

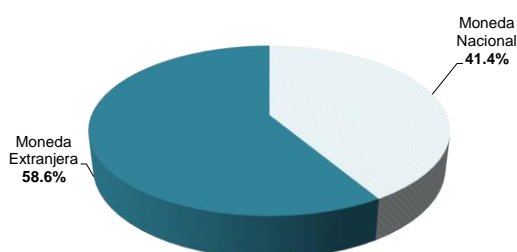
VALOR DEL PORTAFOLIO CONSOLIDADO FCR

| DESCRIPCIÓN | A Valor de Mercado | | Metodología FCR ¹ | |
|------------------------------|-------------------------|---------------|------------------------------|---------------|
| | Equivalente en Millones | | Equivalente en Millones | |
| | USD | S/ | USD | S/ |
| Activos Financ. Mcd. Local | 2,770 | 10,020 | 2,484 | 8,988 |
| Activos Financ. Mcd. Externo | 2,467 | 8,926 | 2,467 | 8,926 |
| Activos Inmobiliarios | 151 | 546 | 151 | 546 |
| Acciones Electroperú | 1,844 | 6,671 | 715 | 2,587 |
| TOTAL | 7,231 | 26,164 | 5,817 | 21,047 |

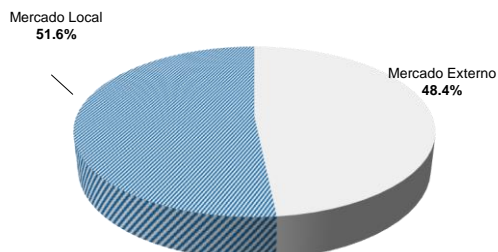
T.C. 3.618 (SBS 31.12.2020)

¹ La metodología FCR considera el 44.48% valor de mercado y el 55.52% a costo amortizado y valor contable.

PORTAFOLIO FCR POR MONEDA (%) ²



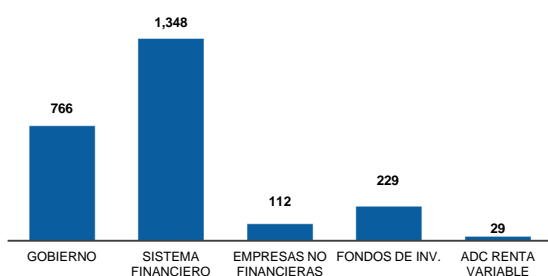
PORTAFOLIO FCR POR MERCADO (%) ²



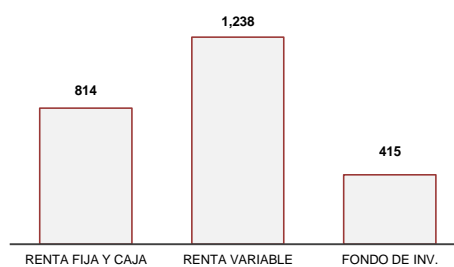
² Metodología FCR. No incluye (i) Acciones de Electroperú, (ii) Activos inmobiliarios.

TIPO DE INVERSIONES POR MERCADO (Expresado en Millones USD)

