    | 19,387,169           | 67,713                              | 19,454,882           |
| Certificado de Depósito              | 8,386,448            | 58,565                              | 8,445,013            |
| Bonos de Arrendamiento Financiero    | 2,515,934            | 419                                 | 2,516,354            |
| <b>INTERBANK</b>                     | <b>279,538,267</b>   | <b>1,904,950</b>                    | <b>281,443,217</b>   |
| Saldos en Cta Cte. y Ahorros         | 156,694,540          | 0                                   | 156,694,540          |
| Depósitos a Plazo                    | 122,693,727          | 1,904,655                           | 124,598,382          |
| Bonos Hipotecarios                   | 150,000              | 295                                 | 150,295              |
| <b>FINANCIERO</b>                    | <b>52,017,779</b>    | <b>560,011</b>                      | <b>52,577,790</b>    |
| Depósitos a Plazo                    | 48,770,547           | 470,712                             | 49,241,259           |
| Otras Captaciones del SF             | 3,247,232            | 89,299                              | 3,336,531            |
| <b>NACION</b>                        | <b>134,268</b>       | <b>0</b>                            | <b>134,268</b>       |
| Saldos en Cta Cte. y Ahorros         | 134,268              | 0                                   | 134,268              |
| <b>SCOTIABANK PERU S.A.A.</b>        | <b>282,518,270</b>   | <b>3,735,205</b>                    | <b>286,253,475</b>   |
| Depósitos a Plazo                    | 134,183,160          | 3,256,516                           | 137,439,676          |
| Cuentas por cobrar                   | 1,750,555            | 0                                   | 1,750,555            |
| Saldos en Cta Cte. y Ahorros         | 110,220,919          | 0                                   | 110,220,919          |
| Otras Captaciones del SF             | 36,363,636           | 478,689                             | 36,842,326           |
| <b>MIBANCO</b>                       | <b>45,666,609</b>    | <b>500,664</b>                      | <b>46,167,274</b>    |
| Depósitos a Plazo                    | 26,392,318           | 297,637                             | 26,689,955           |
| Otras Captaciones del SF             | 19,274,291           | 203,028                             | 19,477,319           |
| <b>COFIDE</b>                        | <b>21,499,915</b>    | <b>641,683</b>                      | <b>22,141,598</b>    |
| Otras Captaciones del SF             | 21,499,915           | 641,683                             | 22,141,598           |
| <b>BANCO GNB (EX-HSBC BANK PERU)</b> | <b>46,623,113</b>    | <b>1,296,525</b>                    | <b>47,919,638</b>    |
| Depósitos a Plazo                    | 40,222,576           | 1,210,015                           | 41,432,591           |
| Certificados de Depósito             | 6,400,537            | 86,510                              | 6,487,047            |
| <b>SANTANDER PERU</b>                | <b>38,000,000</b>    | <b>54,134</b>                       | <b>38,054,134</b>    |

|                                                           |                      |                  |                      |
|-----------------------------------------------------------|----------------------|------------------|----------------------|
| Depósitos a Plazo                                         | 38,000,000           | 54,134           | 38,054,134           |
| <b>CREDISCOTIA</b>                                        | <b>26,103,824</b>    | <b>595,655</b>   | <b>26,699,479</b>    |
| Depósitos a Plazo                                         | 21,491,278           | 413,732          | 21,905,010           |
| Certificados de Depósito                                  | 4,612,546            | 181,923          | 4,794,469            |
| <b>FINANCIERA EDYFICAR</b>                                | <b>10,063,737</b>    | <b>399,626</b>   | <b>10,463,363</b>    |
| Depósitos a Plazo                                         | 10,063,737           | 399,626          | 10,463,363           |
| <b>ENTIDADES NO FINANCIERAS</b>                           | <b>1,060,711,520</b> | <b>2,625,641</b> | <b>1,063,337,161</b> |
| <b>EDEGEL</b>                                             | <b>4,193,224</b>     | <b>69,131</b>    | <b>4,262,354</b>     |
