

Inversión en Instrumentos Derivados Locales y Extranjeros

(Valores Nacionales en miles de Nuevos Soles) Al 31-07-2019



	PROFUTURO F1		PROFUTURO F2		PROFUTURO F3	
	Monto	%	Monto	%	Monto	%
I. Nacional	510,159	11.4%	1,054,989	3.4%	638,937	11.0%
1. Forwards	510,159	11.4%	1,054,989	3.4%	638,937	11.0%
Monedas	510,159	11.4%	1,054,989	3.4%	638,937	11.0%
II. Extranjero	1,480,968	33.2%	10,026,780	32.0%	2,927,230	50.2%
1. Forwards	1,414,928	31.7%	9,630,540	30.7%	2,927,230	50.2%
Monedas	1,414,928	31.7%	9,630,540	30.7%	2,927,230	50.2%
2. Swaps	66,040	1.5%	396,240	1.3%	0	0.0%
Interest Rate Swap	66,040	1.5%	396,240	1.3%	0	0.0%
Total	1,991,127	44.7%	11,081,769	35.3%	3,566,167	61.1%