

CARTERA POR TIPO DE INSTRUMENTO Y SECTOR DEL EMISOR
(En miles de Nuevos Soles)
Al 28-02-2020



	Fondo 0		Fondo 1		Fondo 2		Fondo 3		TOTAL	
	Monto	%	Monto	%	Monto	%	Monto	%	Monto	%
I. NACIONAL	873,852	100.65%	4,450,980	66.76%	19,812,452	56.81%	2,389,099	50.8%	27,526,384	58.4%
1. Gobierno	-	0.00%	1,907,915	28.62%	9,609,322	27.56%	2,312	0.05%	11,519,549	24.4%
Bonos Gobierno Central de la Republica	-	0.00%	1,896,156	28.44%	9,506,210	27.3%	2,312	0.05%	11,404,678	24.2%
Certificados de Deposito del BCRP	-	0.00%	-	0.00%	-	0.0%	-	0.00%	-	0.0%
GDN del Gobierno Central	-	0.00%	11,759	0.18%	103,112	0.3%	-	0.00%	114,871	0.2%
CDLD BCRP	-	0.00%	-	0.00%	-	0.0%	-	0.00%	-	0.0%
2. Sistema Financiero	873,852	100.65%	1,002,281	15.03%	2,734,583	7.84%	632,004	13.43%	5,182,235	11.0%
Acciones del Capital Social	-	0.00%	41,637	0.62%	917,935	2.63%	428,386	9.10%	1,387,958	2.9%
Bonos de Arrendamiento del Sistema Financ	-	0.00%	-	0.00%	-	0.00%	-	0.00%	-	0.0%
Bonos Subordinados del Sistema Financiero	-	0.00%	85,744	1.29%	270,157	0.77%	33,117	0.70%	389,018	0.8%
Certificados de Depósitos Seriad	277,634	31.98%	58,499	0.88%	55,627	0.16%	-	0.00%	391,760	0.8%
Cuentas Corrientes	90,447	10.42%	121,280	1.82%	337,900	0.97%	170,502	3.62%	720,129	1.5%
Depósitos a Plazo	432,089	49.77%	-	0.00%	13,485	0.04%	-	0.00%	445,575	0.9%
GDN Empresas Locales	-	0.00%	70,785	1.06%	186,986	0.54%	-	0.00%	257,771	0.5%
TD de Organismos Internacionales Emitidos I	-	0.00%	-	0.00%	-	0.00%	-	0.00%	-	0.0%
Otros Bonos Sistema Financiero	13,196	1.52%	624,337	9.36%	952,492	2.73%	-	0.00%	1,590,025	3.4%
PAPELES COMERCIALES	60,487	6.97%	-	0.00%	-	0.00%	-	0.00%	60,487	0.1%
TD de Entidades Financieras Extrajeras Emi	-	0.00%	-	0.00%	-	0.00%	-	0.00%	-	0.0%
3. Sistema no Financiero	-	0.00%	1,363,898	20.46%	5,380,192	15.4%	1,194,808	25.38%	7,938,898	16.8%
Acciones del Capital Social	-	0.00%	101,547	1.52%	1,902,821	5.5%	905,749	19.24%	2,910,117	6.2%
Acciones en el extrajero - Limite Local	-	0.00%	4,592	0.07%	85,014	0.2%	34,197	0.73%	123,803	0.3%
Acciones del Trabajo	-	0.00%	21,388	0.32%	261,496	0.7%	128,367	2.73%	411,250	0.9%
Valores representativos de Derecho sobre Ac	-	0.00%	10,985	0.16%	122,329	0.4%	94,200	2.00%	227,514	0.5%
Bonos de Empresas Privadas	-	0.00%	1,225,386	18.38%	2,901,360	8.3%	32,296	0.69%	4,159,042	8.8%
Bonos para Nuevos Proyectos	-	0.00%	-	0.00%	107,172	0.3%	-	0.00%	107,172	0.2%
Bonos de Empresas Privadas Extranjeras	-	0.00%	-	0.00%	-	0.0%	-	0.00%	-	0.0%
TD de Entidades No Financieras Extranjeras	-	0.00%	-	0.00%	-	0.0%	-	0.00%	-	0.0%
PAPELES COMERCIALES	-	0.00%	-	0.00%	-	0.00%	-	0.00%	-	0.0%
Pagares no Avalados de Largo Plazo	-	0.00%	-	0.00%	-	0.0%	-	0.00%	-	0.0%
4. Administradoras de Fondos	-	0.00%	36,353	0.55%	1,344,119	3.9%	474,131	10.07%	1,854,604	3.9%
Fondos Mutuos del Extranjero ETF Mercado I	-	0.00%	1	0.00%	-	0.0%	1	0.00%	2	0.0%
FMAE	-	0.00%	-	0.00%	84,708	0.2%	84,708	1.80%	169,417	0.4%
Fondo de Inversión Tradicionales	-	0.00%	36,352	0.55%	478,879	1.4%	39,740	0.84%	554,970	1.2%
Fondos de inversion Alternativos	-	0.00%	-	0.00%	780,532	2.2%	349,683	7.43%	1,130,215	2.4%
5. Sociedades Titulizadoras	-	0.00%	140,532	2.11%	744,237	2.1%	85,843	1.82%	970,612	2.1%
Bonos Titulizados Hipotecarios	-	0.00%	-	0.00%	-	0.0%	-	0.00%	-	0.0%
Títulos con Derecho de Participación	-	0.00%	-	0.00%	240,138	0.7%	73,058	1.55%	313,196	0.7%
Títulos con Derecho Crediticio	-	0.00%	140,532	2.11%	504,098	1.4%	12,785	0.27%	657,416	1.4%
II. EXTRANJERO	-	0.00%	2,517,284	37.76%	15,348,390	44.01%	2,350,091	49.92%	20,215,765	42.9%

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	Fondo 0		Fondo 1		Fondo 2		Fondo 3		TOTAL	
	Monto	%	Monto	%	Monto	%	Monto	%	Monto	%
1. Gobierno	-	0.00%	607,755	9.12%	1,190,052	3.4%	-	0.00%	1,797,808	3.8%
Títulos de Deuda Emitidos por Estados del E:	-	0.00%	607,755	9.12%	1,190,052	3.4%	-	0.00%	1,797,808	3.8%
2. Sistema Financiero	-	0.00%	164,843	2.47%	384,968	1.1%	93,451	1.99%	643,262	1.4%
Acciones en el Extranjero	-	0.00%	-	0.00%	-	0.0%	-	0.00%	-	0.0%
Valores representativos de Derecho sobre Ac	-	0.00%	-	0.00%	-	0.0%	-	0.00%	-	0.0%
Bonos del Sistema Financiero Extranjero	-	0.00%	121,058	1.82%	72,485	0.2%	-	0.00%	193,543	0.4%
Cuentas Corrientes del Exterior	-	0.00%	20,153	0.30%	135,237	0.4%	39,598	0.84%	194,988	0.4%
Depósitos Overnight - CMS	-	0.00%	23,632	0.35%	177,246	0.51%	53,853	1.14%	254,731	0.5%
Fondos Mutuos del Extranjero	-	0.00%	-	0.00%	-	0.0%	-	0.00%	-	0.0%
Titu deuda emitido x organismo Internaci	-	0.00%	-	0.00%	-	0.0%	-	0.00%	-	0.0%
3. Sistema no Financiero	-	0.00%	523,006	7.84%	784,797	2.3%	-	0.00%	1,307,803	2.8%
Acciones en el Extranjero	-	0.00%	-	0.00%	-	0.0%	-	0.00%	-	0.0%
Valores representativos de Derecho sobre Ac	-	0.00%	-	0.00%	-	0.0%	-	0.00%	-	0.0%
Bonos de Empresas Privadas Extranjeras	-	0.00%	314,683	4.72%	290,992	0.8%	-	0.00%	605,675	1.3%
Titulos de Empresas Publicas Extranjeras	-	0.00%	208,324	3.12%	493,805	1.4%	-	0.00%	702,128	1.5%
4. Administradoras de Fondos	-	0.00%	1,221,679	18.32%	12,988,573	37.2%	2,256,640	47.94%	16,466,892	34.9%
Fondo de Inversión del Extranjero	-	0.00%	-	0.00%	1,953,625	5.6%	461,212	9.80%	2,414,837	5.1%
Fondos Mutuos del Extranjero	-	0.00%	1,221,679	18.32%	11,034,948	31.6%	1,795,428	38.14%	14,052,055	29.8%
III. Operaciones en Tránsito	-5,661.88	-0.65%	-301,056	-4.52%	-287,704	-0.8%	-31,933	-0.68%	-626,354	-1.3%
Total	868,190.55	100.00%	6,667,208.71	100.00%	34,873,138.66	100.0%	4,707,257.33	100.0%	47,115,795	100.0%

CATEGORÍA DE RIESGO DE INV
(En miles de Nuevos Soles)
Al 28-02-2020

	Fondo 0		Fondo 1		Fondo 2		Fondo 3	
	Monto	%	Monto	%	Monto	%	Monto	%
I. INVERSIONES LOCALES	873 852	100.65%	4 450 980	66.76%	19 812 452	56.81%	2 389 099	50.75%
Instrumentos de Corto Plazo	770 210	88.71%	58 499	0.88%	69 112	0.20%	-	0.00%
CP-1	770 210	88.71%	58 499	0.88%	69 112	0.20%	-	0.00%
CP-2		0.00%		0.00%	-	0.00%		0.00%
A-1+		0.00%	-	0.00%		0.00%		0.00%
Instrumentos de Largo Plazo	13 196	1.52%	2 149 211	32.24%	5 265 516	15.10%	138 471	2.94%
AAA	12 176	1.40%	562 232	8.43%	914 065	2.62%	-	0.00%
AA	1 021	0.12%	594 677	8.92%	1 029 184	2.95%	33 117	0.70%
A	-	0.00%	10 677	0.16%	50 124	0.14%	-	0.00%
A-	-	0.00%	11 759	0.18%	103 112	0.30%	-	0.00%
AF	-	0.00%	-	0.00%	-	0.00%	-	0.00%
AAF	-	0.00%	-	0.00%	240 138	0.69%	73 058	1.55%
BBB+	-	0.00%	77 285	1.16%	186 986	0.54%	-	0.00%
BBB	-	0.00%	-	0.00%	-	0.00%	-	0.00%
BBB(e)	-	0.00%	392 035	5.88%	943 459	2.71%	-	0.00%
B(e)	-	0.00%	20 142	0.30%	20 470	0.06%	-	0.00%
CCC(e)	-	0.00%	59 977	0.90%	218 499	0.63%	32 296	0.69%
E-LP	-	0.00%	-	0.00%	606	0.00%	-	0.00%
BB(e)	-	0.00%	420 428	6.31%	1 558 872	4.47%	-	0.00%
Instrumentos de LP del	-	0.00%	9 331	0.14%	-	0.00%	12 785	0.27%
AAA(e)	-	0.00%	-	8.43%	-	0.00%	-	0.00%
A(e)	-	0.00%	-	0.00%	-	0.00%	-	0.00%
BBB(e)	-	0.00%	9 331	0.14%	-	0.00%	12 785	0.27%
BB(e)	-	0.00%	-	0.00%	-	0.00%	-	0.00%
AAA	-	0.00%	-	0.00%	-	0.00%	-	0.00%
AA	-	0.00%	-	0.00%	-	0.00%	-	0.00%
A-	-	0.00%	-	0.00%	-	0.00%	-	0.00%
BBB+	-	0.00%	-	0.00%	-	0.00%	-	0.00%
Cuotas de Participación de	-	0.00%	-	0.00%	780 532	2.24%	349 683	7.43%
A	-	0.00%	-	0.00%	370 109	1.06%	118 898	2.53%
BBB	-	0.00%	-	0.00%	249 551	0.72%	125 533	2.67%
BB	-	0.00%	-	0.00%	-	0.00%	-	0.00%
E / V	-	0.00%	-	0.00%	-	0.00%	-	0.00%
4 (5)	-	0.00%	-	0.00%	160 872	0.46%	105 251	2.24%
Instrumentos sin Categoría de	-	0.00%	2 112 659	31.69%	13 359 392	38.31%	1 717 659	36.49%
Títulos de Deuda del Gobi	-	0.00%	1 896 156	28.44%	9 506 210	27.26%	2 312	0.05%

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(En miles de Nuevos Soles)
Al 28-02-2020

	Fondo 0		Fondo 1		Fondo 2		Fondo 3	
	Monto	%	Monto	%	Monto	%	Monto	%
Certificados Banco Centra	-	0.00%	-	0.00%	-	0.00%	-	0.00%
Fondos Mutuos	-	0.00%	36 353	0.55%	563 587	1.62%	124 449	2.64%
Acciones y Valores repres	-	0.00%	180 149	2.70%	3 289 595	9.43%	1 590 898	33.80%
Cuenta Corriente	90 447	10.42%	121 280	1.82%	337 900	0.97%	170 502	3.62%
II. INVERSIONES EN EL EXTERIOR	-	0.00%	2 517 284	37.76%	15 348 390	44.01%	2 350 091	49.92%
Instrumentos de Inversión de	-	0.00%	51 043	0.77%	314 298	0.90%	53 853	1.14%
A-1+	-	0.00%	-	0.00%	-	0.00%	-	0.00%
A-1	-	0.00%	23 632	0.35%	177 246	0.51%	53 853	1.14%
CP -2	-	0.00%	27 411	0.41%	137 053	0.39%	-	0.00%
A-2	-	0.00%	-	0.00%	-	0.00%	-	0.00%
Instrumentos de Inversión de	-	0.00%	1 224 409	18.36%	1 910 281	5.48%	-	0.00%
AAA	-	0.00%	-	0.00%	48	0.00%	-	0.00%
AA+	-	0.00%	-	0.00%	-	0.00%	-	0.00%
A+	-	0.00%	-	0.00%	1 764	0.01%	-	0.00%
A	-	0.00%	-	0.00%	-	0.00%	-	0.00%
A-	-	0.00%	-	0.00%	-	0.00%	-	0.00%
BBB+	-	0.00%	385 695	5.78%	673 524	1.93%	-	0.00%
BBB	-	0.00%	544 149	8.16%	688 073	1.97%	-	0.00%
BB	-	0.00%	294 565	4.42%	546 872	1.57%	-	0.00%
B	-	0.00%	-	0.00%	-	0.00%	-	0.00%
Instrumentos sin Categoría de	-	0.00%	1 221 679	18.32%	12 988 573	37.25%	2 256 640	47.94%
Fondos Mutuos (4)	-	0.00%	1 221 679	18.32%	12 988 573	37.25%	2 256 640	47.94%
Acciones y Valores representativos sobre Acc	-	0.00%	-	0.00%	-	0.00%	-	0.00%
Cuenta Corriente	-	0.00%	20 153	0.30%	135 237	0.39%	39 598	0.84%
III. OPERACIONES EN TRÁNSITO	(5 662)	-0.65%	(301 056)	-4.52%	(287 704)	-0.83%	(31 933)	-0.68%
TOTAL	868 191	100.00%	6 667 209	100.00%	34 873 139	100.00%	4 707 257	100.00%

(1) Financian actividad desarrollada en el país.

(2) Incluye inversiones en Bonos Estructurados cuyo capital protegido corresponde a Instrumentos de Deuda del Gobierno Central.

(3) Incluye Depósitos Overnight y Certificados de Depósito con Negociación Restringida del BCRP.

(4) Incluye la participación de las AFP en Fondos Mutuos Alternativos.

(5) Categoría de riesgo equivalente para acciones y valores representativos de derechos sobre acciones, según lo indicado en el Anexo IV de la Circular N° AFP-044-2004

(e) Clasificación de riesgo otorgada por empresas Clasificadoras del Exterior.

Nota: Las Categorías E y E(e) corresponden a los Títulos que no tienen información suficiente y las categorías V y V(e) se asignan cuando la categoría de riesgo ha sido observada, por considerar que el instrumento tiene una categoría de riesgo correspondiente al grado especulativo.

CARTERA POR EMISOR Y TIPO DE INSTRUMENTO

(En miles de Nuevos Soles)

Al 28-02-2020

	Fondo 0		Fondo 1		Fondo 2		Fondo 3		TOTAL	
	Monto	%	Monto	%	Monto	%	Monto	%	Monto	%
I. Nacional	873,852	100.652%	4,450,980	66.76%	19,812,452	56.81%	2,389,099	50.75%	27,526,384	58.42%
1. Gobierno	-		1,907,915	28.62%	9,609,322	27.56%	2,312	0.05%	11,519,549	24.45%
BCRP	-		-		-		-		-	
CD BCRP	-		-		-		-		-	
CDLD BCRP	-		-		-		-		-	
GOB.CENTRAL	-		1,907,915	28.62%	9,609,322	27.56%	2,312	0.05%	11,519,549	24.45%
GDN GOB CEN	-		11,759	0.18%	103,112	0.30%	-		114,871	0.24%
BONOS GOB.CEN.	-		1,896,156	28.44%	9,506,210	27.26%	2,312	0.05%	11,404,678	24.21%
2. Sistema Financiero	873,852	100.652%	1,002,281	15.03%	2,734,583	7.84%	632,004	13.43%	5,199,142	11.03%
CITIBANK	96	0.011%	15	0.00%	5,674	0.02%	4	0.00%	5,789	0.01%
CTAS.CTES.	96	0.011%	15	0.00%	5,674	0.02%	4	0.00%	5,789	0.01%
BANCO CONTINENTAL	190,605	21.954%	265,007	3.97%	518,621	1.49%	117,098	2.49%	1,091,331	2.32%
BON.ARR.FIN.	-		-		-		-		-	
BON.SUB.FIN.	-		-		34,739	0.10%	-		34,739	0.07%
OTRO BONOS SIST	12,176	1.402%	126,161	1.89%	155,118	0.44%	-		293,454	0.62%
ACC.CAP.SOCIAL	-		8,958	0.13%	176,650	0.51%	111,742	2.37%	297,350	0.63%
CTAS.CTES.	14,398	1.658%	83,810	1.26%	96,488	0.28%	5,355	0.11%	200,051	0.42%
DEP.A PLAZO	131,447	15.140%	-		-		-		131,447	0.28%
CD SERIADOS	32,585	3.753%	46,078	0.69%	55,627	0.16%	-		134,290	0.29%
BANCO DE CREDITO DEL PERU	14,726	1.696%	252,619	3.79%	519,793	1.49%	24,574	0.52%	811,713	1.72%
BON.ARR.FIN.	-		-		-		-		-	
BON.SUB.FIN.	-		16,016	0.24%	73,213	0.21%	-		89,230	0.19%
OTRO BONOS SIST	-		221,419	3.32%	353,547	1.01%	-		574,965	1.22%
CTAS.CTES.	11,607	1.337%	15,184	0.23%	93,033	0.27%	24,574	0.52%	144,399	0.31%
DEP.A PLAZO	3,119	0.359%	-		-		-		3,119	0.01%
CD INDIVIDUAL	-		-		-		-		-	
BANCO DE LA NACION	-		16,626	0.25%	15,438	0.04%	-		32,065	0.07%
BON.SUB.FIN.	-		16,626	0.25%	15,438	0.04%	-		32,065	0.07%
BANCO FALABELLA	19,660	2.264%	-		-		-		19,660	0.04%
DEP.A PLAZO	-		-		-		-		-	
CD SERIADOS	19,660	2.264%	-		-		-		19,660	0.04%
BANCO FINANCIERO DEL PERU S.A.	-		-		-		-		-	
OTRO BONOS SIST	-		-		-		-		-	
BANCO GNB Perú	88,843	10.233%	-		5,191	0.01%	-		94,034	0.20%
DEP.A PLAZO	63,559	7.321%	-		5,191	0.01%	-		68,750	0.15%
CD SERIADOS	25,284	2.912%	-		-		-		25,284	0.05%
BANCO INTERAMERICANO DE FINAN	81,455	9.382%	13,294	0.20%	6,249	0.02%	1,052	0.02%	102,050	0.22%
BON.SUB.FIN.	-		12,093	0.18%	-		-		12,093	0.03%
BON.ARR.FIN.	-		-		-		-		-	
CTAS.CTES.	11,282	1.299%	1,201	0.02%	6,249	0.02%	1,052	0.02%	19,784	0.04%
DEP.A PLAZO	-		-		-		-		-	
CD INDIVIDUAL	70,173	8.083%	-		-		-		70,173	0.15%
BANCO INTERAMERICANO DE DESA	-		-		-		-		-	
ORG INT LOC	-		-		-		-		-	
BANCO INTERNACIONAL DEL PERU	64,339	7.411%	34,431	0.52%	183,046	0.52%	132,143	2.81%	413,959	0.88%
BON.SUB.FIN.	-		21,510	0.32%	125,112	0.36%	-		146,622	0.31%
CD SERIADOS	-		-		-		-		-	
OTRO BONOS SIST	-		6,500	0.10%	-		-		6,500	0.01%
ACC.CAP.SOCIAL	-		-		-		-		-	
CTAS.CTES.	51,169	5.894%	6,420	0.10%	57,934	0.17%	132,143	2.81%	247,667	0.53%
DEP.A PLAZO	13,170	1.517%	-		-		-		13,170	0.03%
DEP ON CMS	-		-		-		-		-	
BANCO MIBANCO	147,579	16.998%	1,424	0.02%	8,294	0.02%	-		157,297	0.33%
OTRO BONOS SIST	-		-		-		-		-	
BON.SUB.FIN.	-		1,424	0.02%	-		-		1,424	0.00%

