

Inversión en Bonos Locales

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



	Moneda	Tasa cupón (%)	Plazo remanente	PR00		PR01		PR02		PR03	
				Monto	%	Monto	%	Monto	%	Monto	%
Gobierno						1,068,796	21.97%	8,691,197	26.73%	2,311	0.04%
GOB.CENTRAL						1,068,796	21.97%	8,691,197	26.73%	2,311	0.04%
PEP01000C5F6	PEN	5.94	8.96			110,988	2.28%	503,971	1.55%		
PEP01000C4L7	PEN	6.85	21.97			6,267	0.13%	154,635	0.48%	349	0.01%
PEP01000C4S2	PEN	6.71	34.98			9,030	0.19%	34,829	0.11%		
PEP01000C5D1	PEN	6.35	8.46			56,784	1.17%	1,072,212	3.30%	304	0.01%
PEP01000C4G7	PEN	6.95	11.46			134,885	2.77%	1,503,631	4.63%	406	0.01%
PEP01000C5E9	PEN	6.15	12.46			225,811	4.64%	1,277,261	3.93%		
PEP01000C2Z1	PEN	6.90	17.47			118,397	2.43%	1,460,424	4.49%	248	0.00%
PEP01000C4U8	VAC	2.90	9.96								
PEP01000C8V5	VAC	7.39	14.93			540	0.01%	188,057	0.58%	96	0.00%
USP78024AB57	PEN	5.70	4.46								
PEP01000C0J9	PEN	8.20	6.46			1,147	0.02%	547,710	1.68%	495	0.01%
PEP01000CT89	VAC	6.84	4.63			774	0.02%	323,714	1.00%	407	0.01%
US715638AS19	USD	7.35	5.40							4	0.00%
USP78024AE96	PEN	5.94	8.96								
US715638AY86	PEN	8.20	6.46								
USP78024AC31	PEN	6.35	8.46								
US715638BE14	PEN	6.95	11.46								
US715638BM30	USD	5.63	30.74								
PEP01000C4V6	VAC	3.14	19.97								
PEP01000C1S8	VAC	3.83	26.47					21,588	0.07%		
US715638AP79	USD	8.75	13.74					107,915	0.33%		
PEP01000C4T0	VAC	3.27	33.98								
PEP01000C5G4	PEN	5.40	14.46			235,432	4.84%	1,015,778	3.12%		
US715638DA73	USD	2.84	10.32			33,303	0.68%	48,105	0.15%		
PEP01000C5H2	PEN	5.35	20.47			135,438	2.78%	431,366	1.33%		
US715638DC30	PEN	5.35	20.47								
US715638BU55	USD	4.13	7.49								
LA NACION											
PEP12030D010	PEN	8.00	11.76								
Hidrocarburos						88,465	1.82%	122,904	0.38%		
PERU LNG											
USP7721BAE13	USD	5.38	10.07								
TRANSP GAS PERU						75	0.00%	2,004	0.01%		
PEP70600M044	VAC	6.25	10.24			75	0.00%	2,004	0.01%		
USP9367RAG67	USD	4.25	8.18								
CORPORACION PRI						43,530	0.89%	96,593	0.30%		
PEP73125M049	PEN	7.06	8.41					34,325	0.11%		
PEP73125M023	PEN	7.13	7.61			9,369	0.19%	28,107	0.09%		
PEP73125M031	PEN	7.94	16.62			34,161	0.70%	34,161	0.11%		
PEP73125M056	PEN	7.69	18.41								
PEP73125M064	PEN	5.97	11.72								
Petroperu						7,834	0.16%				
USP7808BAA54	USD	4.75	12.32			7,834	0.16%				
Hunt Oil Compan						37,026	0.76%	24,308	0.07%		
USP5300PAB96	USD	6.38	8.26			37,026	0.76%	24,308	0.07%		
Industria						369,666	7.60%	384,986	1.18%		
Alimentos						230,435	4.74%	250,005	0.77%		
ALICORP S.A.						214,721	4.41%	175,395	0.54%		
PEP21400M064	PEN	7.00	9.91			38,709	0.80%	67,206	0.21%		
PEP21400M080	PEN	7.81	3.07			23,287	0.48%	46,575	0.14%		
USP0161KDW01	PEN	6.88	7.14			144,807	2.98%	61,615	0.19%		
PEP21400M106	PEN	6.50	4.66			7,918	0.16%				
Camposol											
USP19189AE26	USD	6.00	6.94								
Coazucar						15,714	0.32%	36,666	0.11%		
PEP73054M017	PEN	8.13	4.47			15,714	0.32%	36,666	0.11%		
GLORIA								37,944	0.12%		
PEP36100M147	PEN	7.13	14.95								
PEP36100M121	PEN	6.09	1.58					33,852	0.10%		
PEP36100M154	PEN	6.66	0.32					4,092	0.01%		
Bebidas						94,079	1.93%	49,635	0.15%		
J R. LINDLEY						57,688	1.19%				
CVL43401B018	PEN	7.50	6.78			57,688	1.19%				