MERCADO LOCAL



MERCADO EXTERNO



| PORTAFOLIO CONSOLIDADO FCR | A VALOR DE MERCADO (Expresado en MM USD) | % | METODOLGÍA FCR ¹ (Expresado en MM USD) | % |
|--|---|---------------|--|---------------|
| I. CAJA E INSTRUMENTOS DE CORTO PLAZO | 1,174.2 | 16.2% | 1,174.2 | 20.2% |
| 1. Local | 710.4 | 9.8% | 710.4 | 12.2% |
| Depósitos en el SF | 710.4 | 9.8% | 710.4 | 12.2% |
| 2. Extranjero | 463.8 | 6.4% | 463.8 | 8.0% |
| Depósitos en el SF | 463.8 | 6.4% | 463.8 | 8.0% |
| II. RENTA FIJA | 2,150.9 | 29.7% | 1,865.5 | 32.1% |
| 1. Local | 1,800.8 | 24.9% | 1,515.4 | 26.0% |
| Gobierno | 917.8 | 12.7% | 765.9 | 13.2% |
| Bonos SF y EnF | 715.9 | 9.9% | 634.0 | 10.9% |
| Instrumentos Titulizados | 145.7 | 2.0% | 94.2 | 1.6% |
| Fondos de Renta Fija | 21.3 | 0.3% | 21.3 | 0.4% |
| 2. Extranjero | 350.1 | 4.8% | 350.1 | 6.0% |
| Fondos de Renta Fija | 350.1 | 4.8% | 350.1 | 6.0% |
| III. RENTA VARIABLE | 1,267.2 | 17.5% | 1,267.2 | 21.8% |
| 1. Local | 29.3 | 0.4% | 29.3 | 0.5% |
| Mandato MILA Plus (Perú) | 29.3 | 0.4% | 29.3 | 0.5% |
| 2. Extranjero | 1,237.9 | 17.1% | 1,237.9 | 21.3% |
| Mandato ACWI | 626.4 | 8.7% | 626.4 | 10.8% |
| Mandato MILA Plus (ex Perú) | 189.2 | 2.6% | 189.2 | 3.3% |
| Instrumentos de Capital | 422.2 | 5.8% | 422.2 | 7.3% |
| IV. INVERSIONES ALTERNATIVAS | 795.4 | 11.0% | 795.4 | 13.7% |
| 1. Local | 380.0 | 5.3% | 380.0 | 6.5% |
| Inversiones Inmobiliaria | 150.9 | 2.1% | 150.9 | 2.6% |
| Fondos de Inversión | 229.1 | 3.2% | 229.1 | 3.9% |
| 2. Extranjero | 415.4 | 5.7% | 415.4 | 7.1% |
| Mandato de Private Equity | 163.2 | 2.3% | 163.2 | 2.8% |
| Inversión Directa en Private Equity | 101.3 | 1.4% | 101.3 | 1.7% |
| Fondo Real Assets | 150.8 | 2.1% | 150.8 | 2.6% |
| A. PORTAFOLIO FCR | 5,387.6 | 74.5% | 5,102.2 | 87.7% |
| B. ACCIONES ELECTROPERÚ | 1,843.8 | 25.5% | 715.1 | 12.3% |
| PORTAFOLIO CONSOLIDADO FCR (A+B) | 7,231.5 | 100.0% | 5,817.3 | 100.0% |

¹ La metodología FCR considera el 44.48% valor de mercado y el 55.52% a costo amortizado y valor .

PORTAFOLIO FCR - ACTIVOS FINANCIEROS AL 31 DE DICIEMBRE DE 2020
(Expresado en USD)

| Dic-20 | VALORIZACIÓN | % |
|-----------------------------------|----------------------|--------------|
| MERCADO LOCAL | 3,199,287,267 | 56.5% |
| GOBIERNO | 765,851,737 | 13.5% |
| Bonos Soberanos | 619,635,255 | 10.9% |
| Bonos Globales | 111,596,298 | 2.0% |
| Taboada Finance Ltda ¹ | 34,620,184 | 0.6% |
| ENTIDADES FINANCIERAS | 883,870,775 | 15.6% |
| BANCO CONTINENTAL | 103,268,175 | 1.8% |
| Saldos en Cta Cte. y Ahorros | 63,652 | 0.0% |
| Depósitos a Plazo | 23,076,399 | 0.4% |
| Bonos de Arrendamiento Financiero | - | 0.0% |
| Bonos Subordinados | 11,247,703 | 0.2% |
| Otras Captaciones del SF | 68,880,420 | 1.2% |
| Cuentas por pagar | - | 0.0% |
| BANCO DE CRÉDITO | 194,891,558 | 3.4% |
| Saldos en Cta Cte. y Ahorros | 65,437,226 | 1.2% |
| Depósitos a Plazo | 77,415,318 | 1.4% |
| Bonos Subordinados | 1,043,072 | 0.0% |
| Otras Captaciones del SF | 50,798,663 | 0.9% |
| Cuentas por pagar | 197,279 | 0.0% |
| BIF | 24,144,695 | 0.4% |
| Depósitos a Plazo | 24,144,695 | 0.4% |
| Cuentas por pagar | - | 0.0% |
| INTERBANK | 437,837,995 | 7.7% |
| Saldos en Cta Cte. y Ahorros | 292,250,399 | 5.2% |
| Depósitos a Plazo | 146,512,448 | 2.6% |
| Cuentas por cobrar | 8,406 | 0.0% |
| Cuentas por pagar | -933,258 | 0.0% |
| BANCO PICHINCHA | - | 0.0% |
| Depósitos a Plazo | - | 0.0% |
| BANCO DE LA NACIÓN | 1,093,611 | 0.0% |
| Saldos en Cta Cte. y Ahorros | 1,093,611 | 0.0% |
| SCOTIABANK PERU S.A.A. | 53,721,297 | 0.9% |
| Saldos en Cta Cte. y Ahorros | 46,322,789 | 0.8% |
| Otras Captaciones del SF | 7,398,508 | 0.1% |
| MIBANCO | 5,529,948 | 0.1% |
| Depósitos a Plazo | 5,529,948 | 0.1% |
| COFIDE | 19,876,968 | 0.4% |
| Otras Captaciones del SF | 19,876,968 | 0.4% |
| SANTANDER PERÚ | 14,209,253 | 0.3% |
| Saldos en Cta Cte. y Ahorros | 7,152,968 | 0.1% |
| Depósitos a Plazo | 6,502,326 | 0.1% |
| Bonos de Arrendamiento Financiero | 553,959 | 0.0% |
| Cuentas por pagar | - | 0.0% |
| BANCO GNB PERÚ S.A. | 16,600,452 | 0.3% |
| Depósitos a Plazo | 12,812,470 | 0.2% |
| Bonos Subordinados | 3,787,982 | 0.1% |