| Bonos Corporativos                                        | 4,193,224            | 69,131           | 4,262,354            |
| <b>EDELNOR</b>                                            | <b>43,364,643</b>    | <b>680,415</b>   | <b>44,045,057</b>    |
| Bonos Corporativos                                        | 43,364,643           | 680,415          | 44,045,057           |
| <b>ENERSUR</b>                                            | <b>105,669</b>       | <b>639</b>       | <b>106,309</b>       |
| Bonos Corporativos                                        | 105,669              | 639              | 106,309              |
| <b>LUZ DELSUR</b>                                         | <b>60,206,307</b>    | <b>818,067</b>   | <b>61,024,374</b>    |
| Bonos Corporativos                                        | 60,206,307           | 818,067          | 61,024,374           |
| <b>REP</b>                                                | <b>12,997,316</b>    | <b>161,637</b>   | <b>13,158,953</b>    |
| Bonos Corporativos                                        | 12,997,316           | 161,637          | 13,158,953           |
| <b>TELEFONICA MOVILES</b>                                 | <b>0</b>             | <b>0</b>         | <b>0</b>             |
| Bonos Corporativos                                        | 0                    | 0                | 0                    |
| <b>TELEFONICA</b>                                         | <b>17,413,620</b>    | <b>234,149</b>   | <b>17,647,769</b>    |
| Bonos Corporativos                                        | 17,413,620           | 234,149          | 17,647,769           |
| <b>GLORIA</b>                                             | <b>13,726,602</b>    | <b>217,489</b>   | <b>13,944,090</b>    |
| Bonos Corporativos                                        | 13,726,602           | 217,489          | 13,944,090           |
| <b>TRASVASE OLMOS</b>                                     | <b>334,343</b>       | <b>1,783</b>     | <b>336,126</b>       |
| Bonos Corporativos                                        | 334,343              | 1,783            | 336,126              |
| <b>PLUSPETROL CAMISEA</b>                                 | <b>447,319</b>       | <b>973</b>       | <b>448,292</b>       |
| Bonos Corporativos                                        | 447,319              | 973              | 448,292              |
| <b>CEMENTOS LIMA</b>                                      | <b>10,628,984</b>    | <b>186,130</b>   | <b>10,815,114</b>    |
| Bonos Corporativos                                        | 10,628,984           | 186,130          | 10,815,114           |
| <b>PERU LNG</b>                                           | <b>0</b>             | <b>0</b>         | <b>0</b>             |
| Bonos Corporativos                                        | 0                    | 0                | 0                    |
| <b>LINEA AMARILLA S.A.C</b>                               | <b>50,318,685</b>    | <b>11,265</b>    | <b>50,329,950</b>    |
| Bonos Corporativos                                        | 50,318,685           | 11,265           | 50,329,950           |
| <b>C.C MALL AVENTURA PLAZA BELLAVISTA</b>                 | <b>2,270,851</b>     | <b>2,251</b>     | <b>2,273,102</b>     |
| Bonos Titulizados                                         | 2,270,851            | 2,251            | 2,273,102            |
| <b>HUNT OIL COMPANY</b>                                   | <b>48,926,000</b>    | <b>24,862</b>    | <b>48,950,862</b>    |
| Bonos Titulizados                                         | 48,926,000           | 24,862           | 48,950,862           |
| <b>ABENGOA TRANSMISION NORTE</b>                          | <b>11,918,000</b>    | <b>12,339</b>    | <b>11,930,339</b>    |
| Bonos Titulizados                                         | 11,918,000           | 12,339           | 11,930,339           |
| <b>ELECTROPERÚ S.A.</b>                                   | <b>621,781,489</b>   | <b>0</b>         | <b>621,781,489</b>   |
| Acciones                                                  | 621,781,489          | 0                | 621,781,489          |
| <b>ETEN</b>                                               | <b>16,518,982</b>    | <b>3,383</b>     | <b>16,522,365</b>    |
| Bonos Corporativos                                        | 16,518,982           | 3,383            | 16,522,365           |
