

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	%
I. Nacional	443,037	9.3%	1,594,821	5.0%	375,636	6.7%
1. Forwards	443,037	9.3%	1,594,821	5.0%	375,636	6.7%
Monedas	443,037	9.3%	1,594,821	5.0%	375,636	6.7%
CITIBANK						
CONTINENTAL	193,911	4.1%	613,496	1.9%	183,882	3.3%
CREDITO	192,758	4.1%	731,681	2.3%	162,568	2.9%
INTERBANK						
SANTANDER PERÚ	11,367	0.2%	79,905	0.2%	15,045	0.3%
SCOTIABANK	45,001	0.9%	169,739	0.5%	14,142	0.3%
INTERAMERICANO						
JPM Banco Inver						
II. Extranjero	1,885,254	39.6%	13,202,626	41.0%	3,074,937	54.9%
1. Forwards	1,851,821	38.9%	12,901,729	40.1%	3,074,937	54.9%
Monedas	1,851,821	38.9%	12,901,729	40.1%	3,074,937	54.9%
BANK OF AMERICA	297,999	6.3%	3,203,353	10.0%	776,818	13.9%
BARCLAYS BANK	97,417	2.0%	346,658	1.1%	49,880	0.9%
Credit Agricole	293,488	6.2%	1,574,369	4.9%	471,091	8.4%
DB AG	282,044	5.9%	1,025,622	3.2%	138,046	2.5%
DEUTSCHE BANK						
G Sachs Bank	259,585	5.5%	806,845	2.5%	225,159	4.0%
HSBC USA						
JPMC&CO						
NovaScotia	226,922	4.8%	1,089,364	3.4%	198,348	3.5%
STD CHARTERED	12,739	0.3%	828,576	2.6%	102,290	1.8%
M.Stanley PLC						
CITIBANK N.A.	352,005	7.4%	2,768,653	8.6%	779,081	13.9%
BNY Mellon	29,620	0.6%	1,258,288	3.9%	334,225	6.0%
2. Swaps	33,433	0.7%	300,897	0.9%		
Credit Agricole	33,433	0.7%	300,897	0.9%		
Total	2,328,291	49.0%	14,797,447	46.0%	3,450,574	61.6%