PORTAFOLIO FCR - ACTIVOS FINANCIEROS AL 31 DE DICIEMBRE DE 2020
(Expresado en USD)

| Dic-20 | VALORIZACIÓN | % |
|----------------------------------|----------------------|--------------|
| CREDISCOTIA | 2,765,269 | 0.0% |
| Depósitos a Plazo | 2,765,269 | 0.0% |
| FINANCIERA CONFIANZA | - | 0.0% |
| Depósitos a Plazo | - | 0.0% |
| FONDO MIVIVIENDA | 9,931,554 | 0.2% |
| Otras Captaciones del SF | 9,931,554 | 0.2% |
| ENTIDADES NO FINANCIERAS | 1,520,271,743 | 26.8% |
| EDEGEL | 1,730,769 | 0.0% |
| Bonos Corporativos | 1,730,769 | 0.0% |
| EDELNOR | 31,039,847 | 0.5% |
| Bonos Corporativos | 31,039,847 | 0.5% |
| ENERSUR | 19,474,582 | 0.3% |
| Bonos Corporativos | 19,474,582 | 0.3% |
| LUZ DEL SUR | 40,234,440 | 0.7% |
| Bonos Corporativos | 40,234,440 | 0.7% |
| REP | 10,842,133 | 0.2% |
| Bonos Corporativos | 10,842,133 | 0.2% |
| GLORIA | 11,996,048 | 0.2% |
| Bonos Corporativos | 11,996,048 | 0.2% |
| ALICORP | 28,051,256 | 0.5% |
| Bonos Corporativos | 28,051,256 | 0.5% |
| LINEA AMARILLA S.A.C. | 41,240,034 | 0.7% |
| Bonos Corporativos | 41,240,034 | 0.7% |
| ABENGOA TRANSMISION NORTE | 11,813,352 | 0.2% |
| Bonos Titulizados | 11,813,352 | 0.2% |
| ETEN | 17,179,934 | 0.3% |
| Bonos Corporativos | 17,179,934 | 0.3% |
| ABENGOA TRANSMISION SUR | 9,804,741 | 0.2% |
| Bonos Corporativos | 9,804,741 | 0.2% |

PORTAFOLIO FCR - ACTIVOS FINANCIEROS AL 31 DE DICIEMBRE DE 2020
(Expresado en USD)