Inversión en Bonos Locales

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



	Moneda	Tasa cupón (%)	Plazo remanente	PR00		PR01		PR02		PR03	
				Monto	%	Monto	%	Monto	%	Monto	%
USP31442AC34	USD	4.63	3.12								
San Miguel Indu						36,391	0.75%	49,635	0.15%		
USP84523AB85	USD	4.50	2.56			36,391	0.75%	49,635	0.15%		
Cemento						40,257	0.83%	77,188	0.24%		
PACASMAYO S.A.A						11,829	0.24%	23,864	0.07%		
PEP23950M017	PEN	6.69	8.93			11,829	0.24%	11,829	0.04%		
PEP23950M025	PEN	6.84	13.94					12,035	0.04%		
UNACEM S.A.A.						13,274	0.27%	17,964	0.06%		
PEP23900M103	PEN	5.16	3.02					12,845	0.04%		
PEP23900M095	PEN	4.94	0.02			13,274	0.27%	5,119	0.02%		
YURA						15,154	0.31%	35,360	0.11%		
PEP58501M057	PEN	7.94	10.19			15,154	0.31%	35,360	0.11%		
PEP58501M073	PEN	6.84	13.72								
Otros						4,895	0.10%	8,159	0.03%		
P.ESPINO						4,895	0.10%	8,159	0.03%		
PEP78300M043	PEN	7.50	9.59			4,895	0.10%	8,159	0.03%		
Minería								46,025	0.14%		
MINSUR								24,753	0.08%		
USP6811TAA36	USD	6.25	3.95					24,753	0.08%		
VOLCAN								21,272	0.07%		
USP98047AA42	USD	5.38	1.93					21,272	0.07%		
Otras Empresas Financieras						34,632	4.27%	133,533	2.75%	381,454	1.17%
COFIDE						12,323	1.52%	43,061	0.89%	56,854	0.17%
PEP11100M302	PEN	6.88	6.61					11,298	0.23%	27,116	0.08%
PEP11100M245	PEN	6.65	7.16					2,787	0.06%	27,126	0.08%
PEP11100M310	PEN	6.68	6.67					27,855	0.57%		
PEP11100M336	PEN	5.13	2.16								
USP3R94GAA71	USD	5.25	9.38			1,120	0.02%	2,613	0.01%		
PEP11100M328	PEN	7.84	26.83								
USP31389AY82	USD	4.75	1.95								
USP3R94GAK53	USD	4.75	5.38								
PEP11100V055	PEN	4.03	0.38			12,323	1.52%				
PEP11100V063	PEN	3.31	0.63								
PEP11100M351	PEN	3.78	0.66								
PEP11100V071	PEN	3.34	0.40								
PEP11100V089	PEN	3.41	0.90								
Fond Mivivienda								38,470	0.79%	263,085	0.81%
USP42009AD50	PEN	7.00	3.96					2,229	0.05%	47,930	0.15%
PEP16880M023	PEN	6.72	6.38							33,697	0.10%
PEP16880M031	PEN	7.00	3.96							66,880	0.21%
USP42009AA12	USD	3.50	2.93							34,245	0.11%
PEP16880M049	PEN	5.03	6.39							41,072	0.13%
PEP16880M056	PEN	4.78	6.88					36,241	0.75%	39,261	0.12%
Intercorp FS								52,002	1.07%	61,515	0.19%
USP5626FAA05	USD	4.13	7.64					52,002	1.07%	61,515	0.19%
EDP San Con						22,309	2.75%				
PEP16997V042	PEN	0.00	0.10			6,181	0.76%				
PEP16997V059	PEN	0.00	0.28								
PEP16997V067	PEN	0.00	0.62			12,630	1.56%				
PEP16997V075	PEN	0.00	0.89			3,499	0.43%				
Servicios Públicos								269,507	5.54%	554,146	1.70%
Energía								209,426	4.31%	430,946	1.33%
Calidda								14,089	0.29%	54,508	0.17%
PEP70215M017	PEN	6.47	8.41								
USP47113AA63	USD	4.38	3.09								
PEP70215M025	PEN	5.03	9.53					14,089	0.29%	54,508	0.17%
CONS. TRANSMANT								16,050	0.33%	24,076	0.07%
USP3083SAC90	USD	4.38	3.19								
USP3083SAD73	USD	4.70	14.14					16,050	0.33%	24,076	0.07%
Eten											
XS1003738405	USD	7.65	13.85								
KALLPA								16,537	0.34%	44,340	0.14%
USP6040KAB37	USD	4.88	6.24								
USP2400PAA77	USD	4.13	7.47					16,537	0.34%	44,340	0.14%
LUZ DEL SUR								49,454	1.02%	110,806	0.34%

