

Categoría de Riesgo de Inversiones de Corto y Largo Plazo

(En miles de Nuevos Soles) Al 31-07-2019



| | PRO0 | | PRO1 | | PRO2 | | PRO3 | |
|---|----------------|----------------|------------------|----------------|-------------------|----------------|------------------|----------------|
| | Monto | % | Monto | % | Monto | % | Monto | % |
| I. INVERSIONES LOCALES | 728 523 | 99.42% | 2 765 874 | 62.02% | 16 066 518 | 51.21% | 2 197 639 | 37.67% |
| Instrumentos de Corto Plazo | 726 442 | 99.14% | 37 600 | 0.84% | 721 863 | 2.30% | 22 400 | 0.38% |
| CP-1 | 726 442 | 99.14% | 37 600 | 0.84% | 721 863 | 2.30% | 22 400 | 0.38% |
| Instrumentos de Largo Plazo | - | 0.00% | 1 585 118 | 35.55% | 3 596 889 | 11.46% | 85 963 | 1.47% |
| AAA | - | 0.00% | 623 427 | 13.98% | 1 131 925 | 3.61% | 13 491 | 0.23% |
| AA | - | 0.00% | 288 125 | 6.46% | 772 725 | 2.46% | 20 754 | 0.36% |
| A | - | 0.00% | 16 856 | 0.38% | 47 521 | 0.15% | 494 | 0.01% |
| AAF | - | 0.00% | 59 459 | 1.33% | 220 156 | 0.70% | 13 701 | 0.23% |
| BBB+ | - | 0.00% | 73 735 | 1.65% | 134 881 | 0.43% | - | 0.00% |
| BBB(e) | - | 0.00% | 246 845 | 5.54% | 476 997 | 1.52% | 6 100 | 0.10% |
| BB(e) | - | 0.00% | 276 671 | 6.20% | 812 684 | 2.59% | 31 423 | 0.54% |
| Instrumentos de LP del Exterior (1) | - | 0.00% | 10 821 | 0.24% | 223 608 | 0.71% | 13 948 | 0.24% |
| BBB(e) | - | 0.00% | 10 821 | 0.24% | 214 078 | 0.68% | 13 948 | 0.24% |
| BBB+ | - | 0.00% | - | 0.00% | 9 530 | 0.03% | - | 0.00% |
| Cuotas de Participación de Fondos de Inversión | - | 0.00% | 28 | 0.00% | 645 967 | 2.06% | 264 475 | 4.53% |
| A | - | 0.00% | 15 | 0.00% | 403 263 | 1.29% | 180 792 | 3.10% |
| BBB | - | 0.00% | - | 0.00% | 103 773 | 0.33% | 32 934 | 0.56% |
| E / V | - | 0.00% | 13 | 0.00% | 19 078 | 0.06% | 2 298 | 0.04% |
| 4 (5) | - | 0.00% | - | 0.00% | 119 853 | 0.38% | 48 451 | 0.83% |
| Instrumentos sin Categoría de Riesgo Equivalente | - | 0.00% | 1 127 482 | 25.28% | 10 616 788 | 33.84% | 1 792 975 | 30.74% |
| Títulos de Deuda del Gobierno (2) | - | 0.00% | 937 988 | 21.03% | 7 555 638 | 24.08% | 45 129 | 0.77% |
| Certificados Banco Central de Reserva (3) | - | 0.00% | - | 0.00% | - | 0.00% | - | 0.00% |
| Fondos Mutuos | - | 0.00% | 24 105 | 0.54% | 225 486 | 0.72% | 29 929 | 0.51% |
| Acciones y Valores representativos sobre Acciones | - | 0.00% | 165 388 | 3.71% | 2 835 664 | 9.04% | 1 717 917 | 29.45% |
| Cuenta Corriente | 2 082 | 0.28% | 4 825 | 0.11% | 261 403 | 0.83% | 17 878 | 0.31% |
| II. INVERSIONES EN EL EXTERIOR | - | 0.00% | 1 694 275 | 37.99% | 15 194 463 | 48.43% | 3 617 229 | 62.01% |
| Instrumentos de Inversión de Corto Plazo con Equivalencia de Clasificación | - | 0.00% | - | 0.00% | 153 853 | 0.49% | 31 509 | 0.54% |
| A-2 | - | 0.00% | - | 0.00% | 153 853 | 0.49% | 31 509 | 0.54% |
| Instrumentos de Inversión de Largo Plazo con Equivalencia de Clasificación | - | 0.00% | 626 991 | 14.06% | 1 326 218 | 4.23% | 110 222 | 1.89% |
| AA- | - | 0.00% | - | 0.00% | 6 677 | 0.02% | - | 0.00% |
| A+ | - | 0.00% | - | 0.00% | 300 | 0.00% | - | 0.00% |
| A | - | 0.00% | 48 623 | 1.09% | - | 0.00% | - | 0.00% |
| BBB+ | - | 0.00% | 89 632 | 2.01% | 609 314 | 1.94% | 31 710 | 0.54% |
| BBB | - | 0.00% | 276 198 | 6.19% | 279 358 | 0.89% | - | 0.00% |
| BB | - | 0.00% | 212 538 | 4.77% | 430 569 | 1.37% | 78 513 | 1.35% |
| Instrumentos sin Categoría de Riesgo Equivalente | - | 0.00% | 1 052 120 | 23.59% | 13 493 295 | 43.01% | 3 429 137 | 58.78% |
| Fondos Mutuos (4) | - | 0.00% | 1 052 120 | 23.59% | 13 493 295 | 43.01% | 3 429 137 | 58.78% |
| Cuenta Corriente | - | 0.00% | 15 165 | 0.34% | 221 097 | 0.70% | 46 361 | 0.79% |
| III. OPERACIONES EN TRÁNSITO | 4 215 | 0.58% | (839) | -0.02% | 113 916 | 0.36% | 18 625 | 0.32% |
| TOTAL | 732 739 | 100.00% | 4 459 310 | 100.00% | 31 374 897 | 100.00% | 5 833 492 | 100.00% |