| Dic-20 | VALORIZACIÓN | % |
|--|-------------------|-------------|
| CINEPLEX | 420,436 | 0.0% |
| Bonos Corporativos | 420,436 | 0.0% |
| C.C. MALL OPEN PLAZA | 454,348 | 0.0% |
| Bonos Titulizados | 454,348 | 0.0% |
| ENERGIA EÓLICA SA | 19,576,220 | 0.3% |
| Bonos Corporativos | 19,576,220 | 0.3% |
| INTERCORP PERU LTD | 21,351,306 | 0.4% |
| Bonos Corporativos | 21,351,306 | 0.4% |
| GyM FERROVIAS S.A. | 37,843,241 | 0.7% |
| Bonos Corporativos | 37,843,241 | 0.7% |
| YURA | 23,007,015 | 0.4% |
| Bonos Corporativos | 23,007,015 | 0.4% |
| RED DORSAL | 47,797,859 | 0.8% |
| Bonos Titulizados | 47,797,859 | 0.8% |
| REDESUR & TESUR | 12,654,082 | 0.2% |
| Bonos Titulizados | 12,654,082 | 0.2% |
| LIMA METRO LINEA 2 | 8,531,951 | 0.2% |
| Bonos Titulizados | 8,531,951 | 0.2% |
| FALABELLA PERÚ | 12,527,950 | 0.2% |
| Bonos Corporativos | 12,527,950 | 0.2% |
| NORVIAL | 18,353,412 | 0.3% |
| Bonos Corporativos | 18,353,412 | 0.3% |
| INNOVA SCHOOLS | 3,392,257 | 0.1% |
| Bonos Titulizados | 3,392,257 | 0.1% |
| JOCKEY PLAZA SHOPPING CENTER | 27,600,859 | 0.5% |
| Bonos Corporativos | 27,600,859 | 0.5% |
| CONCESIONARIA LA CHIRA | 9,604,072 | 0.2% |
| Bonos Titulizados | 9,604,072 | 0.2% |
| CORPORACIÓN AZUCARERA DEL PERÚ S.A. | 10,682,935 | 0.2% |
| Bonos Corporativos | 10,682,935 | 0.2% |
| KALLPA | 2,001,335 | 0.0% |
| Bonos Corporativos | 2,001,335 | 0.0% |
| CORPORACION LINDLEY S.A. | 10,412,348 | 0.2% |
| Bonos Corporativos | 10,412,348 | 0.2% |
| PRIMAX S.A. | 14,049,544 | 0.2% |
| Bonos Corporativos | 14,049,544 | 0.2% |
| INRETAIL | 30,421,667 | 0.5% |
| Bonos Corporativos | 30,421,667 | 0.5% |
| HERMES TRANSPORTES BLINDADOS | 9,933,468 | 0.2% |
| Bonos Corporativos | 9,933,468 | 0.2% |
| PALMAS DEL ESPÍNO S.A. | 5,636,171 | 0.1% |
| Bonos Corporativos | 5,636,171 | 0.1% |

PORTAFOLIO FCR - ACTIVOS FINANCIEROS AL 31 DE DICIEMBRE DE 2020
(Expresado en USD)

| Dic-20 | VALORIZACIÓN | % |
|---|----------------------|--------------|
| CONS. TRANSMANTARO | 5,048,958 | 0.1% |
| Bonos Corporativos | 5,048,958 | 0.1% |
| ELECTROPERÚ S.A. | 715,102,384 | 12.6% |
| Acciones | 715,102,384 | 12.6% |
| ADMINISTRADORES DE CARTERA RENTA VARIABLE | 29,293,011 | 0.5% |
| Mandato MILA | 29,293,011 | 0.5% |
| FONDOS DE INVERSION | 250,460,786 | 4.4% |
| SIGMA | 62,692,393 | 1.1% |
| AC CAPITALES FONDO INMOBILIARIO II | 24,869,723 | 0.4% |
| MACROCAPITALES SAFI - SA - FORTALEZA I | 6,986,483 | 0.1% |
| FIBRA II | 36,496,221 | 0.6% |
| CARLYLE PERU FUND | 27,834,303 | 0.5% |
| KANDEO FUND II | 43,380,659 | 0.8% |
| FARO CAPITAL F INV. EN RETAIL | 1,956,250 | 0.0% |
| FARO INV. INMOB. | 15,740,855 | 0.3% |
| MACROINFRAESTRUCTURA | 21,316,459 | 0.4% |
| CREDICORP CAPITAL | 9,187,440 | 0.2% |
| MERCADO EXTERNO | 2,467,193,893 | 43.5% |
| SALDOS EN CUSTODIO | 290,854 | |
| DEPÓSITOS EN BANCOS DEL EXTERIOR | 463,517,833 | 8.2% |
| FONDOS MUTUOS | 809,881,792 | 14.3% |
| FONDOS DE INVERSIÓN - MCDO. EXTERNO | 377,863,550 | 6.7% |
| ADMINISTRADORES DE CARTERA | 815,639,864 | 14.4% |
| TOTAL ACTIVOS FINANCIEROS (Expresado en USD) | 5,666,481,160 | 100% |

