

Categoría de Riesgo de Inversiones de Corto y Largo Plazo



(En miles de Nuevos Soles) Al 30-04-2023

| | PR00 | | PR01 | | PR02 | | PR03 | |
|--|------------------|----------------|------------------|----------------|-------------------|----------------|------------------|----------------|
| | Monto | % | Monto | % | Monto | % | Monto | % |
| I. INVERSIONES LOCALES | 1 452 987 | 99.84% | 2 221 240 | 55.93% | 9 029 465 | 60.18% | 2 382 948 | 61.77% |
| Instrumentos de Corto Plazo | 1 394 169 | 95.80% | 22 916 | 0.58% | 27 670 | 0.18% | 158 731 | 4.11% |
| CP-1 | 1 394 169 | 95.80% | 22 916 | 0.58% | 27 670 | 0.18% | 158 731 | 4.11% |
| Instrumentos de Largo Plazo | 57 944 | 3.98% | 770 219 | 19.39% | 1 596 106 | 10.64% | 59 659 | 1.55% |
| AAA | 37 501 | 2.58% | 79 278 | 2.00% | 173 243 | 1.15% | 4 079 | 0.11% |
| AA | 20 443 | 1.40% | 310 210 | 7.81% | 578 524 | 3.86% | 18 365 | 0.48% |
| A | - | 0.00% | 7 553 | 0.19% | 45 491 | 0.30% | - | 0.00% |
| BBB+ | - | 0.00% | 18 419 | 0.46% | 73 676 | 0.49% | - | 0.00% |
| BBB(e) | - | 0.00% | 112 060 | 2.82% | 308 925 | 2.06% | 384 | 0.01% |
| B(e) | - | 0.00% | 138 403 | 3.48% | 272 345 | 1.82% | 30 895 | 0.80% |
| CCC(e) | - | 0.00% | 11 120 | 0.28% | 6 819 | 0.05% | 5 936 | 0.15% |
| BB(e) | - | 0.00% | 93 176 | 2.35% | 137 084 | 0.91% | - | 0.00% |
| E2 | - | 0.00% | - | 0.00% | - | 0.00% | - | 0.00% |
| Instrumentos de LP del Exterior (1) | - | 0.00% | - | 0.00% | 8 063 | 0.05% | - | 0.00% |
| BBB+ | - | 0.00% | - | 0.00% | 8 063 | 0.05% | - | 0.00% |
| Cuotas de Participación de Fondos de Inversión | - | 0.00% | 12 | 0.00% | 537 827 | 3.58% | 205 009 | 5.31% |
| AAA | - | 0.00% | - | 0.00% | - | 0.00% | - | 0.00% |
| AA | - | 0.00% | - | 0.00% | - | 0.00% | - | 0.00% |
| A | - | 0.00% | - | 0.00% | 241 986 | 1.61% | 86 690 | 2.25% |
| BBB | - | 0.00% | - | 0.00% | 157 692 | 1.05% | 67 651 | 1.75% |
| BB | - | 0.00% | - | 0.00% | - | 0.00% | - | 0.00% |
| B | - | 0.00% | - | 0.00% | 27 | 0.00% | - | 0.00% |
| CCC | - | 0.00% | - | 0.00% | - | 0.00% | - | 0.00% |
| E / V | - | 0.00% | 12 | 0.00% | 14 444 | 0.10% | 670 | 0.02% |
| 4 (5) | - | 0.00% | - | 0.00% | 123 678 | 0.82% | 49 997 | 1.30% |
| Instrumentos sin Categoría de Riesgo Equivalente | - | 0.00% | 1 426 319 | 35.91% | 6 850 630 | 45.66% | 1 957 772 | 50.75% |
| Títulos de Deuda del Gobierno (2) | - | 0.00% | 1 063 132 | 26.77% | 3 756 918 | 25.04% | 98 720 | 2.56% |
| Certificados Banco Central de Reserva (3) | - | 0.00% | - | 0.00% | - | 0.00% | - | 0.00% |
| Fondos Mutuos | - | 0.00% | 140 864 | 3.55% | 313 932 | 2.09% | 26 320 | 0.68% |
| Acciones y Valores representativos sobre Acciones | - | 0.00% | 222 324 | 5.60% | 2 779 780 | 18.53% | 1 832 731 | 47.51% |
| Cuenta Corriente | 874 | 0.06% | 1 774 | 0.04% | 9 168 | 0.06% | 1 777 | 0.05% |
| II. INVERSIONES EN EL EXTERIOR | - | 0.00% | 1 781 242 | 44.85% | 5 976 796 | 39.84% | 1 534 846 | 39.79% |
| Instrumentos de Inversión de Largo Plazo con Equiva | - | 0.00% | 916 760 | 23.08% | 506 405 | 3.38% | 39 758 | 1.03% |
| AAA | - | 0.00% | - | 0.00% | - | 0.00% | - | 0.00% |
| AA+ | - | 0.00% | - | 0.00% | - | 0.00% | 38 859 | 1.01% |
| A+ | - | 0.00% | 17 987 | 0.45% | 680 | 0.00% | - | 0.00% |
| A | - | 0.00% | - | 0.00% | - | 0.00% | - | 0.00% |
| A- | - | 0.00% | - | 0.00% | - | 0.00% | - | 0.00% |
| BBB+ | - | 0.00% | 140 017 | 3.53% | 42 | 0.00% | 815 | 0.02% |
| BBB | - | 0.00% | 31 134 | 0.78% | 61 903 | 0.41% | - | 0.00% |
| BB | - | 0.00% | 727 623 | 18.32% | 443 780 | 2.96% | 84 | 0.00% |
| Instrumentos sin Categoría de Riesgo Equivalente | - | 0.00% | 835 059 | 21.03% | 5 261 304 | 35.07% | 1 395 688 | 36.18% |
| Fondos Mutuos (4) | - | 0.00% | 835 059 | 21.03% | 5 261 304 | 35.07% | 1 395 688 | 36.18% |
| Cuenta Corriente | - | 0.00% | 29 422 | 0.74% | 209 088 | 1.39% | 99 400 | 2.58% |
| III. OPERACIONES EN TRÁNSITO | 2 319 | 0.16% | (31 058) | -0.78% | (2 661) | -0.02% | (60 040) | -1.56% |
| TOTAL | 1 455 305 | 100.00% | 3 971 423 | 100.00% | 15 003 600 | 100.00% | 3 857 754 | 100.00% |