

Categoría de Riesgo de Inversiones de Corto y Largo Plazo



(En miles de Nuevos Soles) Al 28-02-2023

	PR00		PR01		PR02		PR03	
	Monto	%	Monto	%	Monto	%	Monto	%
I. INVERSIONES LOCALES	1 435 280	100.09%	2 224 968	59.00%	8 946 456	59.88%	2 627 625	66.53%
Instrumentos de Corto Plazo	1 388 282	96.81%	27 117	0.72%	211 204	1.41%	381 057	9.65%
CP-1	1 388 282	96.81%	27 117	0.72%	211 204	1.41%	381 057	9.65%
Instrumentos de Largo Plazo	31 961	2.23%	908 027	24.08%	1 775 468	11.88%	58 687	1.49%
AAA	11 780	0.82%	113 220	3.00%	202 261	1.35%	4 159	0.11%
AA	20 181	1.41%	330 662	8.77%	608 175	4.07%	9 217	0.23%
A	-	0.00%	7 440	0.20%	45 452	0.30%	-	0.00%
A-	-	0.00%	-	0.00%	-	0.00%	-	0.00%
AF	-	0.00%	-	0.00%	-	0.00%	-	0.00%
AAF	-	0.00%	-	0.00%	-	0.00%	-	0.00%
BBB+	-	0.00%	47 939	1.27%	108 004	0.72%	-	0.00%
BBB	-	0.00%	-	0.00%	-	0.00%	-	0.00%
A(e)	-	0.00%	-	0.00%	-	0.00%	-	0.00%
BBB(e)	-	0.00%	129 846	3.44%	330 552	2.21%	379	0.01%
B(e)	-	0.00%	164 787	4.37%	294 729	1.97%	44 933	1.14%
CCC(e)	-	0.00%	-	0.00%	-	0.00%	-	0.00%
CC(e)	-	0.00%	-	0.00%	-	0.00%	-	0.00%
C	-	0.00%	-	0.00%	-	0.00%	-	0.00%
D	-	0.00%	-	0.00%	-	0.00%	-	0.00%
E-LP	-	0.00%	-	0.00%	-	0.00%	-	0.00%
BB(e)	-	0.00%	114 133	3.03%	186 294	1.25%	-	0.00%
E2	-	0.00%	-	0.00%	-	0.00%	-	0.00%
Instrumentos de LP del Exterior (1)	-	0.00%	-	0.00%	8 819	0.06%	-	0.00%
BBB+	-	0.00%	-	0.00%	8 819	0.06%	-	0.00%
Cuotas de Participación de Fondos de Inversión	-	0.00%	12	0.00%	579 003	3.88%	220 986	5.60%
AAA	-	0.00%	-	0.00%	-	0.00%	-	0.00%
AA	-	0.00%	-	0.00%	-	0.00%	-	0.00%
A	-	0.00%	-	0.00%	250 240	1.68%	89 067	2.26%
BBB	-	0.00%	-	0.00%	162 095	1.08%	69 565	1.76%
BB	-	0.00%	-	0.00%	-	0.00%	-	0.00%
B	-	0.00%	-	0.00%	28	0.00%	-	0.00%
CCC	-	0.00%	-	0.00%	-	0.00%	-	0.00%
E / V	-	0.00%	12	0.00%	14 004	0.09%	650	0.02%
4 (5)	-	0.00%	-	0.00%	152 636	1.02%	61 704	1.56%
Instrumentos sin Categoría de Riesgo Equivalente	-	0.00%	1 286 355	34.11%	6 356 942	42.55%	1 965 414	49.76%
Títulos de Deuda del Gobierno (2)	-	0.00%	901 367	23.90%	3 091 047	20.69%	8 861	0.22%
Certificados Banco Central de Reserva (3)	-	0.00%	-	0.00%	-	0.00%	-	0.00%
Fondos Mutuos	-	0.00%	136 165	3.61%	306 335	2.05%	25 899	0.66%
Acciones y Valores representativos sobre Acciones	-	0.00%	248 823	6.60%	2 959 560	19.81%	1 930 655	48.88%
Cuenta Corriente	15 037	1.05%	3 456	0.09%	15 020	0.10%	1 481	0.04%
II. INVERSIONES EN EL EXTERIOR	-	0.00%	1 572 972	41.71%	6 082 213	40.71%	1 394 197	35.30%
Instrumentos de Inversión de Largo Plazo con Equiv	-	0.00%	751 408	19.93%	639 830	4.28%	867	0.02%
AAA	-	0.00%	-	0.00%	-	0.00%	-	0.00%
AA+	-	0.00%	94 066	2.49%	258 697	1.73%	-	0.00%
AA-	-	0.00%	-	0.00%	-	0.00%	-	0.00%
A+	-	0.00%	-	0.00%	-	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%	190 143	5.04%	76 901	0.51%	790	0.02%
BBB	-	0.00%	-	0.00%	-	0.00%	-	0.00%
BB	-	0.00%	467 199	12.39%	304 233	2.04%	77	0.00%
B	-	0.00%	-	0.00%	-	0.00%	-	0.00%
CCC	-	0.00%	-	0.00%	-	0.00%	-	0.00%
Acciones Preferentes	-	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%
Instrumentos sin Categoría de Riesgo Equivalente	-	0.00%	800 543	21.23%	5 275 950	35.31%	1 343 600	34.02%
Fondos Mutuos (4)	-	0.00%	800 543	21.23%	5 275 950	35.31%	1 343 600	34.02%
Acciones y Valores representativos sobre Acciones	-	0.00%	-	0.00%	-	0.00%	-	0.00%
Cuenta Corriente	-	0.00%	21 021	0.56%	166 432	1.11%	49 730	1.26%
III. OPERACIONES EN TRÁNSITO	(1 257)	-0.09%	(27 101)	-0.72%	(88 975)	-0.60%	(72 382)	-1.83%
TOTAL	1 434 023	100.00%	3 770 839	100.00%	14 939 693	100.00%	3 949 439	100.00%