Inversión en Bonos Locales

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



	Moneda	Tasa cupón (%)	Plazo remanente	PR00		PR01		PR02		PR03	
				Monto	%	Monto	%	Monto	%	Monto	%
PEP70252M317	PEN	7.00	8.68			5,606	0.12%				
PEP70252M325	PEN	5.75	6.10								
PEP70252M242	PEN	7.41	1.96								
PEP70252M275	PEN	8.75	6.52								
PEP70252M200	PEN	5.25	2.67			961	0.02%	2,799	0.01%		
PEP70252M283	PEN	6.50	5.38					27,662	0.09%		
PEP70252M234	PEN	7.03	1.81					14,182	0.04%		
PEP70252M291	PEN	6.38	2.95			15,906	0.33%	21,208	0.07%		
PEP70252M218	PEN	4.75	0.79			5,090	0.10%	7,676	0.02%		
PEP70252M259	PEN	6.69	4.27			21,892	0.45%	21,892	0.07%		
PEP70252M267	PEN	6.88	9.57					15,388	0.05%		
PEP70252M333	PEN	5.22	14.65								
Energía Eólica											
USP3773QAA24	USD	6.00	14.51								
Engie Energía P						10,118	0.21%	29,150	0.09%		
PEP70210M083	PEN	7.13	6.32			6,948	0.14%	27,791	0.09%		
PEP70210M067	USD	6.50	5.77								
PEP70210M075	PEN	7.59	0.76			3,170	0.07%	1,359	0.00%		
PEP70210M117	PEN	6.72	8.30								
PEP70210M109	PEN	6.53	7.33								
PEP70210M091	PEN	6.00	4.33								
Enel Perú S.A.A						10,595	0.22%	6,926	0.02%	153	0.00%
PEP70051M198	PEN	6.31	2.31			8,806	0.18%	3,347	0.01%	153	0.00%
PEP70051M354	USD	5.78	0.59			1,789	0.04%	3,578	0.01%		
Enel Distribuci						38,359	0.79%	100,890	0.31%		
PEP70101M464	PEN	7.44	0.44								
PEP70101M514	PEN	5.56	2.48			2,131	0.04%				
PEP70101M530	PEN	5.13	12.92								
PEP70101M589	PEN	6.78	1.12								
PEP70101M688	PEN	5.72	5.71								
PEP70101M670	PEN	6.00	4.62			11,150	0.23%	22,299	0.07%		
PEP70101M662	PEN	6.09	3.35			10,077	0.21%	30,231	0.09%		
PEP70101M696	PEN	5.38	6.06								
PEP70101M597	PEN	6.34	3.29			9,869	0.20%	9,869	0.03%		
PEP70101M654	PEN	8.13	9.05			5,132	0.11%	38,491	0.12%		
PEP70101M548	PEN	6.75	0.48								
PEP70101M613	PEN	6.34	4.56								
PEP70101M704	PEN	5.91	8.22								
PEP70101M712	PEN	5.06	7.37								
ORAZUL E.I. EGE						54,224	1.11%	24,774	0.08%		
USP7372BAA19	USD	5.63	7.17			54,224	1.11%	24,774	0.08%		
Fenix Power								35,476	0.11%		
USP40070AB35	USD	4.32	7.56					35,476	0.11%		
Telecomunicaciones						60,081	1.24%	123,200	0.38%		
TELEFONICA						60,081	1.24%	123,200	0.38%		
PEP70500M764	PEN	5.47	4.63			16,549	0.34%	33,094	0.10%		
CVL70500T015	PEN	7.28	6.64								
PEP70500M772	PEN	5.50	5.14								
USP9T36GAR67	PEN	7.38	7.12			16,527	0.34%				
PEP70500M723	PEN	6.19	4.10					18,432	0.06%		
PEP70500M715	PEN	6.66	3.28			5,452	0.11%	27,260	0.08%		
PEP70500M780	PEN	4.19	1.21								
PEP70500M335	VAC	3.63	7.38			1,301	0.03%	5,229	0.02%		
PEP70500M756	PEN	5.34	2.52			6,403	0.13%				
PEP70500M459	VAC	3.19	8.40					9,410	0.03%		
PEP70500M731	PEN	5.06	0.29			9,679	0.20%	19,353	0.06%		
PEP70500M749	PEN	5.50	2.38			4,169	0.09%	10,422	0.03%		
US87938YAA73	PEN	7.38	7.12								
Sociedades Concesionarias						15,925	0.33%	40,310	0.12%		
H2OImos											
PEP73675M027	VAC	4.25	12.67								
OLMOS								15,354	0.05%		
PEP72900M012	USD	8.00	0.53					1,865	0.01%		
PEP72900M020	USD	8.00	0.53					187	0.00%		
PEP72900M038	VAC	6.63	5.53					4,988	0.02%		