| <b>ABENGOA TRANSMISION SUR</b>                            | <b>9,999,513</b>     | <b>117,749</b>   | <b>10,117,262</b>    |
| Bonos Corporativos                                        | 9,999,513            | 117,749          | 10,117,262           |
| <b>CINEPLEX</b>                                           | <b>2,515,934</b>     | <b>33,039</b>    | <b>2,548,973</b>     |
| Bonos Corporativos                                        | 2,515,934            | 33,039           | 2,548,973            |
| <b>C.C. ATOCONGO OPEN PLAZA Y LOS JARDINES OPEN PLAZA</b> | <b>823,701</b>       | <b>3,629</b>     | <b>827,330</b>       |
| Bonos Titulizados                                         | 823,701              | 3,629            | 827,330              |
| <b>ENERGIA EÓLICA SA</b>                                  | <b>19,669,352</b>    | <b>46,713</b>    | <b>19,716,065</b>    |
| Bonos Corporativos                                        | 19,669,352           | 46,713           | 19,716,065           |
| <b>FONDOS MUTUOS Y DE INVERSION</b>                       | <b>112,550,988</b>   | <b>0</b>         | <b>112,550,988</b>   |
| Compass Group                                             | 29,291,968           | 0                | 29,291,968           |
| Sigma Fondo de Inversión                                  | 10,103,415           | 0                | 10,103,415           |
| Sura Soles                                                | 2,160,612            | 0                | 2,160,612            |
| Sura Acciones                                             | 2,205,428            | 0                | 2,205,428            |
| Sura Renta Balanceada                                     | 288,436              | 0                | 288,436              |
| BBVA Agresivo Soles                                       | 1,803,680            | 0                | 1,803,680            |
| BBVA Soles                                                | 1,203,726            | 0                | 1,203,726            |

|                                        |                      |                   |                      |
|----------------------------------------|----------------------|-------------------|----------------------|
| BBVA Moderado Soles                    | 1,020,957            | 0                 | 1,020,957            |
| BBVA Balanceado Soles                  | 695,262              | 0                 | 695,262              |
| BCP Acciones FMIV (\$)                 | 2,133,682            | 0                 | 2,133,682            |
| BCP Equilibrado Soles                  | 1,483,087            | 0                 | 1,483,087            |
| BCP Moderado Soles                     | 2,435,053            | 0                 | 2,435,053            |
| AC CAPITALES FONDO INMOBILIARIO II     | 25,486,051           | 0                 | 25,486,051           |
| MACROCAPITALES SAFI - SA - FORTALEZA I | 1,902,959            | 0                 | 1,902,959            |
| FIBRA II                               | 12,132,585           | 0                 | 12,132,585           |
| CARLYLE PERU FUND                      | 6,209,875            | 0                 | 6,209,875            |
| KANDEO FUND II                         | 335,298              | 0                 | 335,298              |
| FARO CAPITAL F INV. EN RETAIL          | 2,340,252            | 0                 | 2,340,252            |
| FARO CAPITAL                           | 9,318,663            | 0                 | 9,318,663            |
| <b>MERCADO EXTERNO</b>                 | <b>970,760,281</b>   | <b>0</b>          | <b>970,760,281</b>   |
| Depósitos a la Vista                   | 4,106                | 0                 | 4,106                |
| FLAR                                   | 168,884,465          | 0                 | 168,884,465          |
| FONDOS DE INVERSIÓN - MCDO. EXTERNO    | 38,581,459           | 0                 | 38,581,459           |
| ADMINISTRADORES DE CARTERA             | 763,290,251          | 0                 | 763,290,251          |
| <b>TOTAL US\$</b>                      | <b>4,163,368,341</b> | <b>57,842,587</b> | <b>4,221,210,928</b> |

|                        |              |
|------------------------|--------------|
| <b>Tipo de Cambio:</b> | <b>2.981</b> |
|------------------------|--------------|

Fuente : Oficina de Gestión de Riesgos