

## Inversión en Instrumentos Derivados Locales y Extranjeros

(Valores Nacionales en miles de Nuevos Soles) Al 31-10-2019



	PROFUTURO F1		PROFUTURO F2		PROFUTURO F3	
	Monto	%	Monto	%	Monto	%
<b>I. Nacional</b>	<b>443,037</b>	<b>9.3%</b>	<b>1,594,821</b>	<b>5.0%</b>	<b>375,636</b>	<b>6.7%</b>
<b>1. Forwards</b>	<b>443,037</b>	<b>9.3%</b>	<b>1,594,821</b>	<b>5.0%</b>	<b>375,636</b>	<b>6.7%</b>
Monedas	443,037	9.3%	1,594,821	5.0%	375,636	6.7%
<b>II. Extranjero</b>	<b>1,885,254</b>	<b>39.6%</b>	<b>13,202,626</b>	<b>41.0%</b>	<b>3,074,937</b>	<b>54.9%</b>
<b>1. Forwards</b>	<b>1,851,821</b>	<b>38.9%</b>	<b>12,901,729</b>	<b>40.1%</b>	<b>3,074,937</b>	<b>54.9%</b>
Monedas	1,851,821	38.9%	12,901,729	40.1%	3,074,937	54.9%
<b>2. Swaps</b>	<b>33,433</b>	<b>0.7%</b>	<b>300,897</b>	<b>0.9%</b>	<b>0</b>	<b>0.0%</b>
Interest Rate Swap	33,433	0.7%	300,897	0.9%	0	0.0%
<b>Total</b>	<b>2,328,291</b>	<b>49.0%</b>	<b>14,797,447</b>	<b>46.0%</b>	<b>3,450,574</b>	<b>61.6%</b>