PORTAFOLIO FCR - EXPOSICIÓN SECTORIAL EN EL MERCADO LOCAL ¹

| SECTOR | VALORIZACIÓN (Millones USD) | % | SECTOR | VALORIZACIÓN (Millones USD) | % |
|--|--------------------------------|--------------|-------------------------------------|--------------------------------|---------------|
| GOBIERNO | 765.9 | 30.8% | CONSTRUCCIÓN | 155.8 | 6.3% |
| GOBIERNO CENTRAL | 765.9 | 30.8% | Unión Andina de Cementos | - | |
| Bonos Soberanos | 619.6 | | Línea Amarilla S.A.C. | 41.2 | |
| Bonos Globales | 111.6 | | Eten | 17.2 | |
| Taboada Finance Ltda. ² | 34.6 | | GyM Ferrovías S.A. | 37.8 | |
| SISTEMA FINANCIERO | 883.871 | 35.6% | Yura | 23.0 | |
| BANCOS | 851.3 | 34.3% | Norvial | 18.4 | |
| Continental | 103.3 | | Lima Metro Línea 2 | 8.5 | |
| Crédito | 194.9 | | Concesionaria La Chira | 9.6 | |
| GNB Perú S.A. | 16.6 | | ENERGÍA | 164.2 | 6.6% |
| Scotiabank | 53.7 | | Edegel | 1.7 | |
| Interbank | 437.8 | | Edelnor | 31.0 | |
| BIF | 24.1 | | Luz del Sur | 40.2 | |
| MiBanco | 5.5 | | Enersur | 19.5 | |
| Banco Santander Perú | 14.2 | | REP | 10.8 | |
| Banco de la Nación | 1.1 | | Abengoa Transmisión Norte | 11.8 | |
| Banco Pichincha | - | | Abengoa Transmisión Sur | 9.8 | |
| OTRAS INST. FINANCIERAS | 32.6 | 1.3% | Energía Eólica SA | 19.6 | |
| COFIDE | 19.9 | | Redesur & Tesur | 12.7 | |
| Banco Ripley | - | | Kallpa | 2.0 | |
| Financiera Confianza | - | | Cons. Transmantaro | 5.0 | |
| Compartamos Financiera | - | | TELECOMUNICACIONES | 47.8 | 1.9% |
| Fondo Mivivienda | 9.9 | | Red Dorsal | 47.8 | |
| Crediscotia Financiera | 2.8 | | HIDROCARBUROS | 14.0 | 0.6% |
| FONDOS DE INVERSIÓN | 250.5 | 10.1% | PRIMAX SA | 14.0 | |
| AC Capitales | 24.9 | | ALIMENTOS | 61.1 | 2.5% |
| Fortaleza | 7.0 | | Gloria | 12.0 | |
| Fibra II | 36.5 | | Alicorp | 28.1 | |
| Kandeo Fund II | 43.4 | | Corporación Azucarera del Perú S.A. | 10.7 | |
| Carlyle Perú Fund | 27.8 | | Corporación Lindley S.A. | 10.4 | |
| Sigma | 62.7 | | RETAIL | 58.9 | 2.4% |
| Faro Inv. Inmob. | 15.7 | | Cineplex | 0.4 | |
| Faro Retail | 2.0 | | C. C. Mall Open Plaza | 0.5 | |
| Credicorp Capital | 9.2 | | Jockey Plaza Shopping Center | 27.6 | |
| Macroinfraestructura | 21.3 | | Inretail Shopping Center | 30.4 | |
| HMC Capital High Yield FI | - | | VARIOS | 52.8 | 2.1% |
| ADC RENTA VARIABLE (MILA PLUS PERÚ) | 29.3 | 1.2% | Transvase Olmos | - | |
| | | | Intercorp Perú LTD | 21.4 | |
| | | | Falabella Perú | 12.5 | |
| | | | Innova Schools | 3.4 | |
| | | | Hermes Transportes Blindados | 9.9 | |
| | | | Palmas del Espino | 5.6 | |
| | | | TOTAL | 2,484.2 | 100.0% |

¹ La metodología FCR considera el 43.09% valor de mercado y el 56.91% a costo amortizado y valor contable.

² Instrumento con Garantía del Gobierno.