

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	%
I. Nacional	390,190	8.7%	1,185,040	3.8%	506,011	8.8%
1. Forwards	390,190	8.7%	1,185,040	3.8%	506,011	8.8%
Monedas	390,190	8.7%	1,185,040	3.8%	506,011	8.8%
CITIBANK	34,005	0.8%	23,804	0.1%	27,204	0.5%
CONTINENTAL	281,374	6.3%	702,169	2.2%	247,573	4.3%
CREDITO	74,811	1.7%	289,043	0.9%	146,222	2.6%
SANTANDER PERÚ			170,025	0.5%	51,008	0.9%
JPM Banco Inver					34,005	0.6%
II. Extranjero	2,129,357	47.4%	13,426,907	42.5%	3,809,021	66.6%
1. Forwards	2,061,347	45.8%	13,018,847	41.2%	3,809,021	66.6%
Monedas	2,061,347	45.8%	13,018,847	41.2%	3,809,021	66.6%
BANK OF AMERICA	144,757	3.2%	1,070,194	3.4%	202,678	3.5%
BARCLAYS BANK	91,286	2.0%	675,027	2.1%	171,991	3.0%
Credit Agricole	288,863	6.4%	1,978,622	6.3%	745,165	13.0%
DB AG	440,980	9.8%	767,017	2.4%	228,714	4.0%
G Sachs Bank	289,848	6.4%	2,500,157	7.9%	576,316	10.1%
NovaScotia	266,730	5.9%	1,384,974	4.4%	570,006	10.0%
STD CHARTERED	51,755	1.2%	734,414	2.3%	244,793	4.3%
CITIBANK N.A.	371,952	8.3%	2,268,354	7.2%	715,851	12.5%
BNY Mellon	115,176	2.6%	1,640,089	5.2%	353,507	6.2%
2. Swaps	68,010	1.5%	408,060	1.3%		
BARCLAYS BANK	34,005	0.8%	102,015	0.3%		
Credit Agricole	34,005	0.8%	306,045	1.0%		
Total	2,519,548	56.0%	14,611,948	46.2%	4,315,032	75.4%