CARTERA POR EMISOR Y TIPO DE INSTRUMENTO

(En miles de Nuevos Soles)

Al 28-02-2020

	Fondo 0		Fondo 1		Fondo 2		Fondo 3		TOTAL	
	Monto	%	Monto	%	Monto	%	Monto	%	Monto	%
DEP.A PLAZO	147,579	16.998%	-		8,294	0.02%	-		155,873	0.33%
BANCO LATINOAMERICANO DE EXP	-		-		-		-		-	
FIN EXT LOC	-		-		-		-		-	
BANCO RIPLEY S.A.	31,263	3.601%	-		-		-		31,263	0.07%
CD SERIADOS	31,263	3.601%	-		-		-		31,263	0.07%
DEP.A PLAZO	-		-		-		-		-	
SANTANDER PERÚ	-		7,155	0.11%	10,222	0.03%	-		-	
DEP.A PLAZO	-		-		-		-		-	
OTRO BONOS SIST	-		7,155	0.11%	10,222	0.03%	-		17,377	0.04%
BON.ARR.FIN.	-		-		-		-		-	
BANCO SCOTIABANK DEL PERU S.A.	37,005	4.262%	14,650	0.22%	82,159	0.24%	9,162	0.19%	142,976	0.30%
BON.SUB.FIN.	-		-		-		-		-	
OTRO BONOS SIST	-		-		-		-		-	
ACC.CAP.SOCIAL	-		-		3,637	0.01%	1,789	0.04%	5,426	0.01%
CTAS.CTES.	1,895	0.218%	14,650	0.22%	78,522	0.23%	7,373	0.16%	102,440	0.22%
DEP.A PLAZO	35,110	4.044%	-		-		-		35,110	0.07%
DEP ON CMS	-		-		-		-		-	
OTRO BONOS SIST	-		-		-		-		-	
CREDICORP	-		23,519	0.35%	475,490	1.36%	157,459	3.35%	656,468	1.39%
ACC.CAP.SOCIAL	-		23,519	0.35%	475,490	1.36%	157,459	3.35%	656,468	1.39%
CORPORACIÓN ANDINA DE FOMEN	-		-		-		-		-	
ORG INT LOC	-		-		-		-		-	
CORPORACION FINANCIERA DE DES	31,655	3.646%	79,269	1.19%	78,843	0.23%	-		189,767	0.40%
BON.SUB.FIN.	-		-		8,554	0.02%	-		8,554	0.02%
OTRO BONOS SIST	-		79,269	1.19%	70,289	0.20%	-		149,557	0.32%
CD SERIADOS	-		-		-		-		-	
PAPELES COMERCIALES	31,655	3.646%	-		-		-		31,655	0.07%
CREDISCOTIA FINANCIERA	62,601	7.210%	4,973	0.07%	-		33,117	0.70%	100,690	0.21%
OTRO BONOS SIST	-		-		-		-		-	
CD SERIADOS	24,494	2.821%	-		-		-		24,494	0.05%
BON.SUB.FIN.	-		4,973	0.07%	-		33,117	0.70%	38,090	0.08%
DEP.A PLAZO	38,107	4.389%	-		-		-		38,107	0.08%
Edpyme Santander Consumo Perú S	28,831	3.321%	-		-		-		28,831	0.06%
PAPELES COMERCIALES	28,831	3.321%	-		-		-		28,831	0.06%
Financiera Confianza S.A.A.	4,422	0.509%	-		-		-		4,422	0.01%
CD SERIADOS	4,422	0.509%	-		-		-		4,422	0.01%
Financiera Oh	42,887		41,911	0.63%	-		-		84,798	0.18%
CD SERIADOS	42,887		-		-		-		42,887	0.09%
OTRO BONOS SIST	-		41,911	0.63%	-		-		41,911	0.09%
Fondo Mivivienda S.A.	-		176,523	2.65%	368,439	1.06%	-		544,962	1.16%
OTRO BONOS SIST	-		105,738	1.59%	181,453	0.52%	-		287,192	0.61%
GDN EMP LOC	-		70,785	1.06%	186,986	0.54%	-		257,771	0.55%
INTERGROUP FINANCIAL SERVICES C	-		9,160	0.14%	262,158	0.75%	157,395	3.34%	428,713	0.91%
ACC.CAP.SOCIAL	-		9,160	0.14%	262,158	0.75%	157,395	3.34%	428,713	0.91%
OTRO BONOS SIST	-		-		-		-		-	
IFH PERU LTD	-		19,244	0.29%	181,863	0.52%	-		201,108	0.43%
FIN EXT LOC	-		19,244	0.29%	181,863	0.52%	-		201,108	0.43%
INTERSEGURO	-		13,101	0.20%	13,101	0.04%	-		26,202	0.06%
BON.SUB.FIN.	-		13,101	0.20%	13,101	0.04%	-		26,202	0.06%
DEUTSCHE BANK AG LONDON - LOC	-		-		-		-		-	
OTRO BONOS SIST	-		-		-		-		-	
EDYFICAR S.A.	-		-		-		-		-	
BON.SUB.FIN.	-		-		-		-		-	
OTRO BONOS SIST	-		-		-		-		-	
DEP.A PLAZO	-		-		-		-		-	

CARTERA POR EMISOR Y TIPO DE INSTRUMENTO

(En miles de Nuevos Soles)

Al 28-02-2020

	Fondo 0		Fondo 1		Fondo 2		Fondo 3		TOTAL	
	Monto	%	Monto	%	Monto	%	Monto	%	Monto	%
FINANCIERA UNO S.A.	-		-		-		-		-	
CD SERIADOS	-		-		-		-		-	
Compartamos Financiera S.A.	27,887	3.212%	29,360	0.44%	-		-		57,246	0.12%
CD SERIADOS	26,866	3.094%	12,421	0.19%	-		-		39,287	0.08%
OTRO BONOS SIST	1,021	0.118%	16,939	0.25%	-		-		17,960	0.04%
3. Sistema no Financiero	-		1,363,898	20.46%	5,380,192	15.43%	1,194,808	25.38%	7,938,898	16.85%
ALICORP S.A.	-		-		-		-		-	
ACC.CAP.SOCIAL	-		14,487	0.22%	434,348	1.25%	210,380	4.47%	659,215	1.40%
BON.EMP.PRIV.	-		93,709	1.41%	122,562	0.35%	-		216,271	0.46%
CAMPOSOL S.A.	-		-		-		-		-	
BON.EMP.PRIV.	-		-		-		-		-	
CEMENTOS PACASMAYO S.A.A.	-		-		-		-		-	
BON.EMP.PRIV.	-		-		-		-		-	
ACC.TRABAJO	-		-		-		-		-	
ACC.CAP.SOCIAL	-		6,311	0.09%	79,426	0.23%	77,047	1.64%	162,785	0.35%
ADR	-		4,723	0.07%	8,534	0.02%	28,524	0.61%	41,781	0.09%
CEMENTOS YURA S.A.	-		-		-		-		-	
BON.EMP.PRIV.	-		-		-		-		-	
CENCOSUD S.A. PERU	-		-		-		-		-	
NO FIN.EXT.LOC	-		-		-		-		-	
CERRO DEL AGUILA S.A.	-		-		-		-		-	
BON.EMP.PRIV.	-		-		-		-		-	
CIA MINERA ATACCOCHA	-		-		-		-		-	
ACC.CAP.SOCIAL	-		-		-		-		-	
CIA MINERA BUENAVENTURA	-		-		-		-		-	
ACC.CAP.SOCIAL	-		-		-		-		-	
ADR	-		3,839	0.06%	88,265	0.25%	23,946	0.51%	116,051	0.25%
COMPAÑIA NACIONAL DE CHOCOLATE	-		-		-		-		-	
NO FIN.EXT.LOC	-		-		-		-		-	
Cineplex S.A.	-		-		-		-		-	
BONOS DE EMPRESAS PRIVADAS	-		-		2,099	0.01%	-		2,099	0.00%
CONSORCIO TRANSMANTARO S.A.	-		-		-		-		-	
BONOS DE EMPRESAS PRIVADAS	-		-		-		-		-	
CONCESIONARIA TRASVASE OLMOS	-		-		-		-		-	
BON.EMP.PRIV.	-		-		53,611	0.15%	-		53,611	0.11%
CORPORACION PRIMAX S.A.	-		-		-		-		-	
BON.EMP.PRIV.	-		123,670	1.85%	217,194	0.62%	-		340,864	0.72%
COSAPI	-		-		-		-		-	
BON.EMP.PRIV.	-		-		12,072	0.03%	-		12,072	0.03%
EMP DE DIST. ELECT. LIMA NORTE	-		-		-		-		-	
BON.EMP.PRIV.	-		90,045	1.35%	-		-		90,045	0.19%
ACC.CAP.SOCIAL	-		86	0.00%	8,358	0.02%	8,960	0.19%	17,404	0.04%
EDEGEL S.A.	-		-		-		-		-	
BON.EMP.PRIV.	-		6,863	0.10%	-		-		6,863	0.01%
ACC.CAP.SOCIAL	-		17,610	0.26%	197,169	0.57%	95,337	2.03%	310,116	0.66%
ENERGIA DEL SUR S.A.	-		-		-		-		-	
ACC.CAP.SOCIAL	-		20,157	0.30%	271,339	0.78%	152,966	3.25%	444,462	0.94%
BON.EMP.PRIV.	-		75,340	1.13%	122,502	0.35%	-		197,842	0.42%
FALABELLA PERU SAA	-		-		-		-		-	
BON.EMP.PRIV.	-		13,807	0.21%	17,259	0.05%	-		31,067	0.07%
Fenix Power	-		-		-		-		-	
ACC.CAP.SOCIAL	-		-		-		-		-	
BON.EMP.PRIV.	-		14,933	0.22%	45,461	0.13%	-		60,393	0.13%
Ferreycorp S.A.A.	-		-		-		-		-	
ACC.CAP.SOCIAL	-		7,355	0.11%	77,939	0.22%	48,238	1.02%	133,532	0.28%

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	Monto	%	Monto	%	Monto	%	Monto	%	Monto	%
BON.EMP.PRIV.	-		-		-		-		-	
Fossal	-		-		-		-		-	
ACC.CAP.SOCIAL	-		65	0.00%	418	0.00%	471	0.01%	953	
Gas Natural de Lima y Callao S.A.	-		-		-		-		-	
BON.EMP.PRIV.	-		7,118	0.11%	18,068	0.05%	-		25,185	0.05%
GLORIA S.A.	-		-		-		-		-	
BON.EMP.PRIV.	-		-		35,164	0.10%	-		35,164	0.07%
GRANA & MONTERO S.A.	-		-		-		-		-	
ACC.CAP.SOCIAL	-		106	0.00%	1,077	0.00%	956	0.02%	2,139	0.00%
ADR	-		2,423	0.04%	25,530	0.07%	41,730	0.89%	69,683	0.15%
Gym Ferrovias S.A.	-		-		-		-		-	
BON.EMP.PRIV.	-		37,539	0.56%	48,068	0.14%	-		85,607	0.18%
H2OImos S.A.	-		-		-		-		-	
BONO NUEVO PROY	-		-		17,527	0.05%	-		17,527	0.04%
HERMES TRANSPORTES BLINDADOS	-		-		-		-		-	
BON.EMP.PRIV.	-		17,660	0.26%	-		-		17,660	0.04%
INCA RAIL S.A.C.	-		-		-		-		-	
BON.EMP.PRIV.	-		28,972	0.43%	-		-		28,972	0.06%
INGENIEROS CIVILES Y CONTRATISTAS	-		-		-		-		-	
BON.EMP.PRIV.	-		-		606	0.00%	-		606	0.00%
InRetail Peru Corp.	-		-		-		-		-	
ACC.CAP.SOCIAL	-		20,588	0.31%	516,332	1.48%	200,517	4.26%	737,437	1.57%
JR LINDLEY S.A.	-		-		-		-		-	
BON.EMP.PRIV.	-		-		27	0.00%	-		27	0.00%
KALLPA GENERACION S.A	-		-		-		-		-	
BON.EMP.PRIV.	-		3,516	0.05%	60,333	0.17%	-		63,849	0.14%
LUZ DEL SUR S.A.	-		-		-		-		-	
ACC.CAP.SOCIAL	-		10,977	0.16%	203,142	0.58%	11,570	0.25%	225,689	0.48%
BON.EMP.PRIV.	-		30,998	0.46%	132,446	0.38%	-		163,445	0.35%
MINSUR	-		-		-		-		-	
ACC.TRABAJO	-		21,388	0.32%	261,496	0.75%	128,367	2.73%	411,250	0.87%
BON.EMP.PRIV.	-		43,115	0.65%	149,691	0.43%	-		192,806	0.41%
NEXA RESOURCE	-		-		-		-		-	
ACC.EXT.LIM.LOC	-		4,592	0.07%	85,014	0.24%	34,197	0.73%	123,803	0.26%
NORVIAL S.A.	-		-		-		-		-	
BON.EMP.PRIV.	-		957	0.01%	44,212	0.13%	-		45,170	0.10%
Duke Energy Egenor S. en C. por A.	-		-		-		-		-	
BON.EMP.PRIV.	-		39,487	0.59%	84,087	0.24%	-		123,574	0.26%
PALMAS DEL ESPINO S.A.	-		-		-		-		-	
BON.EMP.PRIV.	-		59,853	0.90%	19,951	0.06%	-		79,803	0.17%
PERU LNG S.R.L.	-		-		-		-		-	
BON.EMP.PRIV.	-		-		-		-		-	
BONO NUEVO PROY	-		-		-		-		-	
PETROLEOS DEL PERU PETROPERU S.A.	-		-		-		-		-	
BON.EMP.PRIV.	-		69,145	1.04%	157,888	0.45%	-		227,032	0.48%
Planta de Reserva Fría de Generación	-		-		-		-		-	
BONO NUEVO PROY	-		-		89,645	0.26%	-		89,645	0.19%
PLUSPETROL CAMISEA S.A.	-		-		-		-		-	
BON.EMP.PRIV.	-		-		-		-		-	
Pluspetrol Lote 56 S.A.	-		-		-		-		-	
BON.EMP.PRIV.	-		-		-		-		-	
RED DE ENERGIA DEL PERU	-		-		-		-		-	
BON.EMP.PRIV.	-		-		6,204	0.02%	-		6,204	0.01%
REFINERIA LA PAMPILLA S.A.	-		-		-		-		-	
ACC.CAP.SOCIAL	-		-		-		-		-	

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	Monto	%	Monto	%	Monto	%	Monto	%	Monto	%
RUTAS DE LIMA S.A.C.	-		-		-		-		-	
BON.EMP.PRIV.	-		59,977	0.90%	218,499	0.63%	32,296	0.69%	310,772	0.66%
SAGA FALLABELLA SA	-		-		-		-		-	
BON.EMP.PRIV.	-		5,054	0.08%	-		-		5,054	0.01%
SAB MILLER PLC - PERU	-		-		-		-		-	
NO FIN.EXT.LOC	-		-		-		-		-	
San Miguel Indu	-		-		-		-		-	
BON.EMP.PRIV.	-		12,645	0.19%	60,455	0.17%	-		73,100	0.16%
SOCIEDAD MINERA EL BROCAL S.A.	-		-		-		-		-	
ACC.CAP.SOCIAL	-		-		-		-		-	
SUPERMERCADOS PERUANOS	-		-		-		-		-	
BON.EMP.PRIV.	-		-		-		-		-	
TELEFONICA DEL PERU	-		-		-		-		-	
PAGARE LP	-		-		-		-		-	
BON.EMP.PRIV.	-		171,203	2.57%	727,673	2.09%	-		898,876	1.91%
PAPELES COMERCIALES	-		-		-		-		-	
TELEFONICA MOVILES S.A.	-		-		-		-		-	
BON.EMP.PRIV.	-		-		-		-		-	
Terminales Portuarios Euroandinos	-		-		-		-		-	
BON.EMP.PRIV.	-		-		-		-		-	
TRANSPORTADORA DE GAS DEL PERU	-		-		-		-		-	
BON.EMP.PRIV.	-		-		-		-		-	
UNIÓN ANDINA DE CEMENTOS S.A.	-		-		-		-		-	
ACC.CAP.SOCIAL	-		1,236	0.02%	60,010	0.17%	44,713	0.95%	105,959	0.22%
BON.EMP.PRIV.	-		7,816	0.12%	-		-		7,816	0.02%
VOLCAN S.A. CIA MINERA	-		-		-		-		-	
ACC.CAP.SOCIAL	-		2,569	0.04%	51,955	0.15%	49,571	1.05%	104,095	0.22%
BON.EMP.PRIV.	-		20,142	0.30%	20,470	0.06%	-		40,612	0.09%
INRETAIL PHARMA S.A.	-		-		-		-		-	
BON.EMP.PRIV.	-		79,577	1.19%	261,556	0.75%	-		341,133	0.72%
Hunt Oil Company of Peru L.L.C.,	-		-		-		-		-	
BON.EMP.PRIV.	-		78,428	1.18%	210,945	0.60%	-		289,373	0.61%
Nexa Resources Perú S.A.A.	-		-		-		-		-	
ACC.CAP.SOCIAL	-		-		1,308	0.00%	5,022	0.11%	6,330	0.01%
BON.EMP.PRIV.	-		-		-		-		-	
Inversiones Nacionales de Turismo S	-		-		-		-		-	
BON.EMP.PRIV.	-		17,420	0.26%	52,259	0.15%	-		69,679	0.15%
AL INVERSIONES PALO ALTO II S. A.	-		-		-		-		-	
BONOS DE EMPRESAS PRIVADAS	-		16,397	0.25%	-		-		16,397	0.03%
4. Administradoras de Fondos	-		36,353	0.55%	1,344,119	3.85%	474,131	10.07%	1,854,604	3.94%
AC CAPITALES SAFI S.A.	-		-		-		-		-	
FON.INV.ALT	-		-		2,154	0.01%	36,844	0.78%	38,998	0.08%
BD Capital	-		-		-		-		-	
FON. INV. TRAD.	-		36,352	0.55%	181,750	0.52%	-		218,103	0.46%
BlackRock ITC P	-		-		-		-		-	
FON.INVERSION EXT.	-		1	0.00%	-		1	0.00%	2	0.00%
CARLYLE PERU FUND L.P	-		-		-		-		-	
FMAEL	-		-		84,708	0.24%	84,708	1.80%	169,417	0.36%
COMPASS GROUP SAFI S.A.	-		-		-		-		-	
FON.INV.ALT	-		-		47,565	0.14%	24,502	0.52%	72,067	0.15%
FON. INV. TRAD.	-		-		-		-		-	
CREDIFONDO S.A. S.A.F.	-		-		-		-		-	
FON.INV.ALT	-		-		45,173	0.13%	22,586	0.48%	67,760	0.14%
ENFOCA SAFI S.A.	-		-		-		-		-	
FON.INV.ALT	-		-		203,988	0.58%	-		203,988	0.43%