Inversión en Bonos Locales

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



	Moneda	Tasa cupón (%)	Plazo remanente	PR00		PR01		PR02		PR03			
				Monto	%	Monto	%	Monto	%	Monto	%		
Intercorp Perú						65,424	1.35%	49,636	0.15%				
CVL52632A018	PEN	7.66	9.96			17,093	0.35%	30,768	0.09%				
CVL52632A026	PEN	5.78	9.41			12,579	0.26%	18,868	0.06%				
USP5625XAC85	USD	3.88	9.47			35,752	0.74%						
Jockey Plaza								99,143	0.30%				
PEP71320M030	PEN	7.75	11.40										
PEP71320M014	USD	7.09	10.82					99,143	0.30%				
Hermes						11,785	0.24%	70,711	0.22%				
PEP73668M014	PEN	8.19	10.02			11,785	0.24%	70,711	0.22%				
Inca Rail								26,837	0.08%				
CVL14017HL12	USD	5.88	12.82					26,837	0.08%				
Inv Nac de Tur						24,791	0.51%						
CVL74200B016	USD	6.41	18.55			24,791	0.51%						
Productos Tissu						11,361	0.23%						
PEP50420M017	PEN	6.63	4.65			11,361	0.23%						
Inversiones PAL						8,913	0.18%						
CVL71370PA16	PEN	6.91	6.08			8,913	0.18%						
Asoc Tecsup N 2						10,459	0.22%						
CVL75840TB14	PEN	6.59	14.61			10,459	0.22%						
Inmobiliaria y Construccion						25,902	0.53%	178,350	0.55%				
Rutas de Lima						24,032	0.49%	168,223	0.52%				
USP82169AA48	PEN	8.38	16.35			24,032	0.49%	168,223	0.52%				
XS1084504874	VAC	5.25	19.35										
ICCGSA													
PEP73720M013	PEN	6.38	0.14										
GYM Ferrovias													
XS1144471023	VAC	4.75	19.75										
Norvial						1,870	0.04%	2,457	0.01%				
PEP74850M017	PEN	6.75	0.40			1,870	0.04%	2,457	0.01%				
PEP74850M025	PEN	8.38	6.91										
Cosapi								7,670	0.02%				
PEP73140M014	PEN	9.47	5.56					7,670	0.02%				
Total						185,484	22.87%	2,745,788	56.45%	12,692,958	39.04%	75,401	1.46%