

Inversión en Instrumentos Derivados Locales y Extranjeros

(Valores Nacionales en miles de Nuevos Soles) Al 31-12-2019



	PROFUTURO F1		PROFUTURO F2		PROFUTURO F3	
	Monto	%	Monto	%	Monto	%
I. Nacional	549,361	11.2%	2,093,828	6.4%	383,290	6.9%
1. Forwards	549,361	11.2%	2,093,828	6.4%	383,290	6.9%
Monedas	549,361	11.2%	2,093,828	6.4%	383,290	6.9%
CITIBANK						
CONTINENTAL	212,913	4.4%	955,335	2.9%	168,373	3.0%
CREDITO	230,812	4.7%	612,296	1.9%	150,342	2.7%
INTERBANK						
SANTANDER PERÚ	11,259	0.2%	161,932	0.5%	14,902	0.3%
SCOTIABANK	33,115	0.7%	281,478	0.9%	33,115	0.6%
INTERAMERICANO						
JPM Banco Inver	61,263	1.3%	82,788	0.3%	16,558	0.3%
II. Extranjero	1,487,303	30.4%	12,174,639	37.2%	2,716,485	49.2%
1. Forwards	1,487,303	30.4%	12,174,639	37.2%	2,716,485	49.2%
Monedas	1,487,303	30.4%	12,174,639	37.2%	2,716,485	49.2%
BANK OF AMERICA	76,401	1.6%	1,201,580	3.7%	252,822	4.6%
BARCLAYS BANK	84,622	1.7%	1,029,495	3.1%	227,624	4.1%
Credit Agricole	134,029	2.7%	1,313,633	4.0%	572,596	10.4%
DB AG	170,863	3.5%	1,436,539	4.4%	271,908	4.9%
DEUTSCHE BANK						
G Sachs Bank	59,290	1.2%	912,410	2.8%	227,313	4.1%
HSBC USA						
JPMC&CO						
NovaScotia	401,826	8.2%	1,960,543	6.0%	304,718	5.5%
STD CHARTERED	40,774	0.8%	955,417	2.9%	188,582	3.4%
M.Stanley PLC						
CITIBANK N.A.	464,800	9.5%	2,668,803	8.2%	580,880	10.5%
BNY Mellon	54,698	1.1%	696,219	2.1%	90,043	1.6%
Total	2,036,664	41.7%	14,268,467	43.6%	3,099,775	56.1%