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	Fondo 0		Fondo 1		Fondo 2		Fondo 3		TOTAL	
	Monto	%	Monto	%	Monto	%	Monto	%	Monto	%
Faro Capital SAFI S.A.	-		-		-		-		-	
FON.INV.ALT	-		-		128,855	0.37%	64,466	1.37%	193,321	0.41%
MACROCAPITALES SAFI S.A.	-		-		-		-		-	
FON.INV.ALT	-		-		163,967	0.47%	82,054	1.74%	246,021	0.52%
FON. INV. TRAD.	-		-		155,736	0.45%	-		155,736	0.33%
SIGMA SAFI SA	-		-		-		-		-	
FON.INV.ALT	-		-		160,872	0.46%	105,251	2.24%	266,123	0.56%
FON. INV. TRAD.	-		-		141,392	0.41%	8,258	0.18%	149,650	0.32%
SUMMA SAFI SAC	-		-		-		-		-	
FON.INV.ALT	-		-		27,958	0.08%	13,979	0.30%	41,937	0.09%
Sociedad Gestora de Fondos de Inve	-		-		-		-		-	
FON.INVERSION	-		-		-		-		-	
SEAF PERU SAFI S.A.C	-		-		-		-		-	
FON.INV.ALT	-		-		-		-		-	
W CAPITAL SOCIEDAD ADMINISTR	-		-		-		-		-	
FON. INV. TRAD.	-		-		-		31,481	0.67%	31,481	0.07%
5. Sociedades Titulizadoras	-		140,532	2.11%	744,237	2.13%	85,843	1.82%	970,612	2.06%
BCP - PF Fideicomiso en Infraestruct	-		-		-		-		-	
TIT. C/D PARTIC	-		-		240,138	0.69%	73,058	1.55%	313,196	0.66%
CCR INC MT-100 DPR	-		-		-		-		-	
TIT.C/D CREDITI	-		10,677	0.16%	38,052	0.11%	-		48,729	0.10%
CONTINENTAL SENIOR TRUSTEES	-		-		-		-		-	
TIT.C/D CREDITI	-		-		1,573	0.00%	-		1,573	0.00%
CONTINENTAL SENIOR TRUSTEES II	-		-		-		-		-	
TIT.C/D CREDITI	-		-		-		-		-	
CONTINENTAL SOCIEDAD TITULIZAD	-		-		-		-		-	
TIT.C/D CREDITI	-		12,157	0.18%	30,279	0.09%	-		42,436	0.09%
CONTINENTAL TRUSTEES LTD	-		-		-		-		-	
TIT.C/D CREDITI	-		-		34,637	0.10%	-		34,637	0.07%
CREDITITULOS	-		-		-		-		-	
TIT.C/D CREDITI	-		-		101,541	0.29%	-		101,541	0.22%
BONOS TIT.HIP.	-		-		-		-		-	
CRPAO PEN TRUST	-		-		-		-		-	
TIT.C/D CREDITI	-		9,331	0.14%	-		12,785	0.27%	22,117	0.05%
CRPAO VAC TRUST 2009-100	-		-		-		-		-	
TIT.C/D CREDITI	-		15,601	0.23%	-		-		15,601	0.03%
EMBLE FINANCE CO 2	-		-		-		-		-	
TIT.C/D CREDITI	-		-		-		-		-	
IBK DPR SECURITIZADORA	-		-		-		-		-	
TIT.C/D CREDITI	-		-		-		-		-	
IIRSA NORTE FINANCE LIMITED	-		-		-		-		-	
TIT.C/D CREDITI	-		-		-		-		-	
InRetail Shoppi	-		-		-		-		-	
TIT.C/D CREDITI	-		29,595	0.44%	87,741	0.25%	-		117,336	
INRETAIL CONSUMER	-		-		-		-		-	
TIT.C/D CREDITI	-		-		-		-		-	
INTEROCEANICA IV FINANCE	-		-		-		-		-	
TIT.C/D CREDITI	-		-		-		-		-	
INTERPROPERTIES FINANCE TRUST	-		-		-		-		-	
TIT.C/D CREDITI	-		-		-		-		-	
LIMA METRO LINE 2 FINANCE	-		-		-		-		-	
TIT.C/D CREDITI	-		-		-		-		-	
PERU ENHACED PASS THROUGH FIN	-		-		-		-		-	
TIT.C/D CREDITI	-		-		-		-		-	
RED DORSAL FINANCE LIMITED	-		-		-		-		-	

CARTERA POR EMISOR Y TIPO DE INSTRUMENTO

(En miles de Nuevos Soles)

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	Fondo 0		Fondo 1		Fondo 2		Fondo 3		TOTAL	
	Monto	%	Monto	%	Monto	%	Monto	%	Monto	%
TIT.C/D CREDITI	-		21,210	0.32%	77,770	0.22%	-		98,980	0.21%
SCOTIA SOCIEDAD TITULIZADORA S.	-		-		-		-		-	
TIT.C/D CREDITI	-		41,961	0.63%	132,507	0.38%	-		174,467	0.37%
Scotia Bank Peru DPR Finance Comp	-		-		-		-		-	
TIT.C/D CREDITI	-		-		-		-		-	
SCOTIBANK FIDEICOMISO DE INFRA	-		-		-		-		-	
TIT. C/D PARTIC	-		-		-		-		-	
II. Extranjero	-		2,517,284	37.76%	15,348,390	44.01%	2,350,091	49.92%	20,215,765	42.91%
1. Gobierno	-		607,755	9.12%	1,190,052	3.41%	-		1,797,808	3.82%
MX GOBIERNO DE MEXICO	-		-		-		-		-	
TIT ESTAD EXTRA	-		371,121	5.57%	698,191	2.00%	-		1,069,311	2.27%
CL GOBIERNO DE CHILE	-		-		-		-		-	
TIT ESTAD EXTRA	-		-		1,764	0.01%	-		1,764	0.00%
CO GOBIERNO DE COLOMBIA	-		-		-		-		-	
TIT ESTAD EXTRA	-		690	0.01%	4,451	0.01%	-		5,141	0.01%
BR GOBIERNO DE BRAZIL	-		-		-		-		-	
TIT ESTAD EXTRA	-		235,945	3.54%	485,646	1.39%	-		721,591	2.07%
US TRESURY	-		-		-		-		-	
TIT ESTAD EXTRA	-		-		-		-		-	
2. Sistema Financiero	-		164,843	2.47%	384,968	1.10%	93,451	1.99%	643,262	1.37%
Banco BTG Pactual S.A.	-		-		-		-		-	
BON SIS FIN EXT	-		-		-		-		-	
Banco BBVA COLOMBIA S.A.	-		-		-		-		-	
BON SIS FIN EXT	-		-		-		-		-	
Banco Davivienda S.A.	-		-		-		-		-	
BON SIS FIN EXT	-		-		-		-		-	
BANCO DO BRASIL	-		-		-		-		-	
BON SIS FIN EXT	-		-		-		-		-	
Banco de Bogotá S.A.A.	-		-		-		-		-	
BON SIS FIN EXT	-		-		-		-		-	
BANCO SANTANDER MEXICO SA	-		-		-		-		-	
BON SIS FIN EXT	-		59,523	0.89%	12,235	0.04%	-		71,759	0.15%
BANCOLOMBIA S.A.	-		-		-		-		-	
BON SIS FIN EXT	-		28,851	0.43%	33,048	0.09%	-		61,899	0.13%
BBVA Bancomer S.A.	-		-		-		-		-	
BON SIS FIN EXT	-		32,684	0.49%	27,202	0.08%	-		59,886	0.13%
BANCO ITAU UNIBANCO HOLDING	-		-		-		-		-	
BON SIS FIN EXT	-		-		-		-		-	
Banco Santander de Brasil S.A.	-		-		-		-		-	
BON SIS FIN EXT	-		-		-		-		-	
BROWN BROTHERS	-		-		-		-		-	
CTA CTE EXT	-		1,130	0.02%	5,620	0.02%	44	0.00%	6,794	0.01%
CENTRAL AMERICAN BANK FOR ECO	-		-		-		-		-	
ORG INT EXT	-		-		-		-		-	
CITIBANK N.A.	-		-		-		-		-	
DEP ON CMS	-		23,632	0.35%	177,246	0.51%	-		200,878	0.43%
DEUTSCHE BANK AG	-		-		-		-		-	
DEP ON CMS	-		-		-		-		-	
Financiera de Desarrollo Territorial S	-		-		-		-		-	
BON SIS FIN EXT	-		-		-		-		-	
Grupo Aval Acciones y Valores S.A.	-		-		-		-		-	
BON SIS FIN EXT	-		-		-		-		-	
ADS	-		-		-		-		-	
GRUPO FINANCIERO SANTANDER M	-		-		-		-		-	
ADS	-		-		-		-		-	

CARTERA POR EMISOR Y TIPO DE INSTRUMENTO

(En miles de Nuevos Soles)

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	Fondo 0		Fondo 1		Fondo 2		Fondo 3		TOTAL	
	Monto	%	Monto	%	Monto	%	Monto	%	Monto	%
GRUPO DE INVERSIONES SURAMER	-		-		-		-		-	
BON SIS FIN EXT	-		-		-		-		-	
JP Morgan Bank	-		-		-		-		-	
DEP ON CMS	-		-		-		-		-	
IFH PERU LTD	-		-		-		-		-	
BON SIS FIN EXT	-		-		-		-		-	
MASTERCARD INC	-		-		-		-		-	
ACC EXTRANJERO	-		-		-		-		-	
MERRILL LYNCH & CO. INC	-		-		-		-		-	
BON SIS FIN EXT	-		-		-		-		-	
MORGAN STANLEY	-		-		-		-		-	
BON SIS FIN EXT	-		-		-		-		-	
A NZ Bank Group	-		-		-		-		-	
DEP ON CMS	-		-		-		53,853	1.14%	53,853	0.11%
SOCIETE GENERALE	-		-		-		-		-	
CTA CTE EXT	-		19,023	0.29%	129,618	0.37%	39,554	0.84%	188,194	0.40%
Sura Asset Mana	-		-		-		-		-	
BON SIS FIN EXT	-		-		-		-		-	
CITIBANK N.A.	-		-		-		-		-	
DEP ON CMS	-		-		-		-		-	
The Bank of Nova Scotia	-		-		-		-		-	
DEP ON CMS	-		-		-		-		-	
State Street Corporation	-		-		-		-		-	
FONDOS MUTUOS DEL EXTRA	-		-		-		-		-	
3. Sistema no Financiero	-		523,006	7.84%	784,797	2.25%	-		1,307,803	2.78%
AMERICA MOVIL SAB DE CV	-		-		-		-		-	
BON EMP PRI EXT	-		-		-		-		-	
BRF Brasil Foods S.A.	-		-		-		-		-	
BON EMP PRI EXT	-		-		-		-		-	
Cemex S.A.B. de C.V.	-		-		-		-		-	
ACC EXTRANJERO	-		-		-		-		-	
ADS	-		-		-		-		-	
CENCOSUD SA	-		-		-		-		-	
BON EMP PRI EXT	-		-		-		-		-	
COMPAÑIA VALE OVERSEAS LIMITE	-		-		-		-		-	
BON EMP PRI EXT	-		-		-		-		-	
ECOPETROL S.A	-		-		-		-		-	
BON EMP PRI EXT	-		-		1,258	0.00%	-		1,258	0.00%
EL PUERTO DE LIVERPOOL	-		-		-		-		-	
BON EMP PRI EXT	-		108	0.00%	271	0.00%	-		379	0.00%
ELEMENTIA SAB	-		-		-		-		-	
BON EMP PRI EXT	-		-		67	0.00%	-		67	0.00%
EMGESA S.A. E.S.P	-		-		-		-		-	
BON EMP PRI EXT	-		-		-		-		-	
EMPRESA PUBLICA DE MEDELLIN	-		-		-		-		-	
BON EMP PRI EXT	-		208,324	3.12%	493,805	1.42%	-		702,128	1.49%
EOG RESOURDES INC	-		-		-		-		-	
ACC EXTRANJERO	-		-		-		-		-	
FIBRIA	-		-		-		-		-	
BON EMP PRI EXT	-		-		2,608	0.01%	-		-	
FRESNILLO	-		-		-		-		-	
BON EMP PRI EXT	-		-		-		-		-	
GERDAU S.A.	-		-		-		-		-	
ADS	-		-		-		-		-	
GRUPO FINANCIERO SANTANDER M	-		-		-		-		-	

CARTERA POR EMISOR Y TIPO DE INSTRUMENTO

(En miles de Nuevos Soles)

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	Fondo 0		Fondo 1		Fondo 2		Fondo 3		TOTAL	
	Monto	%	Monto	%	Monto	%	Monto	%	Monto	%
ADS	-		-		-		-		-	
GRUPO TELEVISIA S. A.	-		-		-		-		-	
BON EMP PRI EXT	-		-		-		-		-	
GYM FERROVIAS S.A.	-		-		-		-		-	
BON EMP PRI EXT	-		-		-		-		-	
INKIA ENERGY LIMITED	-		-		-		-		-	
BON EMP PRI EXT	-		4,955	0.07%	2,312	0.01%	-		-	
ICMPC	-		-		-		-		-	
BON EMP PRI EXT	-		692	0.01%	-		-		-	
LAN AIRLINES S.A.	-		-		-		-		-	
ADS	-		-		-		-		-	
Meritage Homes Corporation	-		-		-		-		-	
ACC EXTRANJERO	-		-		-		-		-	
Nexa Resources S.A.	-		-		-		-		-	
BON EMP PRI EXT	-		-		-		-		-	
OLEODUCTO CENTRAL SA	-		-		-		-		-	
BON EMP PRI EXT	-		-		-		-		-	
ODEBRECHT FINANCE LTD	-		-		-		-		-	
BON EMP PRI EXT	-		-		-		-		-	
ODEBRECHT OLEO E GAS S.A.	-		-		-		-		-	
BON EMP PRI EXT	-		-		-		-		-	
PACIFIC RUBIALES ENERGY CORP	-		-		-		-		-	
ACC EXTRANJERO	-		-		-		-		-	
BON EMP PRI EXT	-		-		-		-		-	
S.A.C.I. FALABELLA S.A.	-		-		-		-		-	
BON EMP PRI EXT	-		-		-		-		-	
Southern Copper Corporation	-		-		-		-		-	
ACC EXTRANJERO	-		-		-		-		-	
BON EMP PRI EXT	-		117,166	1.76%	85,793	0.25%	-		202,959	0.43%
Vale S.A.	-		-		-		-		-	
BON EMP PRI EXT	-		-		-		-		-	
Suzano Austria GmbH	-		-		-		-		-	
BON EMP PRI EXT	-		75,580	1.13%	68,709	0.20%	-		144,290	0.31%
TAM CAPITAL 3 INC	-		-		-		-		-	
BON EMP PRI EXT	-		-		-		-		-	
TELEMAR NORTE LESTE S.A.	-		-		-		-		-	
BON EMP PRI EXT	-		-		-		-		-	
Industrias Peñoles S.A.B. de C.V.	-		-		-		-		-	
BON EMP PRI EXT	-		45,465	0.68%	16,237	0.05%	-		61,702	0.13%
Minera México, S.A. de C.V.	-		-		-		-		-	
BON EMP PRI EXT	-		70,716	1.06%	113,736	0.33%	-		184,452	0.39%
4. Administradoras de Fondos	-		1,221,679	18.32%	12,988,573	37.25%	2,256,640	47.94%	16,466,892	34.95%
ABERDEEN ASSET MANAGEMENT AS	-		-		-		-		-	
FONDO MUTUO EXT.	-		-		-		0	0.00%	0	0.00%
ALLIANZ GLOBAL INVESTORS	-		-		-		-		-	
FONDO MUTUO EXT.	-		-		-		-		-	
Apax IX GP Co. Limited	-		-		-		-		-	
FMAE	-		-		177,490	0.51%	-		177,490	0.38%
Arias Resource Capital GP II Ltd.	-		-		-		-		-	
FMAE	-		-		56,544	0.16%	56,544	1.20%	113,088	0.24%
Arias Resource Capital GP Ltd.	-		-		-		-		-	
FMAE	-		-		24,307	0.07%	16,071	0.34%	40,378	0.09%
Ashmore Investment Management I	-		-		-		-		-	
FONDO MUTUO EXT	-		118,280	1.77%	216,069	0.62%	-		334,349	
BlackRock AMAG	-		-		-		-		-	

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	Monto	%	Monto	%	Monto	%	Monto	%	Monto	%
FONDO MUTUO EXT.	-		-		-		-		-	
BlackRock Asset Management Irelar	-		-		-		-		-	
FONDO MUTUO EXT.	-		-		-		-		-	
BANK OF NEW YORK	-		-		-		-		-	
FONDO MUTUO EXT.	-		-		-		-		-	
BlackRock Fund Advisors	-		-		-		-		-	
FONDO MUTUO EXT.	-		206,166	3.09%	4,203,822	12.05%	499,285	10.61%	4,909,273	10.42%
BLACKROCK GLOBAL FUNDS	-		-		-		-		-	
FONDO MUTUO EXT.	-		7,618	0.11%	117,974	0.34%	47,369	1.01%	172,961	0.37%
BNP Paribas Investment Partners Lu	-		-		-		-		-	
FONDO MUTUO EXT.	-		-		-		-		-	
Candriam Luxemb	-		-		-		-		-	
FONDO MUTUO EXT	-		-		-		-		-	
CARLYLE SOUTH AMERICA BUYOUT	-		-		-		-		-	
FMAE	-		-		37,153	0.11%	24,769	0.53%	61,922	0.13%
CIP VI OVERSEAS FEEDER LTD	-		-		-		-		-	
FMAE	-		-		145,067	0.42%	-		145,067	0.31%
Collier International Partners VII Fee	-		-		-		-		-	
FMAE	-		-		245,455	0.70%	-		245,455	0.52%
CPS ASSOCIATES LP	-		-		-		-		-	
FMAE	-		-		319,524	0.92%	142,070	3.02%	461,593	0.98%
Dover VII Associates L.P.	-		-		-		-		-	
FMAE	-		-		5,518	0.02%	3,678	0.08%	9,196	0.02%
DIMENSIONAL	-		-		-		-		-	
FONDO MUTUO EXT.	-		-		-		-		-	
DWS INVESTMENT SA	-		-		-		-		-	
FONDO MUTUO EXT.	-		-		-		-		-	
Eastspring Inv	-		-		-		-		-	
FONDO MUTUO EXT	-		-		114,401	0.33%	41,495	0.88%	155,896	
EDM Gestión, S.A., S.G.I.I.C.	-		-		-		-		-	
FONDO MUTUO EXT.	-		-		-		-		-	
FIL INVESTMENT MANAGEMENT LU	-		-		-		-		-	
FONDO MUTUO EXT.	-		4,951	0.07%	196,533	0.56%	50,327	1.07%	251,811	0.53%
First Trust Advisors L.P.	-		-		-		-		-	
FONDO MUTUO EXT.	-		-		-		-		-	
FRANKLIN TEMPLETON INVESTMEN	-		-		-		-		-	
FONDO MUTUO EXT.	-		-		-		-		-	
BANK JULIUS BAER & CO. LTD	-		-		-		-		-	
FONDO MUTUO EXT.	-		-		-		-		-	
FIL INVESTMENT MANAGEMENT	-		-		-		-		-	
FONDO MUTUO EXT.	-		-		-		-		-	
HENDERSON GLOBAL INVESTORS LT	-		-		-		-		-	
FONDO MUTUO EXT.	-		-		-		-		-	
Global Evolutio	-		-		-		-		-	
FONDO MUTUO EXT.	-		232,858	3.49%	622,094	1.78%	-		854,952	1.81%
GOLDMAN	-		-		-		-		-	
FONDO MUTUO EXT	-		31,554	0.47%	-		-		31,554	0.07%
GRAM	-		-		-		-		-	
FONDO MUTUO EXT	-		9,699	0.15%	369,740	1.06%	114,018	2.42%	493,457	1.05%
GRUPO BURSATIL MEXICANO	-		-		-		-		-	
FONDO MUTUO EXT.	-		-		-		-		-	
HarbourVest Co-Investment IV Asso	-		-		-		-		-	
FMAE	-		-		159,789	0.46%	-		159,789	0.34%
HARBOURVEST GLOBAL ANNUAL PR	-		-		-		-		-	
FMAE	-		-		212,478	0.61%	91,062	1.93%	303,540	0.64%

CARTERA POR EMISOR Y TIPO DE INSTRUMENTO

(En miles de Nuevos Soles)

