

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%
CITIBANK	115,570	2.6%	23,114	0.1%	118,872	2.0%
CONTINENTAL	298,831	6.7%	866,775	2.8%	331,851	5.7%
CREDITO	19,812	0.4%	115,570	0.4%	62,738	1.1%
SCOTIABANK	56,134	1.3%			59,436	1.0%
JPM Banco Inver	19,812	0.4%	49,530	0.2%	66,040	1.1%
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%
BANK OF AMERICA	191,708	4.3%	943,313	3.0%	256,357	4.4%
BARCLAYS BANK	200,046	4.5%	718,328	2.3%	144,013	2.5%
Credit Agricole	160,220	3.6%	2,025,132	6.5%	718,071	12.3%
DB AG	169,317	3.8%	764,787	2.4%	116,915	2.0%
G Sachs Bank	93,895	2.1%	1,360,099	4.3%	382,813	6.6%
NovaScotia	125,046	2.8%	403,786	1.3%	110,457	1.9%
STD CHARTERED	183,014	4.1%	1,528,519	4.9%	515,540	8.8%
CITIBANK N.A.	202,464	4.5%	1,245,256	4.0%	430,732	7.4%
BNY Mellon	89,218	2.0%	641,320	2.0%	252,331	4.3%
2. Swaps	66,040	1.5%	396,240	1.3%		
BARCLAYS BANK	33,020	0.7%	99,060	0.3%		
Credit Agricole	33,020	0.7%	297,180	0.9%		
Total	1,991,127	44.7%	11,081,769	35.3%	3,566,167	61.1%