

## Inversión en Instrumentos Derivados Locales y Extranjeros

(Valores Nacionales en miles de Nuevos Soles) Al 30-08-2019



	PROFUTURO F1		PROFUTURO F2		PROFUTURO F3	
	Monto	%	Monto	%	Monto	%
<b>I. Nacional</b>	<b>390,190</b>	<b>8.7%</b>	<b>1,185,040</b>	<b>3.8%</b>	<b>506,011</b>	<b>8.8%</b>
<b>1. Forwards</b>	<b>390,190</b>	<b>8.7%</b>	<b>1,185,040</b>	<b>3.8%</b>	<b>506,011</b>	<b>8.8%</b>
Monedas	390,190	8.7%	1,185,040	3.8%	506,011	8.8%
<b>II. Extranjero</b>	<b>2,129,357</b>	<b>47.3%</b>	<b>13,426,907</b>	<b>42.5%</b>	<b>3,809,021</b>	<b>66.6%</b>
<b>1. Forwards</b>	<b>2,061,347</b>	<b>45.8%</b>	<b>13,018,847</b>	<b>41.2%</b>	<b>3,809,021</b>	<b>66.6%</b>
Monedas	2,061,347	45.8%	13,018,847	41.2%	3,809,021	66.6%
<b>2. Swaps</b>	<b>68,010</b>	<b>1.5%</b>	<b>408,060</b>	<b>1.3%</b>	<b>0</b>	<b>0.0%</b>
Interest Rate Swap	68,010	1.5%	408,060	1.3%	0	0.0%
<b>Total</b>	<b>2,519,548</b>	<b>56.0%</b>	<b>14,611,948</b>	<b>46.2%</b>	<b>4,315,032</b>	<b>75.4%</b>