Al 28-02-2020

	Fondo 0		Fondo 1		Fondo 2		Fondo 3		TOTAL	
	Monto	%	Monto	%	Monto	%	Monto	%	Monto	%
Invesco Global	-		-		-		-		-	
FONDO MUTUO EXT	-		-		-		-		-	
INVESCO MANAGEMENT SA	-		-		-		-		-	
FONDO MUTUO EXT	-		-		-		-		-	
INVESTEC ASSET MANAGEMENT LTD	-		-		-		-		-	
FONDO MUTUO EXT.	-		-		-		-		-	
INVESCO	-		-		-		-		-	
FONDO MUTUO EXT	-		-		-		-		-	
JP MORGAN ASSET MANAGEMENT	-		-		-		-		-	
FONDO MUTUO EXT	-		32,391	0.49%	101,884	0.29%	-		134,276	0.28%
Larráin Vial S.A. SAF	-		-		-		-		-	
FMAE	-		-		86,557	0.25%	63,977	1.36%	150,535	0.32%
FONDO MUTUO EXT.	-		54,195	0.81%	214,407	0.61%	-		268,602	0.57%
Man Fund Manag	-		-		-		-		-	
FONDO MUTUO EXT	-		-		-		-		-	
Matthews International Capital Mar	-		-		-		-		-	
FONDO MUTUO EXT.	-		-		-		-		-	
MORGAN STANLEY INVESTMENT FU	-		-		-		-		-	
FONDO MUTUO EXT.	-		-		-		-		-	
Muzinich & Co. (Ireland) Limited	-		-		-		-		-	
FONDO MUTUO EXT.	-		-		-		-		-	
ING INVESTMENT MANAGEMENT	-		-		-		-		-	
FONDO MUTUO EXT.	-		-		-		-		-	
NOMURA ASSET MANAGEMENT UK	-		-		-		-		-	
FONDO MUTUO EXT.	-		-		-		-		-	
OSSIAM LUX	-		-		-		-		-	
FONDO MUTUO EXT.	-		9,889	0.15%	534,298	1.53%	51,261	1.09%	595,448	1.26%
PARTNERS GROUP SECONDARY 200	-		-		-		-		-	
FMAE	-		-		4,652	0.01%	3,101	0.07%	7,753	0.02%
Pictet Asset Management (Europe) S	-		-		-		-		-	
FONDO MUTUO EXT.	-		-		-		-		-	
PIMCO Global Advisors (Ireland) Lim	-		-		-		-		-	
FONDOS MUTUOS DEL EXTRA	-		178,286	2.67%	151,348	0.43%	-		329,634	0.70%
PineBridge investments Ireland Limi	-		-		-		-		-	
FMAE	-		4,167	0.06%	104,385	0.30%	41,263	0.88%	149,816	0.32%
PIONEER INVESMENT MANAGEMEN	-		-		-		-		-	
FONDO MUTUO EXT.	-		-		-		-		-	
ROBEKO ASSET MANAGEMENT ASIA	-		-		-		-		-	
FONDO MUTUO EXT.	-		25,276	0.38%	101,105	0.29%	-		126,381	0.27%
ROBEKO ASSET MANAGEMENT	-		-		-		-		-	
FONDO MUTUO EXT.	-		-		-		-		-	
SCHRODER INVESMENT MANAGEM	-		-		-		-		-	
FONDO MUTUO EXT.	-		7,491	0.11%	385,718	1.11%	99,025	2.10%	492,234	1.04%
STATE STREET BANK AND TRUST CO	-		-		-		-		-	
FONDO MUTUO EXT.	-		12,328	0.18%	1,334,789	3.83%	278,639	5.92%	1,625,757	3.45%
TERRANUM CAPITAL LATIN AMERIC	-		-		-		-		-	
FMAE	-		-		107,158	0.31%	-		107,158	0.23%
TerranumCapital LatAmerica Real Es	-		-		-		-		-	
FMAE	-		-		52,688	0.15%	52,688	1.12%	105,376	0.22%
THE VANGUARD GROUP INC.	-		-		-		-		-	
FMAE	-		7,073	0.11%	-		-		7,073	0.02%
TRG LATIN AMERCA FUND I GP L.P.	-		-		-		-		-	
FMAE	-		-		69,229	0.20%	-		69,229	0.15%
VAN ECK ASSOCIATES CORP	-		-		-		-		-	
FONDO MUTUO EXT.	-		-		-		-		-	

CARTERA POR EMISOR Y TIPO DE INSTRUMENTO

(En miles de Nuevos Soles)

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	Fondo 0		Fondo 1		Fondo 2		Fondo 3		TOTAL	
	Monto	%	Monto	%	Monto	%	Monto	%	Monto	%
Vanguard Group (Ireland) Limited	-		-		-		-		-	
FONDO MUTUO EXT.	-		-		166,763	0.48%	-		166,763	0.35%
VONTOBEL EUROPE	-		-		-		-		-	
FONDO MUTUO EXT.	-		91,880	1.38%	573,480	1.64%	136,623	2.90%	801,983	1.70%
THREADNEEDLE INVESTMENT FUND	-		-		-		-		-	
FONDO MUTUO EXT.	-		-		-		-		-	
WISDOMTREE ASSET MANAGEMENT	-		-		-		-		-	
FONDO MUTUO EXT.	-		-		112,584	0.32%	48,537	1.03%	161,120	0.34%
MONEDA ASSET MANAGEMENT	-		-		-		-		-	
FONDO MUTUO EXT	-		18,382	0.28%	65,652	0.19%	-		84,034	0.18%
SSGA Funds Mana	-		-		-		-		-	
FONDO MUTUO EXT	-		-		108,156	0.31%	-		108,156	0.23%
Partners Group (Guernsey) Limited	-		-		-		-		-	
FONDO MUTUO EXT	-		-		133,716	0.38%	-		133,716	0.28%
Stonepeak Partners LP	-		-		-		-		-	
FONDO MUTUO EXT	-		-		109,049	0.31%	-		109,049	0.23%
Lexington Partners GP Holdings IX LP	-		-		-		-		-	
FONDO MUTUO EXT	-		-		7,252	0.02%	7,252	0.15%	14,504	0.03%
M&G Luxembourg S.A.	-		-		-		-		-	
FONDO MUTUO EXT	-		-		-		-		-	
State Street Corporation	-		-		-		-		-	
FONDOS MUTUOS DEL EXTRA	-		-		-		-		-	
Neuberger Berman Europe Limited	-		-		-		-		-	
FONDOS MUTUOS DEL EXTRA	-		12,696	0.19%	-		-		12,696	0.03%
Jupiter Unit Trust Managers Limited	-		-		-		-		-	
FONDOS MUTUOS DEL EXTRA	-		26,996	0.40%	724,470	2.08%	235,460	5.00%	986,926	2.09%
MDO Management Company S.A.	-		-		-		-		-	
FONDOS MUTUOS DEL EXTRA	-		89,767	1.35%	-		-		89,767	0.19%
Investec Asset Management Luxembourg	-		-		-		-		-	
FONDOS MUTUOS DEL EXTRA	-		-		407,207	1.17%	127,650	2.71%	534,856	1.14%
Comgest Asset Management International	-		-		-		-		-	
FONDOS MUTUOS DEL EXTRA	-		6,752	0.10%	92,843	0.27%	24,477	0.52%	124,072	0.26%
Lord Abbet (Ireland) Ltd.	-		-		-		-		-	
FONDOS MUTUOS DEL EXTRA	-		6,091	0.09%	15,228	0.04%	-		21,319	0.05%
LARRAINVIAL ASSET MANAGEMENT	-		-		-		-		-	
FONDOS MUTUOS DEL EXTRA	-		26,889	0.40%	-		-		26,889	0.06%
III. Operaciones en Tránsito	-5,661.88	-0.652%	-301,055.54	-4.52%	-287,703.55	-0.83%	-31,932.98	-0.68%	-626,354	-1.33%
TOTAL	868,190.55	100.000%	6,667,208.71	100.00%	34,873,138.66	100.00%	4,707,257.33	100.00%	47,115,795.25	100.00%

INVERSION EN ACCIONES LOCALES
(En miles de Nuevos Soles)
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Nro		Moneda	Tipo Oferta	Fondo 1		Fondo 2		Fondo 3		TOTAL	
				Monto	%	Monto	%	Monto	%	Monto	%
4	Almacenes Comerciales			20,588	0.31%	516,332	1.48%	200,517	4.26%	737,437	1.57%
1	Inretail										
	PAL1801171A1	USD	PUBLICA	20,588	0.31%	516,332	1.48%	200,517	4.26%	737,437	1.57%
	Bancos			8,958	0.13%	180,287	0.52%	113,532	2.41%	302,776	0.64%
	CONTINENTAL										
	PEP116001004	PEN	PUBLICA	8,958	0.13%	176,650	0.51%	111,742	2.37%	297,350	0.63%
	SCOTIABANK										
	PEP140001004	PEN	PUBLICA	-		3,637	0.01%	1,789	0.04%	5,426	0.01%
3	Industria			34,177	0.51%	660,676	1.89%	409,372	8.70%	1,104,225	2.34%
	Alimentos			14,487	0.22%	434,348	1.25%	210,380	4.47%	659,214.85	1.40%
	ALICORP S.A.										
	PEP214001005	PEN	PUBLICA	14,487	0.22%	434,348	1.25%	210,380	4.47%	659,215	1.40%
	Cementos			12,271	0.18%	147,971	0.42%	150,283.54	3.19%	310,524.71	0.66%
	PACASMAYO S.A.A										
	PEP239501005	PEN	PUBLICA	6,311	0.09%	79,426	0.23%	77,047	1.64%	162,785	0.35%
	US15126Q2084	USD	PUBLICA	4,723	0.07%	8,534	0.02%	28,524	0.61%	41,781	0.09%
	UNACEM S.A.A.										
	PEP239001006	PEN	PUBLICA	1,236	0.02%	60,010	0.17%	44,713	0.95%	105,959	0.22%
	Maquinaria			7,355	0.11%	77,939	0.22%	48,238	1.02%	133,532.26	0.28%
	Ferreycorp										
	PEP736001004	PEN	PUBLICA	7,355	0.11%	77,939	0.22%	48,238	1.02%	133,532	0.28%
	Otros			65	0.00%	418	0.00%	471	0.01%	953	0.00%
	Fossal										
	PEP736211009	PEN	PUBLICA	65	0.00%	418	0.00%	471	0.01%	953	0.00%
	US34988L1089	USD	PUBLICA	-		-		-		-	
5	Inmobiliaria y Construcción			2,529	0.04%	26,607	0.08%	42,686	0.91%	71,822	0.15%
	G & M S.A.										
	PEP736581005	PEN	PUBLICA	106	0.00%	1,077	0.00%	956	0.02%	2,139	0.00%
	US38500P2083	USD	PUBLICA	2,423	0.04%	25,530	0.07%	41,730	0.89%	69,683	0.15%
6	Minería			32,388	0.49%	488,037	1.40%	241,103	5.12%	761,529	1.62%
	BUENAVENTURA										
	PEP612001003	PEN	PUBLICA	-		-		-		-	
	US2044481040	USD	PUBLICA	3,839	0.06%	88,265	0.25%	23,946	0.51%	116,051	0.25%
	MINSUR										
	PEP622005002	PEN	PUBLICA	21,388	0.32%	261,496	0.75%	128,367	2.73%	411,250	0.87%
	VOLCAN										
	PEP648014202	PEN	PUBLICA	2,569	0.04%	51,953	0.15%	49,571	1.05%	104,093	0.22%

INVERSION EN ACCIONES LOCALES
(En miles de Nuevos Soles)
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Nro		Moneda	Tipo Oferta	Fondo 1		Fondo 2		Fondo 3		TOTAL	
				Monto	%	Monto	%	Monto	%	Monto	%
	PEP648011109 NEXA RES	PEN	PUBLICA	-		2	0.00%	-		2	0.00%
	LU1701428291 Nexa Perú	USD	PUBLICA	4,592	0.07%	85,014	0.24%	34,197	0.73%	123,803	0.26%
	PEP620001003	PEN	PUBLICA	-		1,308	0.00%	5,022	0.11%	6,330	0.01%
2	Otras empresas financieras			32,679	0.49%	737,649	2.12%	314,854	6.69%	1,085,181.36	2.30%
	CREDICORP										
	BMG2519Y1084	USD	PUBLICA	23,519	0.35%	475,490	1.36%	157,459	3.35%	656,468	1.39%
	INTERGROUP										
	PAL2400671A3	USD	PUBLICA	9,160	0.14%	262,158	0.75%	157,395	3.34%	428,713	0.91%
7	Servicios Públicos			48,830	0.73%	680,008	1.95%	268,834	5.71%	997,672	2.12%
	Energía										
	EDEGEL S.A.										
	PEP700511004	PEN	PUBLICA	17,610	0.26%	197,169	0.57%	95,337	2.03%	310,116	0.66%
	EDELNOR S.A.										
	PEP701011004	PEN	PUBLICA	86	0.00%	8,358	0.02%	8,960	0.19%	17,404	0.04%
	ENERSUR										
	PEP702101002	PEN	PUBLICA	20,157	0.30%	271,339	0.78%	152,966	3.25%	444,462	0.94%
	LUZ DEL SUR										
	PEP702521001	PEN	PUBLICA	10,977	0.16%	203,142	0.58%	11,570	0.25%	225,689	0.48%
TOTAL				180,149	2.70%	3,289,595	9.43%	1,590,898	33.80%	5,060,641	10.74%

INVERSION EN ACCIONES LOCALES (Unidades)

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Nro		Fondo 1	Fondo 2	Fondo 3	Total
4	Almacenes Comerciales				
	Inretail PAL1801171A1	195,081	4,892,566	1,900,023	6,987,670.00
1	Bancos				
	CONTINENTAL PEP116001004	3,772,885	74,401,154	47,063,522	125,237,561.00
	SCOTIABANK PEP140001004	-	159,500	78,478	237,978.00
3	Industria				
	Alimentos				
	ALICORP S.A. PEP214001005	2,094,505	62,796,458	30,415,928	95,306,891.00
	Cementos				
	PACASMAYO S.A.A PEP239501005	1,557,431	19,599,880	19,012,816	40,170,127.00
	US15126Q2084	233,352	421,669	1,409,306	2,064,327.00
	UNACEM S.A.A. PEP239001006	1,075,782	52,216,586	38,905,942	92,198,310.00
	Maquinaria				
	Ferreycorp PEP736001004	6,440,994	68,253,171	42,243,485	116,937,650.00
	Otros				
	Fossal PEP736211009	710,732	4,597,223	5,176,373	10,484,328.00
	US34988L1089	-	-	-	-
5	Inmobiliaria y Construcción				
	G & M S.A. PEP736581005	91,091	927,420	823,174	1,841,685.00
	US38500P2083	417,696	4,400,882	7,193,574	12,012,152.00
6	Minería				
	BUENAVENTURA PEP612001003	-	-	-	-
	US2044481040	152,013	3,495,105	948,215	4,595,333.00
	MINSUR				-

INVERSION EN ACCIONES LOCALES (Unidades)

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Nro		Fondo 1	Fondo 2	Fondo 3	Total
	PEP622005002 VOLCAN	16,709,305	204,293,461	100,286,345	321,289,111.00
	PEP648011109	-	588	-	588.00
	PEP648014202 NEXA RES	8,873,323	179,409,816	171,186,354	359,469,493.00
	LU1701428291 NEXA PERÚ	326,408	6,043,194	2,430,851	8,800,453.00
	PEP620001003	-	706,794	2,714,861	3,421,655.00
2	Otras empresas financieras				
	CREDICORP				
	BMG2519Y1084	46,809	946,342	313,382	1,306,533.00
	INTERGROUP				
	PAL2400671A3	107,673	3,081,728	1,850,209	5,039,610.00
7	Servicios Públicos				
	Energia				
	EDEGEL S.A.				
	PEP700511004	9,576,357	107,219,785	51,844,040	168,640,182.00
	EDELNOR S.A.				
	PEP701011004	16,500	1,610,386	1,726,446	3,353,332.00
	ENERSUR				
	PEP702101002	3,257,066	43,844,202	24,716,872	71,818,140.00
	LUZ DEL SUR				
	PEP702521001	406,559	7,523,777	428,532	8,358,868.00

INVERSION EN BONOS LOCALES
(En miles de Nuevos Soles)
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	Moneda	Tasa cupón	Plazo remanent	Tipo Oferta	Fondo 0		Fondo 1		Fondo 2		Fondo 3		TOTAL	
					Monto	%	Monto	%	Monto	%	Monto	%	Monto	%
Almacenes Comerciales					0.00%		48,457	0.73%	105,000	0.30%		0.00%	153,457.70	0.33%
SAGA														
PEP75700M070	PEN	5.81	2.07	PUBLICA		0.00%	4,739	0.07%		0.00%		0.00%	4,739.09	0.01%
PEP75700M088	PEN	5.41	2.28	PUBLICA		0.00%	315	0.00%		0.00%		0.00%	315.38	0.00%
PEP75700M096	PEN	5.00	2.96	PUBLICA		0.00%		0.00%		0.00%		0.00%	0.00	0.00%
InRetail Shoppi														
USP56243AD31	USD	5.75	7.93	PUBLICA		0.00%	19,332	0.29%	67,214	0.19%		0.00%	86,546.17	0.18%
CVL800700S16	PEN	6.56	7.93	PRIVADA		0.00%	10,263	0.15%	20,527	0.06%		0.00%	30,790.24	0.07%
Falabella														
PEP74100M033	PEN	6.25	3.22	PUBLICA		0.00%	13,807	0.21%	17,259	0.05%		0.00%	31,066.82	0.07%
Bancos					191,141	22.02%	458,358	6.87%	807,577	2.32%		0.00%	1,457,074.88	3.09%
BANCO FALABELLA														
PEP14150Q693	PEN	-	0.54	PUBLICA	19,660	2.26%		0.00%		0.00%		0.00%	19,659.70	0.04%
BCO RIPLEY														
PEP14300Q710	PEN	-	0.13	PUBLICA	24,911	2.87%		0.00%		0.00%		0.00%	24,911.49	0.05%
CONTINENTAL														
PEP11600M152	PEN	7.22	0.32	PUBLICA		0.00%	2,053	0.03%		0.00%		0.00%	2,053.05	0.00%
USP16236AG98	USD	5.25	9.40	PRIVADA		0.00%		0.00%		0.00%		0.00%	0.00	0.00%
PEP14300Q736	PEN	-	0.61	PUBLICA	6,352	0.73%		0.00%		0.00%		0.00%	6,351.60	0.01%
PEP11600M186	PEN	7.47	6.64	PUBLICA		0.00%	5,978	0.09%		0.00%		0.00%	5,977.97	0.01%
PEP11600M236	PEN	6.28	1.17	PUBLICA		0.00%	47,447	0.71%	21,615	0.06%		0.00%	69,062.44	0.15%
PEP11600D102	USD	6.53	8.43	PUBLICA		0.00%		0.00%	34,739	0.10%		0.00%	34,738.57	0.07%
PEP11600M277	PEN	5.53	3.20	PUBLICA		0.00%	6,406	0.10%	9,604	0.03%		0.00%	16,010.27	0.03%
PEP11600M285	PEN	5.63	3.29	PUBLICA		0.00%	7,345	0.11%	10,492	0.03%		0.00%	17,837.12	0.04%
PEP11600M244	PEN	4.78	0.53	PUBLICA	12,176	1.40%		0.00%		0.00%		0.00%	12,175.60	0.03%
PEP11600M319	PEN	4.09	2.27	PUBLICA		0.00%		0.00%	33,213	0.10%		0.00%	33,212.52	0.07%
PEP11600M327	PEN	3.91	2.47	PUBLICA		0.00%	49,961	0.75%	24,981	0.07%		0.00%	74,941.83	0.16%
PEP11600Q179	PEN	-	0.45	PUBLICA	32,585	3.75%	46,078	0.69%	55,627	0.16%		0.00%	134,290.33	0.29%
PEP11600M335	PEN	4.44	4.61	PUBLICA		0.00%	6,970	0.10%	9,957	0.03%		0.00%	16,927.31	0.04%
PEP11600M301	PEN	4.31	2.18	PUBLICA		0.00%		0.00%	45,256	0.13%		0.00%	45,256.22	0.10%
CREDITO														
PEP12000M295	PEN	5.31	2.58	PUBLICA		0.00%	7,184	0.11%		0.00%		0.00%	7,184.18	0.02%
USP09646AE32	USD	6.13	6.99	PUBLICA		0.00%	8,876	0.13%	44,733	0.13%		0.00%	53,608.57	0.11%
PEP12000M279	PEN	7.25	1.59	PUBLICA		0.00%	15,962	0.24%		0.00%		0.00%	15,961.66	0.03%
USP0956JCK99	PEN	4.85	0.50	PUBLICA		0.00%	22,579	0.34%	27,651	0.08%		0.00%	50,229.44	0.11%
PEP12000D039	PEN	6.22	7.07	PUBLICA		0.00%		0.00%	4,684	0.01%		0.00%	4,683.95	0.01%
USP09646AD58	USD	6.88	6.38	PUBLICA		0.00%	7,141	0.11%	23,796	0.07%		0.00%	30,937.08	0.07%
US05971V2B09	PEN	4.65	4.39	PUBLICA		0.00%	175,694	2.64%	286,148	0.82%		0.00%	461,841.49	0.98%
PEP12000M360	PEN	4.25	2.19	PUBLICA		0.00%		0.00%	39,748	0.11%		0.00%	39,748.36	0.08%
BANCO FINANCIERO DEL PERU S.A.														
PEP13000M088	-	-	-	PUBLICA		0.00%		0.00%		0.00%		0.00%	0.00	0.00%
GNB Perú														
PEP16900Q046	-	-	-	PUBLICA	25,284	2.91%		0.00%		0.00%		0.00%	25,284.08	0.05%
INTERAMERICANO														
PEP12100D268	-	-	-	PUBLICA		0.00%	12,093	0.18%		0.00%		0.00%	12,093.35	0.03%
PEP12100Q088	-	-	-	PUBLICA	21,380	2.46%		0.00%		0.00%		0.00%	21,380.14	0.05%
PEP12100Q096	-	-	-	PUBLICA	48,793	5.62%		0.00%		0.00%		0.00%	48,792.88	0.10%
INTERBANK														
USP13435AB16	USD	3.38	2.72	PUBLICA		0.00%		0.00%		0.00%		0.00%	0.00	0.00%
USP13435AA33	USD	6.63	8.89	PUBLICA		0.00%	21,510	0.32%	14,595	0.04%		0.00%	36,105.19	0.08%
USP13435AC98	USD	3.25	6.43	PUBLICA		0.00%	6,500	0.10%		0.00%		0.00%	6,500.36	0.01%
PEP14800D162	USD	7.50	3.62	PUBLICA		0.00%		0.00%	69,731	0.20%		0.00%	69,730.52	0.15%
PEP14800D105	VAC	3.50	3.36	PUBLICA		0.00%		0.00%	40,786	0.12%		0.00%	40,786.22	0.09%
MIBANCO														
PEP13300D073	PEN	7.22	7.12	PUBLICA		0.00%	1,424	0.02%		0.00%		0.00%	1,424.28	0.00%
SANTANDER PERÚ														
PEP13100M011	PEN	3.75	2.58	PUBLICA		0.00%	7,155	0.11%	10,222	0.03%		0.00%	17,377.12	0.04%
SCOTIABANK														
USP8542TAP23														
Compañías de Seguros					0.00%		13,101	0.20%	13,101	0.04%		0.00%	26,202.07	0.06%
INTERSEGURO														
PEP66450D064	USD	4.34	9.49	PUBLICA		0.00%	13,101	0.20%	13,101	0.04%		0.00%	26,202.07	0.06%
Financieras					99,689	11.48%	76,244	1.14%		0.00%	33,117	0.70%	209,050.15	0.44%

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	Moneda	Tasa cupón	Plazo remanent	Tipo Oferta	Fondo 0		Fondo 1		Fondo 2		Fondo 3		TOTAL		
					Monto	%	Monto	%	Monto	%	Monto	%	Monto	%	
Confianza															
PEP16940Q125	PEN	-	0.12	PUBLICA	2,995	0.34%		0.00%		0.00%		0.00%	2,995.02	0.01%	
PEP16940Q133	PEN	-	0.14	PUBLICA	1,427	0.16%		0.00%		0.00%		0.00%	1,427.17	0.00%	
CREDISCOTIA															
PEP16920D018	PEN	7.41	7.25	PUBLICA		0.00%	4,973	0.07%		0.00%	33,117	0.70%	38,089.69	0.08%	
PEP16920Q150	PEN	-	0.14	PUBLICA	24,494	2.82%		0.00%		0.00%		0.00%	24,493.91	0.05%	
Financiera Oh															
PEP16870M065	PEN	6.41	2.95	PUBLICA		0.00%	41,911	0.63%		0.00%		0.00%	41,911.34	0.09%	
PEP16870Q249	PEN	3.50	0.54	PUBLICA	9,544	1.10%		0.00%		0.00%		0.00%	9,543.76	0.02%	
PEP16870Q223	PEN	4.56	0.07	PUBLICA	22,956	2.64%		0.00%		0.00%		0.00%	22,956.47	0.05%	
PEP16870Q231	PEN	4.41	0.16	PUBLICA	10,386	1.20%		0.00%		0.00%		0.00%	10,386.46	0.02%	
Compartamos Fin															
PEP16820M011	PEN	4.81	0.10	PUBLICA	1,021	0.12%		0.00%		0.00%		0.00%	1,020.71	0.00%	
PEP16820Q087	PEN	-	0.31	PUBLICA	19,046	2.19%	12,421	0.19%		0.00%		0.00%	31,466.62	0.07%	
PEP16820Q095	PEN	-	0.57	PUBLICA	7,820	0.90%		0.00%		0.00%		0.00%	7,820.02	0.02%	
PEP16820M029	PEN	4.41	2.04	PUBLICA		0.00%	16,939	0.25%		0.00%		0.00%	16,938.98	0.04%	
Gobierno					0.00%		1,924,541	28.87%		9,624,760	27.60%	2,312	0.05%	11,551,613.85	24.52%
GOB.CENTRAL															
PEP01000C5F6	PEN	5.94	8.79	PUBLICA		0.00%	302,601	4.54%	874,364	2.51%		0.00%	1,176,964.59	2.50%	
PEP01000C4L7	PEN	6.85	21.80	PUBLICA		0.00%	3,684	0.06%	215,980	0.62%		0.00%	219,664.34	0.47%	
PEP01000C4S2	PEN	6.71	34.81	PUBLICA		0.00%	348	0.01%	246	0.00%		0.00%	593.30	0.00%	
PEP01000C5D1	PEN	6.35	8.29	PUBLICA		0.00%	208,065	3.12%	1,889,354	5.42%		0.02%	2,098,327.39	4.45%	
PEP01000C4G7	PEN	6.95	11.29	PUBLICA		0.00%	245,777	3.69%	1,566,290	4.49%	909	0.02%	1,813,114.85	3.85%	
PEP01000C5E9	PEN	6.15	12.29	PUBLICA		0.00%	222,795	3.34%	1,310,713	3.76%	1,048	0.00%	1,533,507.88	3.25%	
PEP01000C2Z1	PEN	6.90	17.30	PUBLICA		0.00%	357,832	5.37%	1,390,048	3.99%	116	0.00%	1,747,996.44	3.71%	
PEP01000C4U8	VAC	2.90	9.79	PUBLICA		0.00%		0.00%	25,822	0.07%		0.00%	25,822.34	0.05%	
PEP01000CV85	VAC	7.39	14.76	PUBLICA		0.00%	9,233	0.14%	148,699	0.43%		0.00%	157,931.40	0.34%	
PEP01000C0J9	PEN	8.20	6.29	PUBLICA		0.00%	1,651	0.02%	1,648	0.00%		0.00%	3,298.88	0.01%	
PEP01000CT89	VAC	6.84	4.46	PUBLICA		0.00%		0.00%	214,356	0.61%		0.00%	256,179.28	0.54%	
US715638BE14	PEN	6.95	11.29	PUBLICA		0.00%		0.00%	14,662	0.04%		0.00%	14,661.61	0.03%	
US715638BM30	USD	5.63	30.57	PUBLICA		0.00%		0.00%	1,896	0.01%		0.00%	1,895.84	0.00%	
USP78024AE96	PEN	5.94	8.79	PUBLICA		0.00%		0.00%	5,705	0.02%		0.00%	5,705.47	0.01%	
USP78024AC31	PEN	6.35	8.29	PUBLICA		0.00%	11,759	0.18%	76,431	0.22%		0.00%	88,189.79	0.19%	
PEP01000C1S8	VAC	3.83	26.30	PUBLICA		0.00%		0.00%	43,277	0.12%		0.00%	43,277.22	0.09%	
PEP01000C4T0	VAC	3.27	33.81	PUBLICA		0.00%		0.00%	6,373	0.02%		0.00%	6,373.46	0.01%	
PEP01000C5G4	PEN	5.40	14.29	PUBLICA		0.00%	326,527	4.90%	1,235,059	3.54%		0.00%	1,561,585.49	3.31%	
PEP01000C5H2	PEN	5.35	20.30	PUBLICA		0.00%	175,821	2.64%	582,085	1.67%	239	0.01%	758,145.61	1.61%	
US715638DC30	PEN	5.35	20.30	PUBLICA		0.00%		0.00%	6,314	0.02%		0.00%	6,314.08	0.01%	
LA NACION	-	-	-		0.00%	0.00%		0.00%		0.00%		0.00%	0.00	0.00%	
PEP12030D010	PEN	8.00	11.59	PUBLICA		0.00%	16,626	0.25%	15,438	0.04%		0.00%	32,064.57	0.07%	
Hidrocarburos					0.00%		271,242	4.07%		586,026	1.68%	0.00%	857,268.69	1.82%	
PERU LNG															
USP7721BAE13	USD	5.38	9.90	PUBLICA		0.00%		0.00%		0.00%		0.00%	0.00	0.00%	
TRANSP GAS PERU															
USP9367RAG67	USD	4.25	8.01	PRIVADA		0.00%		0.00%		0.00%		0.00%	0.00	0.00%	
CORPORACION PRI															
PEP73125M049	PEN	7.06	8.24	PRIVADA		0.00%	15,779	0.24%	87,692	0.25%		0.00%	103,470.81	0.22%	
PEP73125M023	PEN	7.13	7.44	PRIVADA		0.00%	47,192	0.71%	25,017	0.07%		0.00%	72,208.83	0.15%	
PEP73125M031	PEN	7.94	16.45	PRIVADA		0.00%	36,746	0.55%	24,892	0.07%		0.00%	61,638.51	0.13%	
PEP73125M056	PEN	7.69	18.24	PRIVADA		0.00%	5,255	0.08%	53,022	0.15%		0.00%	58,276.75	0.12%	
PEP73125M064	PEN	5.97	11.55	PRIVADA		0.00%	18,698	0.28%	26,571	0.08%		0.00%	45,268.65	0.10%	
PETROPERU															
USP7808BAA54	USD	4.75	12.15	PUBLICA		0.00%	28,976	0.43%	71,715	0.21%		0.00%	100,690.92	0.21%	
USP7808BAB38	USD	5.63	27.15	PUBLICA		0.00%	40,168	0.60%	86,173	0.25%		0.00%	126,341.33	0.27%	
Hunt Oil Compan															
USP5300PAB96	USD	6.38	8.09	PUBLICA		0.00%	78,428	1.18%	210,945	0.60%		0.00%	289,372.89	0.61%	
Industria					0.00%		174,022	2.61%		238,159	0.68%	0.00%	412,181.20	0.87%	
Alimentos					0.00%		93,709	1.41%		157,726	0.45%	0.00%	251,434.36	0.53%	
ALICORP S.A.															
PEP21400M064	PEN	7.00	9.74	PUBLICA		0.00%	10,153	0.15%	31,849	0.09%		0.00%	42,001.70	0.09%	
USP0161KDW01	PEN	6.88	6.97	PUBLICA		0.00%	78,006	1.17%	55,193	0.16%		0.00%	133,199.09	0.28%	
PEP21400M106	PEN	6.50	4.49	PUBLICA		0.00%	5,550	0.08%	35,520	0.10%		0.00%	41,070.03	0.09%	
Campoosol															

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	Moneda	Tasa cupón	Plazo remanent	Tipo Oferta	Fondo 0		Fondo 1		Fondo 2		Fondo 3		TOTAL	
					Monto	%	Monto	%	Monto	%	Monto	%	Monto	%
USP19189AE26						0.00%		0.00%		0.00%		0.00%	0.00	0.00%
GLORIA														
PEP36100M154	PEN	6.66	0.15	PUBLICA		0.00%		0.00%	8,245	0.02%		0.00%	8,244.82	0.02%
PEP36100M121	PEN	6.09	1.41	PUBLICA		0.00%		0.00%	26,919	0.08%		0.00%	26,918.72	0.06%
Bebidas						0.00%	12,645	0.19%	60,482	0.17%		0.00%	73,127.40	0.16%
J R. LINDLEY														
USP31442AC34	USD	4.63	2.95	PUBLICA		0.00%		0.00%	27	0.00%		0.00%	27.40	0.00%
San Miguel Indu						0.00%		0.00%		0.00%		0.00%	0.00	0.00%
USP84523AB85	USD	4.50	2.39	PUBLICA		0.00%	12,645	0.19%	60,455	0.17%		0.00%	73,100.01	0.16%
Cemento						0.00%	7,816	0.12%		0.00%		0.00%	7,815.96	0.02%
UNACEM S.A.A.														
PEP23900M103	PEN	5.16	2.85	PUBLICA		0.00%	7,816	0.12%		0.00%		0.00%	7,815.96	0.02%
CEMENTOS YURA S.A.														
PEP58501M057	PEN	7.94	10.02	PUBLICA		0.00%		0.00%		0.00%		0.00%	0.00	0.00%
Otros						0.00%	59,853	0.90%	19,951	0.06%		0.00%	79,803.47	0.17%
P.ESPINO														
PEP78300M043	PEN	7.50	9.42	PRIVADA		0.00%	59,853	0.90%	19,951	0.06%		0.00%	79,803.47	0.17%
Maquinaria						0.00%		0.00%		0.00%		0.00%	0.00	0.00%
Ferreycorp														
Mineria						0.00%	63,257	0.95%	170,161	0.49%		0.00%	233,418.03	0.50%
MINSUR														
USP6811TAA36	USD	6.25	3.78	PUBLICA		0.00%	43,115	0.65%	149,691	0.43%		0.00%	192,805.66	0.41%
VOLCAN														
USP98047AA42	USD	5.38	1.76	PUBLICA		0.00%	20,142	0.30%	20,470	0.06%		0.00%	40,612.36	0.09%
Organismos Multilaterales						0.00%		0.00%		0.00%		0.00%	0.00	0.00%
CAF						0.00%		0.00%		0.00%		0.00%	0.00	0.00%
Otras Empresas Financieras					60,487	6.97%	255,792	3.84%	447,283	1.28%		0.00%	763,560.77	1.62%
COFIDE														
PEP11100M302	PEN	6.88	6.44	PUBLICA		0.00%	42,201	0.63%	35,538	0.10%		0.00%	77,738.42	0.16%
PEP11100M310	PEN	6.68	6.50	PUBLICA		0.00%	9,600	0.14%		0.00%		0.00%	9,600.42	0.02%
PEP11100M336	PEN	5.13	1.99	PUBLICA		0.00%	9,505	0.14%	22,178	0.06%		0.00%	31,683.10	0.07%
USP3R94GAA71	USD	5.25	9.21	PUBLICA		0.00%		0.00%	8,554	0.02%		0.00%	8,554.39	0.02%
PEP11100V055	PEN	4.03	0.21	PUBLICA	10,349	1.19%		0.00%		0.00%		0.00%	10,348.99	0.02%
PEP11100M351	PEN	3.78	0.49	PUBLICA		0.00%	17,962	0.27%	12,573	0.04%		0.00%	30,535.41	0.06%
PEP11100V071	PEN	3.34	0.23	PUBLICA	6,115	0.70%		0.00%		0.00%		0.00%	6,114.98	0.01%
PEP11100V089	PEN	3.41	0.73	PUBLICA	15,191	1.75%		0.00%		0.00%		0.00%	15,191.25	0.03%
Fond Mivivienda														
PEP16880M031	PEN	7.00	3.79	PUBLICA		0.00%	22,612	0.34%	90,449	0.26%		0.00%	113,061.11	0.24%
USP42009AD50	PEN	7.00	3.79	PUBLICA		0.00%	70,785	1.06%	186,986	0.54%		0.00%	257,770.80	0.55%
PEP16880M023	PEN	6.72	6.21	PUBLICA		0.00%	56,741	0.85%	54,472	0.16%		0.00%	111,213.07	0.24%
PEP16880M056	PEN	4.78	6.72	PUBLICA		0.00%	26,385	0.40%	36,533	0.10%		0.00%	62,917.42	0.13%
Intercorp FS														
USP5626FAA05	USD	4.13	7.47	PUBLICA		0.00%		0.00%		0.00%		0.00%	0.00	0.00%
EDP San Con														
PEP16997V075	PEN	-	0.72	PUBLICA	9,861	1.14%		0.00%		0.00%		0.00%	9,860.68	0.02%
PEP16997V059	PEN	-	0.11	PUBLICA	18,971	2.19%		0.00%		0.00%		0.00%	18,970.74	0.04%
Servicios Públicos						0.00%	439,502	6.59%	1,280,215	3.67%		0.00%	1,719,716.76	3.65%
Energía						0.00%	268,299	4.02%	552,541	1.58%		0.00%	820,840.60	1.74%
Caldda														
USP47113AA63	USD	4.38	2.92	PUBLICA		0.00%		0.00%		0.00%		0.00%	0.00	0.00%
PEP70215M025	PEN	5.03	9.36	PUBLICA		0.00%	7,118	0.11%	18,068	0.05%		0.00%	25,185.07	0.05%
ETEN														
XS1003738405	USD	7.65	13.68	PRIVADA		0.00%		0.00%	89,645	0.26%		0.00%	89,645.15	0.19%
CONS. TRANSAMT														
USP3083SAD73	USD	4.70	13.97	PUBLICA		0.00%		0.00%		0.00%		0.00%	0.00	0.00%
KALLPA														
USP6040KAB37	USD	4.88	6.07	PUBLICA		0.00%	3,516	0.05%	26,862	0.08%		0.00%	30,378.22	0.06%
USP2400PAA77	USD	4.13	7.30	PUBLICA		0.00%		0.00%	33,470	0.10%		0.00%	33,470.44	0.07%
LUZ DEL SUR														
PEP70252M267	PEN	6.88	9.40	PUBLICA		0.00%		0.00%	13,404	0.04%		0.00%	13,403.72	0.03%
PEP70252M242	PEN	7.41	1.79	PUBLICA		0.00%		0.00%	42,533	0.12%		0.00%	42,532.84	0.09%
PEP70252M200	PEN	5.25	2.50	PUBLICA		0.00%	106	0.00%		0.00%		0.00%	105.70	0.00%

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	Moneda	Tasa cupón	Plazo remanent	Tipo Oferta	Fondo 0		Fondo 1		Fondo 2		Fondo 3		TOTAL	
					Monto	%	Monto	%	Monto	%	Monto	%	Monto	%
PEP70252M234	PEN	7.03	1.64	PUBLICA		0.00%		0.00%	38,463	0.11%		0.00%	38,463.42	0.08%
PEP70252M291	PEN	6.38	2.78	PUBLICA		0.00%	30,892	0.46%	13,240	0.04%		0.00%	44,132.01	0.09%
PEP70252M259	PEN	6.69	4.10	PUBLICA		0.00%		0.00%	24,807	0.07%		0.00%	24,806.86	0.05%
ENERSUR														
PEP70210M083	PEN	7.13	6.15	PUBLICA		0.00%	4,617	0.07%		0.00%		0.00%	4,616.51	0.01%
PEP70210M109	PEN	6.53	7.16	PUBLICA		0.00%	47,724	0.72%	71,027	0.20%		0.00%	118,751.65	0.25%
PEP70210M091	PEN	6.00	4.16	PUBLICA		0.00%	13,048	0.20%	30,444	0.09%		0.00%	43,492.28	0.09%
PEP70210M117	PEN	6.72	8.13	PUBLICA		0.00%	9,952	0.15%	21,030	0.06%		0.00%	30,981.37	0.07%
EDEGEL S.A.														
PEP70051M198	PEN	6.31	2.14	PUBLICA		0.00%		0.00%		0.00%		0.00%	0.00	0.00%
PEP70051M354	USD	5.78	0.42	PUBLICA		0.00%	6,863	0.10%		0.00%		0.00%	6,863.48	0.01%
ENEL														
PEP70101M514	PEN	5.56	2.32	PUBLICA		0.00%	9,051	0.14%		0.00%		0.00%	9,051.04	0.02%
PEP70101M589	PEN	6.78	0.95	PUBLICA		0.00%	21,091	0.32%		0.00%		0.00%	21,090.81	0.04%
PEP70101M548	PEN	6.75	0.32	PUBLICA		0.00%	9,783	0.15%		0.00%		0.00%	9,783.36	0.02%
PEP70101M613	PEN	6.34	4.39	PUBLICA		0.00%	30,438	0.46%		0.00%		0.00%	30,438.36	0.06%
PEP70101M696	PEN	5.38	5.89	PUBLICA		0.00%	19,681	0.30%		0.00%		0.00%	19,681.19	0.04%
ORAZUL E.I. EGE														
USP7372BAA19	USD	5.63	7.00	PRIVADA		0.00%	39,487	0.59%	84,087	0.24%		0.00%	123,574.01	0.26%
Fenix Power														
USP40070AB35	USD	4.32	7.39	PUBLICA		0.00%	14,933	0.22%	45,461	0.13%		0.00%	60,393.12	0.13%
Telecomunicaciones						0.00%	171,203	2.57%	727,673	2.09%		0.00%	898,876.16	1.91%
TELEFONICA														
PEP70500M715	PEN	6.66	3.11	PUBLICA		0.00%	17,893	0.27%	30,019	0.09%		0.00%	47,912.37	0.10%
PEP70500M723	PEN	6.19	3.93	PUBLICA		0.00%	19,433	0.29%	34,735	0.10%		0.00%	54,168.08	0.11%
PEP70500M749	PEN	5.50	2.21	PUBLICA		0.00%	26,461	0.40%	47,630	0.14%		0.00%	74,091.13	0.16%
PEP70500M764	PEN	5.47	4.46	PUBLICA		0.00%	3,286	0.05%	5,584	0.02%		0.00%	8,870.39	0.02%
USP9T36GAR67	PEN	7.38	6.95	PUBLICA		0.00%	101,137	1.52%	561,160	1.61%		0.00%	662,296.95	1.41%
US87938YAA73	PEN	7.38	6.95	PUBLICA		0.00%		0.00%	48,546	0.14%		0.00%	48,545.86	0.10%
PEP70500M756	PEN	5.34	2.35	PUBLICA		0.00%	2,991	0.04%		0.00%		0.00%	2,991.38	0.01%
Sociedades Concesionarias					0.00%		0.00%		77,342	0.22%	0.00%		77,341.98	0.16%
H2OImos														
PEP73675M027	VAC	4.25	12.50	PUBLICA		0.00%		0.00%	17,527	0.05%		0.00%	17,526.96	0.04%
OLMOS														
PEP72900M012	USD	8.00	0.36	PUBLICA		0.00%		0.00%		0.00%		0.00%	0.00	0.00%
PEP72900M020	USD	8.00	0.36	PUBLICA		0.00%		0.00%		0.00%		0.00%	0.00	0.00%
PEP72900M038	VAC	6.63	5.36	PUBLICA		0.00%		0.00%	53,611	0.15%		0.00%	53,610.81	0.11%
REP														
PEP70310M149	PEN	5.38	2.53	PUBLICA		0.00%		0.00%	6,204	0.02%		0.00%	6,204.21	0.01%
Sociedades Tituladoras					0.00%		190,514	2.86%	918,052	2.63%	85,843	1.82%	1,194,409.18	2.54%
BCP -PFINF														
CVL120000019	PEN		-	PRIVADA		0.00%		0.00%	240,138	0.69%	73,058	1.55%	313,196.03	0.66%
CCR Inc.														
XS0799679716	USD	4.75	2.28	PUBLICA		0.00%	10,677	0.16%	38,052	0.11%		0.00%	48,728.79	0.10%
Conti Senior														
USG2523RAA52	USD	5.50	0.55	PUBLICA		0.00%		0.00%	1,573	0.00%		0.00%	1,572.81	0.00%
Conti trust														
USG23909AA53	USD	7.38	20.45	PUBLICA		0.00%		0.00%	34,637	0.10%		0.00%	34,636.84	0.07%
CONTINENTAL ST														
CVL80040C016	VAC	4.75	16.18	PRIVADA		0.00%	11,293	0.17%	26,821	0.08%		0.00%	38,114.40	0.08%
CVL80040C024	VAC	4.75	16.18	PRIVADA		0.00%	864	0.01%	3,457	0.01%		0.00%	4,321.70	0.01%
CRPAQ VAC Trust														
XS0547755040	PEN	-	4.55	PUBLICA		0.00%	15,601	0.23%		0.00%		0.00%	15,600.97	0.03%
CRPAOTRUST														
XS0370312596	PEN	-	2.55	PRIVADA		0.00%	9,331	0.14%		0.00%	12,785	0.27%	22,116.57	0.05%
INTEROCEANICAIV														
US46062NAB38	USD	-	5.59	PRIVADA		0.00%		0.00%		0.00%		0.00%	0.00	0.00%
USP52715AB80	USD	-	5.59	PRIVADA		0.00%		0.00%		0.00%		0.00%	0.00	0.00%
PEPTSSCN														
XS0279120793	USD	-	5.09	PRIVADA		0.00%		0.00%		0.00%		0.00%	0.00	0.00%
SCOTIA ST														
PEP80200F268	PEN	8.25	21.74	PUBLICA		0.00%		0.00%	21,939	0.06%		0.00%	21,939.37	0.05%
PEP80200F243	USD	4.97	9.97	PUBLICA		0.00%	32,831	0.49%	43,778	0.13%		0.00%	76,609.25	0.16%

INVERSION EN BONOS LOCALES
(En miles de Nuevos Soles)
Al 28-02-2020

	Moneda	Tasa cupón	Plazo remanent	Tipo Oferta	Fondo 0		Fondo 1		Fondo 2		Fondo 3		TOTAL	
					Monto	%	Monto	%	Monto	%	Monto	%	Monto	%
PEP80200F276	VAC	5.31	21.74	PUBLICA		0.00%		0.00%	38,258	0.11%		0.00%	38,258.27	0.08%
PEP80200F284	PEN	7.44	18.04	PUBLICA		0.00%	9,130	0.14%	28,531	0.08%		0.00%	37,660.45	0.08%
Red Dorsal Fina														
XS1198024827	USD	5.88	11.46	PRIVADA		0.00%	21,210	0.32%	77,770	0.22%		0.00%	98,979.82	0.21%
CREDITITULOS														
CVL80050F026	PEN	8.44	11.73	PUBLICA		0.00%		0.00%	24,011	0.07%		0.00%	24,011.41	0.05%
PEP80050F333	USD	6.16	8.42	PUBLICA		0.00%		0.00%	77,529	0.22%		0.00%	77,529.14	0.16%
InRetail Pharm.														
USP56237AA16	USD	5.38	3.01	PUBLICA		0.00%	51,357	0.77%	167,125	0.48%		0.00%	218,482.19	0.46%
CVL11000A018	PEN	6.44	5.01	PRIVADA		0.00%	28,221	0.42%	94,431	0.27%		0.00%	122,651.17	0.26%
Otros					0.00	0.00%	99,693	1.50%	236,221	0.68%	0	0.00%	335,914.62	0.71%
Terminales Pait														
USP91308AA74	USD	8.13	16.93	PUBLICA		0.00%		0.00%		0.00%		0.00%	0.00	0.00%
Cineplex														
PEP72840M028	PEN	5.75	6.18	PUBLICA		0.00%		0.00%	2,099	0.01%		0.00%	2,098.80	0.00%
Intercorp Perú														
CVL52632A018	PEN	7.66	9.79	PRIVADA		0.00%		0.00%	104,886	0.30%		0.00%	104,885.55	0.22%
CVL52632A026	PEN	5.78	9.24	PUBLICA		0.00%	19,244	0.29%	76,978	0.22%		0.00%	96,222.26	0.20%
USP5625XAC85	USD	3.88	9.30	PUBLICA		0.00%		0.00%		0.00%		0.00%	0.00	0.00%
Hermes														
PEP73668M014	PEN	8.19	9.85	PRIVADA		0.00%	17,660	0.26%		0.00%		0.00%	17,659.89	0.04%
Inca Rail														
CVL14017HL12	USD	5.88	12.65	PUBLICA		0.00%	28,972	0.43%		0.00%		0.00%	28,972.04	0.06%
Inversiones PAL														
CVL71370PA16	PEN	6.91	5.91	PRIVADA		0.00%	16,397	0.25%		0.00%		0.00%	16,397.40	0.03%
Inv Nac de Tur														
CVL74200B016	USD	6.41	18.38	PUBLICA		0.00%	17,420	0.26%	52,259	0.15%		0.00%	69,678.67	0.15%
Inmobiliaria y Construcción					0.00	0.00%	98,473	1.48%	323,456	0.93%	32,296	0.69%	454,225.77	0.96%
COSAPI S.A.														
PEP73140M014	PEN	9.47	5.39	PUBLICA		0.00%		0.00%	12,072	0.03%		0.00%	12,071.57	0.03%
Gym Ferrovias S.A.														
XS1144471023	VAC	4.75	19.58	PRIVADA		0.00%	37,539	0.56%	48,068	0.14%		0.00%	85,606.94	0.18%
ICCGSA														
PEP73720M013	PEN	6.38	0.00	PUBLICA		0.00%		0.00%	606	0.00%		0.00%	605.58	0.00%
NORVIAL S.A.														
PEP74850M017	PEN	6.75	0.23	PUBLICA		0.00%	957	0.01%		0.00%		0.00%	957.28	0.00%
PEP74850M025	PEN	8.38	6.74	PUBLICA		0.00%		0.00%	44,212	0.13%		0.00%	44,212.46	0.09%
Rutas de Lima														
USP82169AA48	PEN	8.38	16.18	PUBLICA		0.00%	32,749	0.49%	155,663	0.45%	17,634	0.37%	206,046.10	0.44%
XS1084504874	VAC	5.25	19.18	PRIVADA		0.00%	27,229	0.41%	62,836	0.18%	14,662	0.31%	104,725.84	0.22%
Total general					351,317	40.47%	4,113,198	61.69%	14,827,352	42.52%	153,569	3.26%	19,445,435.65	41.27%

INVERSIÓN EN BONOS LOCALES (UNIDADES)

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	Fondo 0	Fondo 1	Fondo 2	Fondo 3	TOTAL
Almacenes Comerciales					
SAGA					
PEP75700M070		20,000			20,000
PEP75700M088		1,198			1,198
PEP75700M096					
InRetail Shoppi					
USP56243AD31		6,000	20,861		26,861
CVL800700S16		1,000	2,000		3,000
Falabella					
PEP74100M033		16,000	20,000		36,000
Bancos					
BANCO FALABELLA					
PEP14150Q693	20,000				20,000
BCO RIPLEY					
PEP14300Q710	25,000				25,000
CONTINENTAL					
PEP11600M152		400			400
USP16236AG98					
PEP14300Q736	6,476				6,476
PEP11600M186		1,060			1,060
PEP11600M236		9,000	4,100		13,100
PEP11600D102			10,000		10,000
PEP11600M277		1,218	1,826		3,044
PEP11600M285		1,400	2,000		3,400
PEP11600M319			6,552		6,552
PEP11600M244	2,360				2,360
PEP11600M327		10,000	5,000		15,000
PEP11600Q179	6,600	9,333	11,267		27,200
PEP11600M335		1,400	2,000		3,400
PEP11600M301			8,843		8,843
CREDITO					
PEP12000M295		6,682			6,682
USP09646AE32		2,500	12,600		15,100
PEP12000M279		14,500			14,500

INVERSIÓN EN BONOS LOCALES (UNIDADES)

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	Fondo 0	Fondo 1	Fondo 2	Fondo 3	TOTAL
USP0956JCK99		22,691	27,788		50,479
PEP12000D039			450		450
USP09646AD58		2,000	6,665		8,665
US05971V2B09		174,438	284,102		458,540
PEP12000M360			3,822		3,822
BANCO FINANCIERO DEL PERU S.A.					
PEP13000M088					
GNB Perú					
PEP16900Q046	25,293				25,293
INTERAMERICANO					
PEP12100D268		37			37
PEP12100Q088	21,736				21,736
PEP12100Q096	50,000				50,000
INTERBANK					
USP13435AB16					
USP13435AA33		6,000	4,071		10,071
USP13435AC98		2,000			2,000
PEP14800D162			18,000		18,000
PEP14800D105			30,000		30,000
MIBANCO					
PEP13300D073		1,390			1,390
SANTANDER PERÚ					
PEP13100M011		700	1,000		1,700
SCOTIABANK					
CVL14000E421					
Compañías de Seguros					
INTERSEGURO					
PEP66450D064		4,067	4,067		8,134
Financieras					
Confianza					
PEP16940Q125	600				600
PEP16940Q133	286				286
CREDISCOTIA					
PEP16920D018		500		3,330	3,830

INVERSIÓN EN BONOS LOCALES (UNIDADES)

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	Fondo 0	Fondo 1	Fondo 2	Fondo 3	TOTAL
PEP16920Q150	24,560				24,560
Financiera Oh					
PEP16870M065		40,000			40,000
PEP16870Q249	9,400				9,400
PEP16870Q223	22,000				22,000
PEP16870Q231	10,000				10,000
Compartamos Fin					
PEP16820M011	2,500				2,500
PEP16820Q087	19,227	12,539			31,766
PEP16820Q095	7,970				7,970
PEP16820M029		16,496			16,496
Gobierno					
GOB.CENTRAL					
PEP01000C5F6		265,385	766,828		1,032,213
PEP01000C4L7		3,189	186,955		190,144
PEP01000C4S2		303	214		517
PEP01000C5D1		177,412	1,611,007	775	1,789,194
PEP01000C4G7		204,526	1,303,406	872	1,508,804
PEP01000C5E9		198,686	1,168,877		1,367,563
PEP01000C2Z1		307,654	1,195,124	100	1,502,878
PEP01000C4U8			20,000		20,000
PEP01000CV85		3,496	56,306		59,802
PEP01000C0J9		1,275	1,273		2,548
PEP01000CT89		21,082	108,052		129,134
US715638BE14			12,120		12,120
US715638BM30			374		374
USP78024AE96			5,000		5,000
USP78024AC31		10,000	65,000		75,000
PEP01000C1S8			24,000		24,000
PEP01000C4T0			5,000		5,000
PEP01000C5G4		313,133	1,184,398		1,497,531
PEP01000C5H2		178,475	590,871	243	769,589
US715638DC30			6,480		6,480
LA NACION					

INVERSIÓN EN BONOS LOCALES (UNIDADES)

AI 28-02-2020

	Fondo 0	Fondo 1	Fondo 2	Fondo 3	TOTAL
PEP12030D010		14,000	13,000		27,000
Hidrocarburos					
PERU LNG					
USP7721BAE13					
TRANSP GAS PERU					
USP9367RAG67					
CORPORACION PRI					
PEP73125M049		1,464	8,136		9,600
PEP73125M023		41,500	22,000		63,500
PEP73125M031		31,000	21,000		52,000
PEP73125M056		500	5,045		5,545
PEP73125M064		19,000	27,000		46,000
PETROPERU					
USP7808BAA54		8,700	21,532		30,232
USP7808BAB38		11,700	25,100		36,800
Hunt Oil Compan					
USP5300PAB96		29,000	78,000		107,000
Industria					
Alimentos					
ALICORP S.A.					
PEP21400M064		8,796	27,593		36,389
USP0161KDW01		74,580	52,769		127,349
PEP21400M106		5,000	32,000		37,000
CAMPOSOL					
USP19189AE26					
GLORIA					
PEP36100M154			4,000		4,000
PEP36100M121			3,954		3,954
Bebidas					
J R. LINDLEY					
USP31442AC34			8		8
San Miguel Indu					
USP84523AB85		3,824	18,282		22,106

INVERSIÓN EN BONOS LOCALES (UNIDADES)

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	Fondo 0	Fondo 1	Fondo 2	Fondo 3	TOTAL
Cemento					
UNACEM S.A.A. PEP23900M103		1,475			1,475
CEMENTOS YURA S.A. PEP58501M057					
Maquinaria					
Ferreycorp USP39238AA11					
Otros					
P.ESPINO PEP78300M043		51,750	17,250		69,000
Minería					
MINSUR USP6811TAA36		12,000	41,663		53,663
VOLCAN USP98047AA42		7,500	7,622		15,122
Organismos Multilaterales					
CAF PEP31347M016					
Otras Empresas Financieras					
COFIDE					
PEP11100M302		7,600	6,400		14,000
PEP11100M310		1,750			1,750
PEP11100M336		1,845	4,305		6,150
USP3R94GAA71			2,500		2,500
PEP11100V055	2,000				2,000
PEP11100M351		3,593	2,515		6,108
PEP11100V071	1,200				1,200
PEP11100V089	3,000				3,000
Fond Mivivienda					
PEP16880M031		20,000	80,000		100,000
USP42009AD50		62,608	165,386		227,994
PEP16880M023		10,000	9,600		19,600

INVERSIÓN EN BONOS LOCALES (UNIDADES)

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	Fondo 0	Fondo 1	Fondo 2	Fondo 3	TOTAL
PEP16880M056		5,200	7,200		12,400
EDP San Con					
PEP16997V075	1,000				1,000
PEP16997V059	1,900				1,900
Intercorp FS					
USP5626FAA05					
Servicios Públicos					
Energía					
Calidda					
USP47113AA63					
PEP70215M025		7,709	19,569		27,278
ETEN					
XS1003738405			129		129
CONS. TRANSMANT					
USP3083SAD73					
KALLPA					
USP6040KAB37		1,000	7,640		8,640
USP2400PAA77			10,000		10,000
LUZ DEL SUR					
PEP70252M267			2,423		2,423
PEP70252M242			7,727		7,727
PEP70252M200		20			20
PEP70252M234			7,000		7,000
PEP70252M291		5,600	2,400		8,000
PEP70252M259			4,347		4,347
ENERSUR					
PEP70210M083		4,000			4,000
PEP70210M109		42,694	63,541		106,235
PEP70210M091		11,842	27,631		39,473
PEP70210M117		8,835	18,670		27,505
EDEGEL S.A.					
PEP70051M198					
PEP70051M354		2,000			2,000
ENEL					

INVERSIÓN EN BONOS LOCALES (UNIDADES)

Al 28-02-2020



	Fondo 0	Fondo 1	Fondo 2	Fondo 3	TOTAL
PEP70101M514		1,672			1,672
PEP70101M589		4,000			4,000
PEP70101M548		1,901			1,901
PEP70101M613		5,338			5,338
PEP70101M696		3,667			3,667
ORAZUL E.I. EGE					
USP7372BAA19		12,000	25,554		37,554
Fenix Power					
USP40070AB35		5,000	15,222		20,222
Telecomunicaciones					
TELEFONICA					
PEP70500M715		3,233	5,424		8,657
PEP70500M723		3,612	6,456		10,068
PEP70500M749		5,000	9,000		14,000
PEP70500M764		628	1,067		1,695
USP9T36GAR67		200	1,110		1,310
US87938YAA73			96		96
PEP70500M756		571			571
Sociedades Concesionarias					
H2Olmos					
PEP73675M027			14,520		14,520
OLMOS					
PEP72900M012					
PEP72900M020					
PEP72900M038			32		32
REP					
PEP70310M149			1,211		1,211
Sociedades Titulizadoras					
BCP -PFINF					
CVL120000019			208,613,508	63,467,044	272,080,552
CCR Inc.					
XS0799679716		9,750	34,750		44,500
Conti Senior					
USG2523RAA52			450		450

INVERSIÓN EN BONOS LOCALES (UNIDADES)

Al 28-02-2020

	Fondo 0	Fondo 1	Fondo 2	Fondo 3	TOTAL
Conti trust USG23909AA53			10,000		10,000
CONTINENTAL ST CVL80040C016		10,740,082	25,507,696		36,247,778
CVL80040C024		822,961	3,291,844		4,114,805
CRPAO VAC Trust XS0547755040		203			203
CRPAOTRUST XS0370312596		181		248	429
INTEROCEANICAIV US46062NAB38					
USP52715AB80					
PEPTSSCN XS0279120793					
SCOTIA ST PEP80200F268			1,859		1,859
PEP80200F243		12,206	16,276		28,482
PEP80200F276			3,000		3,000
PEP80200F284		800	2,500		3,300
Red Dorsal Fina XS1198024827		7,500	27,500		35,000
CREDITITULOS CVL80050F026			220,000		220,000
PEP80050F333			25,000		25,000
InRetail Pharm. USP56237AA16		15,000	48,813		63,813
CVL11000A018		2,600	8,700		11,300
Otros					
Terminales Pait USP91308AA74					
Cineplex PEP72840M028			2,000		2,000
Intercorp Perú					

INVERSIÓN EN BONOS LOCALES (UNIDADES)

Al 28-02-2020

	Fondo 0	Fondo 1	Fondo 2	Fondo 3	TOTAL
CVL52632A018			10,000		10,000
CVL52632A026		2,000	8,000		10,000
USP5625XAC85					
Hermes					
PEP73668M014		15,370			15,370
Inca Rail					
CVL14017HL12		8,000			8,000
Inversiones PAL					
CVL71370PA16		15,000			15,000
Inv Nac de Tur					
CVL74200B016		1,000	3,000		4,000
Inmobiliaria y Construcción					
Rutas de Lima					
USP82169AA48		36,470	173,351	19,638	229,459
XS1084504874		36,470	84,162	19,638	140,270
ICCGSA					
PEP73720M013			8,433		8,433
GYM Ferrovias					
XS1144471023		41,000	52,500		93,500
Norvial					
PEP74850M017		1,100			1,100
PEP74850M025			3,900		3,900
Cosapi					
PEP73140M014			14,000		14,000

INVERSIÓN EN FONDOS MUTUOS O DE INVERSIÓN LOCALES
(En miles de Nuevos Soles)
Al 28-02-2020

	Tipo Oferta	Fondo 1		Fondo 2		Fondo 3		TOTAL	
		Monto	%	Monto	%	Monto	%	Monto	%
AC CAPITALES SAFI S.A.									
Fondo Inmobiliario II	PRIVADA	-	-	2,154	0.01%	36,844	0.78%	38,998	0.1%
Multirenta Inmobiliaria - Aumento Capital	PUBLICA	-	-	2,154	0.00	-	-	2,154	0.0%
BD Capital		36,352	0.55%	181,750	0.52%	-	-	218,103	0.5%
Fondo de Inversión Senior Loans BDC CLASE C	PUBLICA	36,352	0.55%	181,750	0.52%	-	0.00%	218,103	0.5%
BlackRock ITC P		1	0.00%	-	0.00%	1	0.00%	2	0.0%
ETF - EPU	PUBLICA	1	0.00%	-	0.00%	1	0.00%	2	0.0%
Carlyle Peru GP, L.P.				84,708	0.24%	84,708	1.80%	169,417	0.4%
Carlyle Peru Fund	PRIVADA	-	-	84,708	0.24%	84,708	1.80%	169,417	0.4%
COMPASS GROUP		-	-	47,565	0.14%	24,502	0.52%	72,067	0.2%
Fondo de Inversión Inmobiliario I	PRIVADA	-	-	47,565	0.14%	24,502	0.52%	72,067	0.2%
Credifondo SAF		-	-	45,173	0.13%	22,586	0.48%	67,760	0.1%
Credicorp Capital Fondo de Inversión Inmobiliario Pte	PRIVADA	-	-	45,173	0.13%	22,586	0.48%	67,760	0.1%
Enfoca SAFI S.A.				203,988	0.58%	-	-	203,988	0.4%
Enfoca Descubridor 1 Clase B	PRIVADA	-	-	101,994	0.29%	-	-	101,994	0.2%
Enfoca Descubridor 2 Clase B	PRIVADA	-	-	101,994	0.00	-	-	101,994	0.2%
Faro Capital SAFI S.A.				128,855	0.37%	64,466	0.01	193,321	0.4%
Faro Capital Fondo de Inversión Inmobiliario I	PUBLICA	-	-	99,712	0.29%	49,856	0.01	149,568	0.3%
Fondo de Inversión en Retail	PRIVADA	-	-	29,143	0.00	14,610	0.00	43,753	0.1%
LARRAIN VIAL PE		-	-	-	0.00%	-	-	-	0.0%
Fondo de Inversión en Bienes Raíces Larrain Vial Cte	PUBLICA	-	-	-	-	-	-	-	0.0%
Macrocapitales				319,703	0.92%	82,054	0.02	401,757	0.9%
Kandoo Fund II (Perú) Servicios Financieros	PRIVADA	-	-	163,967	0.47%	82,054	0.02	246,021	0.5%
Macro-Infraestructura: Fondo de Inversión en Instrumentos	PRIVADA	-	-	155,736	0.00	-	-	155,736	0.3%
SIGMA SAFI SA				302,264	0.87%	113,510	0.02	415,773	0.9%
Fondo de Inversión en Infraestructura -Sigma FI	PRIVADA	-	-	160,872	0.46%	105,251	0.02	266,123	0.6%
Leasing Operativo	PUBLICA	-	-	141,392	0.00	8,258	0.00	149,650	0.3%
SUMMA SAFI SAC				27,958	0.08%	13,979	0.30%	41,937	0.1%
Mezzanine Summa	PRIVADA	-	-	27,958	0.08%	13,979	0.30%	41,937	0.1%
W Capital				-	0.00%	31,481	0.01	31,481	0.1%
FONDO HMC CAPITAL HIGH YIELD PERU FI - Sol	PRIVADA	-	-	-	0.00%	18,142	0.00	18,142	0.0%
FONDO HMC CAPITAL HIGH YIELD PERU FI - Dólar	PRIVADA	-	-	-	-	13,339	0.00	13,339	0.0%
TOTAL	-	36,353	0.55%	1,344,119	3.85%	474,131	10.07%	1,854,604	3.9%

INVERSIÓN EN FONDOS MUTUOS O DE INVERSIÓN LOCALES (Unidades)
(En miles de Nuevos Soles)
Al 28-02-2020

	Fondo 1	Fondo 2	Fondo 3	TOTAL
	Monto	Monto	Monto	Monto
AC CAPITALES SAFI S.A.				
Fondo Inmobiliario II	-	-	12,666,580	12,666,580
Multirenta Inmobiliaria - Aumento Capital	-	33,813	-	33,813
BD Capital				
Fondo de Inversión Senior Loans BDC CLASE C	10,504	52,517	-	63,021
BlackRock Institutional Trust Company PE				
ETF - EPU	14	-	7	21
Carlyle Peru GP, L.P.				
Carlyle Peru Fund	-	63	63	126
COMPASS GROUP SAFI S.A.				
Fondo de Inversión Inmobiliario I	-	130,554	67,254	197,808
Credifondo SAF				
Credicorp Capital Fondo de Inversión Inmobiliario Perú	-	85,499	42,749	128,248
Enfoca SAFI S.A.				
Enfoca Descubridor 1 Clase B	-	27,500,000	-	27,500,000
Enfoca Descubridor 2 Clase B	-	27,500,000	-	27,500,000
Faro Capital SAFI S.A.				
Faro Capital Fondo de Inversión Inmobiliario I	-	540	270	810
Fondo de Inversión en Retail	-	38,300	19,200	57,500
LARRAIN VIAL PE				
Fondo de Inversión en Bienes Raices Larrain Vial Colliers III	-	350	-	350
Macrocapitales				
Kandeo Fund II (Perú) Servicios Financieros	-	1,165	583	1,748
Macro-Infraestructura: Fondo de Inversión en Instrumentos de Deuda	-	2,208	-	2,208
SIGMA SAFI SA				
Fondo de Inversión en Infraestructura -Sigma FI	-	188	123	311
Leasing Operativo	-	2,260	132	2,392
SUMMA				
Mezzanine Summa	-	40	20	60
W Capital				
FONDO HMC CAPITAL HIGH YIELD PERU FI - Dólares	-	-	4,253,969,624	4,253,969,624
FONDO HMC CAPITAL HIGH YIELD PERU FI - Soles	-	-	38,227,521	38,227,521

INVERSIÓN EN INSTRUMENTOS
(En miles de Nuevos Soles)
Al 28-02-2020

	Moneda	Tasa cupón (%)	Plazo remanente	Fondo 1		Fondo 2		Fondo 3		TOTAL	
				Monto	%	Monto	%	Monto	%	Monto	%
Bonos de empresas privadas extranjeras				314,683	4.72%	290,992	0.83%	0	0.00%	605,675	1.29%
Emgesa											
USP3703CAA82	COP	8.75	0.74		0.00%		0.00%		0.00%	0	0.00%
FALABELLA SACI											
USP82290AB64	CLP	6.50	3.00		0.00%		0.00%		0.00%	0	0.00%
Inkia Energy											
USG4808VAC49	USD	5.88	7.53	4,955	0.07%	2,312	0.01%		0.00%	7,267	0.02%
SOUTHERN COPPER CORPORATION LTD											
US84265VAE56	USD	6.75	19.98	82,834	1.24%	57,984	0.17%		0.00%	140,818	0.30%
US84265VAJ44	USD	5.88	25.00	34,332	0.51%	27,809	0.08%		0.00%	62,141	0.13%
ECOPETROL											
US279158AK55	USD	4.13	4.72		0.00%	553	0.00%		0.00%	553	0.00%
US279158AC30	USD	5.88	3.39		0.00%	350	0.00%		0.00%	350	0.00%
US279158AE95	USD	7.38	23.40		0.00%	356	0.00%		0.00%	356	0.00%
Elementia, S.A											
USP3713LAA63	USD	5.50	4.72		0.00%	67	0.00%		0.00%	67	0.00%
PuertoLiverpool											
USP3691NBF61	USD	3.88	6.44	108	0.00%	271	0.00%		0.00%	379	0.00%
Fibria											
US31572UAE64	USD	5.25	4.04		0.00%	1,744	0.01%		0.00%	1,744	0.00%
US31572UAF30	USD	5.50	6.72		0.00%	864	0.00%		0.00%	864	0.00%
Suzano GmbH											
USA8372TAC20	USD	7.00	26.89	75,580	1.13%	68,709	0.20%		0.00%	144,290	0.31%
Ind Peñol Mex											
USP55409AB50	USD	5.65	29.39	45,465	0.68%	16,237	0.05%		0.00%	61,702	0.13%
Minera México											
USP6777MAB83	USD	4.50	29.76	70,716	1.06%	113,736	0.33%		0.00%	184,452	0.39%
ICMPC											
USP58072AL66	USD	4.38	6.93	692	0.01%		0.00%		0.00%	692	0.00%
Bonos del sistema financiero extranjero				121,058	1.82%	72,485	0.21%		0.00%	193,543	0.41%
Bancomer											
USP16259AH99	USD	6.75	2.42	17,623	0.26%	9,281	0.03%		0.00%	26,904	0.06%
USP16259AN67	USD	5.88	14.38	15,060	0.23%	17,922	0.05%		0.00%	32,982	0.07%
Davienda											
USP0R11WAF79	COP	7.50	2.48		0.00%		0.00%		0.00%	0	0.00%
Banco Santander Mexico											
USP1507SAG23	USD	5.95	8.43	24,781	0.37%	5,287	0.02%		0.00%	30,067	0.06%

INVERSIÓN EN INSTRUMENTOS
(En miles de Nuevos Soles)
Al 28-02-2020

	Moneda	Tasa cupón (%)	Plazo remanente	Fondo 1		Fondo 2		Fondo 3		TOTAL	
				Monto	%	Monto	%	Monto	%	Monto	%
USP1507SAH06	USD	5.38	4.97	34,743	0.52%	6,949	0.02%		0.00%	41,691	0.09%
BANCOLOMBIA											
US05968LAL62	USD	4.63	9.64	13,378	0.20%	22,296	0.06%		0.00%	35,674	0.08%
US05968LAK89	USD	4.88	7.47	7,605	0.11%	7,605	0.02%		0.00%	15,209	0.03%
US05968LAM46	USD	3.00	4.75	7,868	0.12%	3,147	0.01%		0.00%	11,016	0.02%
Cuenta corriente Ext.				20,153	0.30%	135,237	0.39%	39,598	0.84%	194,988	0.41%
CTA CTE EXT				20,153	0.30%	135,237	0.39%	39,598	0.84%	194,988	0.41%
BROWN BROTHERS				1,130	0.02%	5,620	0.02%	44	0.00%	6,794	0.01%
Societe General				19,023	0.29%	129,618	0.37%	39,554	0.84%	188,194	0.40%
Fondos mutuos del extranjero				1,221,679	18.32%	11,034,948	31.64%	1,795,428	38.14%	14,052,055	29.82%
ALLIANZ											
LU0852482198	EUR		-		0.00%		0.00%		0.00%	0	0.00%
BlackRock USA											
US4642866085	USD		-	39,206	0.59%	657,697	1.89%		0.00%	696,903	1.48%
US4642872000	USD		-	70,526	1.06%	477,938	1.37%		0.00%	548,463	1.16%
US4642872349	USD		-		0.00%		0.00%		0.00%	0	0.00%
US46434G8226	USD		-		0.00%	347,285	1.00%	29,820	0.63%	377,105	0.80%
US4642871846	USD		-	33	0.00%		0.00%		0.00%	33	0.00%
US4642868065	USD		-	16,298	0.24%		0.00%		0.00%	16,298	0.03%
US4642882819			-		0.00%		0.00%		0.00%	0	0.00%
US46434G1031			-	55,786	0.84%	1,029,716	2.95%		0.00%	1,085,502	2.30%
US4642881829			-		0.00%	613,931	1.76%	168,720	3.58%	782,652	1.66%
US46429B6719	USD		-	24,317	0.36%	485,557	1.39%	132,533	2.82%	642,406	1.36%
US4642872422	USD		-		0.00%	1,742	0.00%		0.00%	1,742	0.00%
US4642875987	USD		-		0.00%	2,603	0.01%		0.00%	2,603	0.01%
US4642864007	USD		-		0.00%	587,353	1.68%	168,212	3.57%	755,565	1.60%
US4642878049	USD		-		0.00%		0.00%		0.00%	0	0.00%
FRANKLIN TEMP											
LU0195953152	USD		-		0.00%		0.00%		0.00%	0	0.00%
GARTMORE											
LU0113993397	EUR		-		0.00%		0.00%		0.00%	0	0.00%
LARRAIN VIAL											
CVL79033FI12	USD		-	54,195	0.81%	214,407	0.61%		0.00%	268,602	0.57%
Matthews Intern											
US5771307924	USD		-		0.00%		0.00%		0.00%	0	0.00%
SCHRODER											
LU0106820292	EUR		-		0.00%	174,699	0.50%	52,466	1.11%	227,165	0.48%

INVERSIÓN EN INSTRUMENTOS
(En miles de Nuevos Soles)
Al 28-02-2020

	Moneda	Tasa cupón (%)	Plazo remanente	Fondo 1		Fondo 2		Fondo 3		TOTAL	
				Monto	%	Monto	%	Monto	%	Monto	%
LU0106259988	USD		-	7,491	0.11%	132,119	0.38%	46,559	0.99%	186,168	0.40%
LU0189893794	USD		-		0.00%	78,901	0.23%		0.00%	78,901	0.17%
STATE ST BANK											
US81369Y5069	USD		-		0.00%	225,019	0.65%	63,622	1.35%	288,640	0.61%
US81369Y6059	USD		-		0.00%		0.00%		0.00%	0	0.00%
US81369Y8030	USD		-	12,328	0.18%	1,109,771	3.18%	215,018	4.57%	1,337,116	2.84%
VAN ECK											
US92189H3003	USD		-		0.00%		0.00%		0.00%	0	0.00%
VANGUARD GROUP											
US9220428588	USD		-	7,073	0.11%		0.00%		0.00%	7,073	0.02%
VONTOBEL											
LU1767066605	USD		-	10,227	0.15%	573,480	1.64%	136,623	2.90%	720,330	1.53%
LU0926439729	USD		-	29,393	0.44%		0.00%		0.00%	29,393	0.06%
LU1305089796	USD		-	52,260	0.78%		0.00%		0.00%	52,260	0.11%
WisdomTreeAsset											
US97717W2816	USD		-		0.00%	112,584	0.32%	48,537	1.03%	161,120	0.34%
BlackRock AMIL											
IE00B53QG562	EUR		-		0.00%		0.00%		0.00%	0	0.00%
IE00B4JNQZ49	USD		-		0.00%		0.00%		0.00%	0	0.00%
GAM Luxembourg											
LU0107852435	USD		-		0.00%		0.00%		0.00%	0	0.00%
Nomura Asset Ma											
IE00B3RW8498	USD		-		0.00%		0.00%		0.00%	0	0.00%
FILIMSA											
LU0742536872	USD		-	4,951	0.07%	196,533	0.56%	50,327	1.07%	251,811	0.53%
Robeco Luxembou											
LU0398248921	USD		-	25,276	0.38%	101,105	0.29%		0.00%	126,381	0.27%
State Street											
US78463X5095	USD		-		0.00%	108,156	0.31%		0.00%	108,156	0.23%
Vanguard Grp Ir											
IE00B95PGT31	USD		-		0.00%	166,763	0.48%		0.00%	166,763	0.35%
PineBridge inve											
IE0030395952	JPY		-	4,167	0.06%	104,385	0.30%	41,263	0.88%	149,816	0.32%
GOLDMAN											
LU0234573185	USD		-	31,554	0.47%		0.00%		0.00%	31,554	0.07%
JP MORGAN ASSET											
LU0867954777	USD		-	32,391	0.49%	101,884	0.29%		0.00%	134,276	0.28%

INVERSIÓN EN INSTRUMENTOS
(En miles de Nuevos Soles)
Al 28-02-2020

	Moneda	Tasa cupón (%)	Plazo remanente	Fondo 1		Fondo 2		Fondo 3		TOTAL	
				Monto	%	Monto	%	Monto	%	Monto	%
MSI Mang											
LU0603408385	USD		-		0.00%		0.00%		0.00%	0	0.00%
Invesco Managem											
LU1240965456	EUR		-		0.00%		0.00%		0.00%	0	0.00%
GRAM											
FR0010589325	EUR		-	9,699	0.15%	369,740	1.06%	114,018	2.42%	493,457	1.05%
Eastspring Inv											
LU1259265335	JPY		-		0.00%	114,401	0.33%	41,495	0.88%	155,896	0.33%
Ashmore											
LU0880945901	USD		-	118,280	1.77%	216,069	0.62%		0.00%	334,349	0.71%
PIMCO											
IE00B29K0P99	USD		-	178,286	2.67%	151,348	0.43%		0.00%	329,634	0.70%
OSSIAM LUX											
LU1079841513	USD		-	9,889	0.15%	534,298	1.53%	51,261	1.09%	595,448	1.26%
BlackRock AMAG											
Global Evolutio											
LU1034966249	USD		-	232,858	3.49%	622,094	1.78%		0.00%	854,952	1.81%
BLACKROCK											
LU0411709560	USD		-	7,618	0.11%	117,974	0.34%	47,369	1.01%	172,961	0.37%
MONEDA											
CL0002535525	USD		-	18,382	0.28%	65,652	0.19%		0.00%	84,034	0.18%
Jupiter Unit											
GB00B5STJW84	GBP		-	8,270	0.12%	471,732	1.35%	161,861	3.44%	641,863	1.36%
GB00B5TGB445	GBP		-	18,726	0.28%	252,738	0.72%	73,599	1.56%	345,063	0.73%
Comgest AMI											
IE00BQ1YBP44	JPY		-	6,752	0.10%	92,843	0.27%	24,477	0.52%	124,072	0.26%
NB Europe											
IE00B99K4563	USD		-	12,696	0.19%		0.00%		0.00%	12,696	0.03%
MDO Mang Com											
LU1569037366	USD		-	89,767	1.35%		0.00%		0.00%	89,767	0.19%
Investec Asset											
LU1235249262	USD		-		0.00%	407,207	1.17%	127,650	2.71%	534,856	1.14%
Lord Abbet											
IE00BFNWYS31	USD		-	6,091	0.09%	15,228	0.04%		0.00%	21,319	0.05%
LarrainVial AM											
LU0648315850	USD		-	26,889	0.40%		0.00%		0.00%	26,889	0.06%
FMAE				0	0.00%	1,953,625	5.60%	461,212	9.80%	2,414,837	5.13%

INVERSIÓN EN INSTRUMENTOS
(En miles de Nuevos Soles)
Al 28-02-2020



	Moneda	Tasa cupón (%)	Plazo remanente	Fondo 1		Fondo 2		Fondo 3		TOTAL	
				Monto	%	Monto	%	Monto	%	Monto	%
ARC GP											
Arias Resource Capital Fund	USD		-		0.00%	24,307	0.07%	16,071	0.34%	40,378	0.09%
ARC GP II											
Fondo Arias Resource Capital	USD		-		0.00%	56,544	0.16%	56,544	1.20%	113,088	0.24%
CSABF GenPartLP											
Carlyle South America Buyout	USD		-		0.00%	37,153	0.11%	24,769	0.53%	61,922	0.13%
DS VII As LP											
Dover Street VII Cayman Fund	USD		-		0.00%	5,518	0.02%	3,678	0.08%	9,196	0.02%
LARRAIN VIAL											
Fondo Energético America	USD		-		0.00%	86,557	0.25%	63,977	1.36%	150,535	0.32%
PARTNERS GROUP											
Partners Group Secondary	EUR		-		0.00%	4,652	0.01%	3,101	0.07%	7,753	0.02%
Terranum GP											
Terranum Capital Latin America	USD		-		0.00%	52,688	0.15%	52,688	1.12%	105,376	0.22%
TRG MANAGEMENT											
TRG Latin America Private	USD		-		0.00%	69,229	0.20%		0.00%	69,229	0.15%
HarbGANGP											
HarbourVest Global Annual	USD		-		0.00%	212,478	0.61%	91,062	1.93%	303,540	0.64%
CPS GP											
CPS Managers Fund L.P.	USD		-		0.00%	319,524	0.92%	142,070	3.02%	461,593	0.98%
Terranum GP II											
Terranum Capital Latin America	USD		-		0.00%	107,158	0.31%		0.00%	107,158	0.23%
Collier Int GP V											
Collier International Partners	USD		-		0.00%	245,455	0.70%		0.00%	245,455	0.52%
Apax IX GP											
APAX IX	USD		-		0.00%	177,490	0.51%		0.00%	177,490	0.38%
HbVest IV											
Harbourvest Partners Co-invest	USD		-		0.00%	159,789	0.46%		0.00%	159,789	0.34%
CIP VI											
CIP VI Overseas Feeder	USD		-		0.00%	145,067	0.42%		0.00%	145,067	0.31%
PG GuernseyGP											
Partners Group Real Estate	USD		-		0.00%	133,716	0.38%		0.00%	133,716	0.28%
Stonepeak P											
Stonepeak Infrastructure	USD		-		0.00%	109,049	0.31%		0.00%	109,049	0.23%
Lexington GP 9											
LCP IX Peru, L.P.	USD		-		0.00%	7,252	0.02%	7,252	0.15%	14,504	0.03%
Titu deuda emitido x estados extranjero				607,755	9.12%	1,190,052	3.41%	0	0.00%	1,797,808	3.82%

INVERSIÓN EN INSTRUMENTOS
(En miles de Nuevos Soles)
Al 28-02-2020

	Moneda	Tasa cupón (%)	Plazo remanente	Fondo 1		Fondo 2		Fondo 3		TOTAL	
				Monto	%	Monto	%	Monto	%	Monto	%
GOB CHILE											
US168863BN78	USD	2.25	2.50		0.00%	691	0.00%		0.00%	691	0.00%
US168863BW77	USD	3.13	4.91		0.00%	720	0.00%		0.00%	720	0.00%
US168863BP27	USD	3.63	22.52		0.00%	353	0.00%		0.00%	353	0.00%
GOB COL											
US195325DL65	USD	3.88	6.99		0.00%	1,001	0.00%		0.00%	1,001	0.00%
US195325CU73	USD	5.00	25.14		0.00%	688	0.00%		0.00%	688	0.00%
US195325BQ70	USD	4.00	3.83	690	0.01%		0.00%		0.00%	690	0.00%
US195325BR53	USD	5.63	23.84		0.00%	361	0.00%		0.00%	361	0.00%
US195325DR36	USD	3.00	9.76		0.00%	648	0.00%		0.00%	648	0.00%
US195325CX13	USD	4.50	5.75		0.00%	1,754	0.01%		0.00%	1,754	0.00%
GOB MEX											
MX0MGO0000P2	MXN	7.75	11.08	81,493	1.22%	153,761	0.44%		0.00%	235,254	0.50%
US91086QAV05	USD	6.05	19.71		0.00%	374	0.00%		0.00%	374	0.00%
MX0MGO0000D8	MXN	7.50	7.10	114,752	1.72%		0.00%		0.00%	114,752	0.24%
MX0MGO0000Y4	MXN	5.75	5.85	27,479	0.41%		0.00%		0.00%	27,479	0.06%
US91086QAS75	USD	6.75	14.42		0.00%	402	0.00%		0.00%	402	0.00%
US91086QAZ19	USD	5.75	90.51		0.00%	322	0.00%		0.00%	322	0.00%
US91086QBG29	USD	4.13	5.73		0.00%	434	0.00%		0.00%	434	0.00%
MX0MGO0000H9	MXN	8.50	9.09		0.00%	163,611	0.47%		0.00%	163,611	0.35%
MX0MGO0000L1	MXN	8.00	0.12		0.00%	3,770	0.01%		0.00%	3,770	0.01%
MX0MGO0000N7	MXN	6.50	1.11		0.00%	146	0.00%		0.00%	146	0.00%
MX0MGO000078	MXN	10.00	4.60	56,541	0.85%		0.00%		0.00%	56,541	0.12%
MX0MGO0000Q0	MXN	6.50	2.11		0.00%	147	0.00%		0.00%	147	0.00%
MX0MGO0000R8	MXN	7.75	22.55		0.00%	146	0.00%		0.00%	146	0.00%
MX0MGO0000J5	MXN	8.50	18.56	34,712	0.52%	236,675	0.68%		0.00%	271,388	0.58%
MXBIG0000PD6	MXN	-	0.44	27,411	0.41%	137,053	0.39%		0.00%	164,463	0.35%
US91087BAH33	USD	3.25	9.97		0.00%	1,302	0.00%		0.00%	1,302	0.00%
US91087BAB62	USD	4.35	26.73		0.00%	48	0.00%		0.00%	48	0.00%
US91087BAG59	USD	4.50	29.78	6,146	0.09%		0.00%		0.00%	6,146	0.01%
US91087BAL45	USD	5.00	31.01	22,586	0.34%		0.00%		0.00%	22,586	0.05%
GOB BRA											
US105756BK57	USD	7.13	16.74		0.00%	780	0.00%		0.00%	780	0.00%
US105756BU30	USD	2.63	2.68		0.00%	682	0.00%		0.00%	682	0.00%
US105756BV13	USD	4.25	4.69		0.00%	709	0.00%		0.00%	709	0.00%
US105756BW95	USD	5.00	24.76	25,607	0.38%	12,141	0.03%		0.00%	37,748	0.08%
BRSTNCNTF1Q6	BRL	10.00	8.68	156,143	2.34%	234,945	0.67%		0.00%	391,088	0.83%

INVERSIÓN EN INSTRUMENTOS
(En miles de Nuevos Soles)
Al 28-02-2020

	Moneda	Tasa cupón (%)	Plazo remanente	Fondo 1		Fondo 2		Fondo 3		TOTAL	
				Monto	%	Monto	%	Monto	%	Monto	%
BRSTNCNTF1P8	BRL	10.00	6.68	23,227	0.35%		0.00%		0.00%	23,227	0.05%
US105756CB40	USD	4.75	29.73	3,080	0.05%	5,529	0.02%		0.00%	8,609	0.02%
BRSTNCNTF170	BRL	10.00	4.68	21,020	0.32%	223,248	0.64%		0.00%	244,268	0.52%
US105756BY51	USD	5.63	26.83	6,868	0.10%	6,868	0.02%		0.00%	13,735	0.03%
US105756BX78	USD	6.00	5.94		0.00%	745	0.00%		0.00%	745	0.00%
TIT.EMP.PUB.EXT				208,324	3.12%	493,805	1.42%	0	0.00%	702,128	1.49%
EMPRESA PUBLICA DE MEDELLIN											
USP9379RAZ03	COP	8.38	7.53	152,907	2.29%	445,092	1.28%		0.00%	597,999	1.27%
USP9379RAV98	COP	7.63	4.37	22,963	0.34%	48,712	0.14%		0.00%	71,676	0.15%
USP9379RBA43	USD	4.25	9.22	32,453	0.49%		0.00%		0.00%	32,453	0.07%
TIT.DEU.ORG.INT				0		0		0		0	
CABEI											
DEP ON CMS				23,632	0.35%	177,246	0.51%	53,853	1.14%	254,731	
A NZ Bank Group	USD				0.00%		0.00%	53,853	1.14%	53,853	0.11%
CITIBANK N.A.	USD			23,632	0.35%	177,246	0.51%		0.00%	200,878	0.43%
JP Morgan Bank	USD				0.00%		0.00%		0.00%	0	0.00%
TOTAL				2,517,284	37.76%	15,348,390	44.01%	2,350,091	49.92%	20,215,765	42.91%

INVERSIÓN EN INSTRUMENTOS DERIVADOS LOCALES Y EXTRANJEROS
(En miles de Nuevos Soles)
Al 28-02-2020



	Fondo 1		Fondo 2		Fondo 3		TOTAL	
	Monto	%	Monto	%	Monto	%	Monto	%
I. Nacional	519,242	7.8%	2,719,276	7.8%	161,842	3.4%	3,400,359	7.2%
1. Forwards	519,242	7.8%	2,719,276	7.8%	161,842	3.4%	3,400,359	7.2%
Monedas	519,242	7.8%	2,719,276	7.8%	161,842	3.4%	3,400,359	7.2%
II. Extranjero	2,023,461	30.3%	17,863,209	51.2%	4,844,987	102.9%	24,731,656	52.5%
1. Forwards	1,519,392	22.8%	14,193,019	40.7%	4,202,278	89.3%	19,914,689	42.3%
Monedas	1,519,392	22.8%	14,193,019	40.7%	4,202,278	89.3%	19,914,689	42.3%
2. Swaps	0	0.0%	0	0.0%	0	0.0%	0	0.0%
Tasa de interés	0	0.0%	0	0.0%	0	0.0%	0	0.0%
3. Futuros	504,069	7.6%	3,179,197	9.1%	94,761	2.0%	3,778,028	8.0%
Índice	0	0.0%	72,176	0.2%	94,761	2.0%	166,937	0.4%
Bonos	504,069	7.6%	3,107,022	8.9%	0	0.0%	3,611,091	7.7%
Materia Prima	0	0.0%	0	0.0%	0	0.0%	0	0.0%
4. Opciones	0	0.0%	490,992	1.4%	547,947	11.6%	1,038,939	2.2%
Índice	0	0.0%	490,992	1.4%	547,947	11.6%	1,038,939	2.2%
Total	2,542,703	38.1%	20,582,485	59.0%	5,006,828	106.4%	28,132,016	59.7%

INVERSIÓN EN FORWARDS DE MONEDAS LOCALES Y EXTRANJEROS

(En miles de Nuevos Soles)

Al 28-02-2020

	Fondo 1		Fondo 2		Fondo 3		TOTAL	
	Monto	%	Monto	%	Monto	%	Monto	%
Nacional	519,242	7.79%	2,719,276	7.80%	161,842	3.44%	3,400,359	7.22%
USD	519,242	7.79%	2,719,276	7.80%	161,842	3.44%	3,400,359	7.22%
PEN	519,242	7.79%	2,719,276	7.80%	161,842	3.44%	3,400,359	7.22%
COMPRA	118,010	1.77%	348,971	1.00%	107,894	2.29%	574,875	1.22%
VENTA	401,232	6.02%	2,370,305	6.80%	53,947	1.15%	2,825,485	6.00%
EUR	0	0.00%	0	0.00%	0	0.00%	0	0.00%
USD		0.00%	0	0.00%	0	0.00%	0	0.00%
VENTA		0.00%	0	0.00%	0	0.00%	0	0.00%
Extranjero	1,519,392	22.79%	14,193,019	40.70%	4,202,278	89.27%	19,914,689	42.27%
BRL	0	0.00%	654,605	1.88%	60,052	1.28%	714,657	1.52%
USD	0	0.00%	654,605	1.88%	60,052	1.28%	714,657	1.52%
COMPRA		0.00%	372,006	1.07%		0.00%	372,006	0.79%
VENTA		0.00%	282,599	0.81%	60,052	1.28%	342,651	0.73%
CNY	0	0.00%	0	0.00%	0	0.00%	0	0.00%
USD	0	0.00%	0	0.00%	0	0.00%	0	0.00%
COMPRA		0.00%	0	0.00%	0	0.00%	0	0.00%
VENTA		0.00%	0	0.00%	0	0.00%	0	0.00%
COP	0	0.00%	206,805	0.59%	0	0.00%	206,805	0.44%
USD	0	0.00%	206,805	0.59%	0	0.00%	206,805	0.44%
COMPRA		0.00%	206,805	0.59%	0	0.00%	206,805	0.44%
VENTA		0.00%		0.00%	0	0.00%	0	0.00%
EUR	187,238	2.81%	2,803,879	8.04%	925,755	19.67%	3,916,872	8.31%
USD	187,238	2.81%	2,803,879	8.04%	925,755	19.67%	3,916,872	8.31%
COMPRA	51,465	0.77%	1,065,035	3.05%	430,461	9.14%	1,546,961	3.28%
VENTA	135,773	2.04%	1,738,844	4.99%	495,294	10.52%	2,369,911	5.03%
GBP	0	0.00%	0	0.00%	0	0.00%	0	0.00%
USD	0	0.00%	0	0.00%	0	0.00%	0	0.00%
COMPRA		0.00%		0.00%		0.00%	0	0.00%
VENTA		0.00%		0.00%		0.00%	0	0.00%
HKD	26,987	0.40%	2,451,246	7.03%	766,164	16.28%	3,244,397	6.89%
USD	26,987	0.40%	2,451,246	7.03%	766,164	16.28%	3,244,397	6.89%
COMPRA		0.00%	885,108	2.54%	381,423	8.10%	1,266,531	2.69%
VENTA	26,987	0.40%	1,566,137	4.49%	384,741	8.17%	1,977,865	4.20%
JPY	142,942	2.14%	3,072,882	8.81%	1,813,056	38.52%	5,028,879	10.67%
USD	142,942	2.14%	3,072,882	8.81%	1,813,056	38.52%	5,028,879	10.67%
COMPRA	67,681	1.02%	1,422,812	4.08%	889,670	18.90%	2,380,163	5.05%

INVERSIÓN EN FORWARDS DE MONEDAS LOCALES Y EXTRANJEROS
(En miles de Nuevos Soles)
Al 28-02-2020



	Fondo 1		Fondo 2		Fondo 3		TOTAL	
	Monto	%	Monto	%	Monto	%	Monto	%
VENTA	75,261	1.13%	1,650,070	4.73%	923,386	19.62%	2,648,717	5.62%
MXN	0	0.00%	0	0.00%	0	0.00%	0	0.00%
USD	0	0.00%	0	0.00%	0	0.00%	0	0.00%
COMPRA		0.00%		0.00%		0.00%	0	0.00%
VENTA		0.00%		0.00%		0.00%	0	0.00%
USD	1,162,225	17.43%	5,003,603	14.35%	637,251	13.54%	6,803,079	14.44%
PEN	1,162,225	17.43%	5,003,603	14.35%	637,251	13.54%	6,803,079	14.44%
COMPRA	94,408	1.42%		0.00%	40,460	0.86%	134,868	0.29%
VENTA	1,067,817	16.02%	5,003,603	14.35%	596,791	12.68%	6,668,211	14.15%
Total general	2,038,634	30.58%	16,912,295	48.50%	4,364,120	92.71%	23,315,049	49.48%

INVERSIÓN EN INSTRUMENTOS DERIVADOS LOCALES Y EXTRANJEROS POR CONTRAPARTE

(En miles de Nuevos Soles)

Al 28-02-2020

PRIMA^{AFP}

Grupo Crédito

	Fondo 1		Fondo 2		Fondo 3		TOTAL	
	Monto	%	Monto	%	Monto	%	Monto	%
I. Nacional	519,242	7.8%	2,719,276	7.8%	161,842	3.4%	3,400,359	7.2%
1. Forwards	519,242	7.8%	2,719,276	7.8%	161,842	3.4%	3,400,359	7.2%
Monedas	519,242	7.8%	2,719,276	7.8%	161,842	3.4%	3,400,359	7.2%
CITIBANK	-	0.0%	168,585	0.5%	0	0.0%	168,585	0.4%
CONTINENTAL	50,576	0.8%	0	0.0%	0	0.0%	50,576	0.1%
CREDITO	165,213	2.5%	1,375,654	3.9%	64,062	1.4%	1,604,929	3.4%
INTERBANK	0	0.0%	0	0.0%	0	0.0%	-	0.0%
SANTANDER PERÚ	0	0.0%	168,585	0.5%	0	0.0%	168,585	0.4%
SCOTIABANK	219,161	3.3%	677,712	1.9%	97,779	2.1%	994,652	2.1%
INTERAMERICANO	84,293	1.3%	328,741	0.9%	0	0.0%	413,033	0.9%
II. Extranjero	2,023,461	30.3%	17,863,209	51.2%	4,844,987	102.9%	24,731,656	52.5%
1. Forwards	1,519,392	22.8%	14,193,019	40.7%	4,202,278	89.3%	19,914,689	42.3%
Monedas	1,519,392	22.8%	14,193,019	40.7%	4,202,278	89.3%	19,914,689	42.3%
BANK OF AMERICA	30,345	0.5%	252,878	0.7%	0	0.0%	283,223	0.6%
BARCLAYS BANK	0	0.0%	0	0.0%	0	0.0%	-	0.0%
Credit Agricole	27,520	0.4%	0	0.0%	0	0.0%	27,520	0.1%
DB AG	105,197	1.6%	1,161,332	3.3%	10,115	0.2%	1,276,644	2.7%
DEUTSCHE BANK	0	0.0%	0	0.0%	0	0.0%	-	0.0%
G Sachs Bank	100,778	1.5%	648,829	1.9%	262,355	5.6%	1,011,962	2.1%
HSBC USA	0	0.0%	1,201,392	3.4%	415,021	8.8%	1,616,413	3.4%
JPMC&CO	0	0.0%	219,161	0.6%	0	0.0%	219,161	0.5%
NovaScotia	101,211	1.5%	876,209	2.5%	42,068	0.9%	1,019,488	2.2%
STD CHARTERED	0	0.0%	0	0.0%	0	0.0%	-	0.0%
M.Stanley PLC	106,343	1.6%	3,410,657	9.8%	1,147,142	24.4%	4,664,143	9.9%
CITIBANK N.A.	547,901	8.2%	2,235,437	6.4%	418,091	8.9%	3,201,429	6.8%
BNY Mellon	0	0.0%	0	0.0%	0	0.0%	-	0.0%
NATIXIS	152,391	2.3%	1,867,841	5.4%	1,266,565	26.9%	3,286,797	7.0%
BNP Paribas	37,508	0.6%	1,187,170	3.4%	304,191	6.5%	1,528,870	3.2%
BBVA US	192,187	2.9%	418,091	1.2%	175,328	3.7%	785,606	1.7%
Standard CB	0	0.0%	0	0.0%	0	0.0%	-	0.0%
Santander USA	118,010	1.8%	714,024	2.0%	161,401	3.4%	993,434	2.1%

INVERSIÓN EN INSTRUMENTOS DERIVADOS LOCALES Y EXTRANJEROS POR CONTRAPARTE

(En miles de Nuevos Soles)

Al 28-02-2020



	Fondo 1		Fondo 2		Fondo 3		TOTAL	
	Monto	%	Monto	%	Monto	%	Monto	%
2. Swaps	-	0.0%	-	0.0%	-	0.0%	-	0.0%
Interest Rate Swap	-	0.0%	-	0.0%	-	0.0%	-	0.0%
BARCLAYS BANK	-	0.0%	-	0.0%	-	0.0%	-	0.0%
DB AG	-	0.0%	-	0.0%	-	0.0%	-	0.0%
3. Futuros	504,069	7.6%	3,179,197	9.1%	94,761	2.0%	3,778,028	8.0%
Índice*	-	0.0%	72,176	0.2%	94,761	2.0%	166,937	0.4%
Chicago ME	0	0.0%	72,176	0.2%	94,761	2.0%	166,937	0.4%
Materia Prima	0	0.0%	0	0.0%	-	0.0%	-	0.0%
Chicago ME	0	0.0%	0	0.0%	-	0.0%	-	0.0%
Bonos	504,069	7.6%	3,107,022	8.9%	-	0.0%	3,611,091	7.7%
Chicago ME	504,069	7.6%	3,107,022	8.9%	-	0.0%	3,611,091	7.7%
4. Opciones	-	0.0%	490,992	1.4%	547,947	11.6%	1,038,939	2.2%
Índices(*)	-	0.0%	490,992	1.4%	547,947	11.6%	1,038,939	2.2%
Chicago BOE	0	0.0%	490,992	1.4%	547,947	11.6%	1,038,939	2.2%
Total	2,542,703	38.1%	20,582,485	59.0%	5,006,828	106.4%	28,132,016	59.7%

*El valor nocional de estos derivados se ha calculado como la multiplicación del número de contratos en stock, por el número de unidades de subyacente en cada contrato, por el precio spot del subyacente, por el tipo de cambio de la fecha correspondiente.