

Inversión en Instrumentos Derivados Locales y Extranjeros

(Valores Nacionales en miles de Nuevos Soles) Al 30-09-2019



	PROFUTURO F1		PROFUTURO F2		PROFUTURO F3	
	Monto	%	Monto	%	Monto	%
I. Nacional	453,336	9.8%	1,513,838	4.8%	558,663	9.9%
1. Forwards	453,336	9.8%	1,513,838	4.8%	558,663	9.9%
Monedas	453,336	9.8%	1,513,838	4.8%	558,663	9.9%
II. Extranjero	2,684,634	58.1%	18,479,364	58.1%	4,205,208	74.7%
1. Forwards	2,617,246	56.6%	18,075,036	56.8%	4,205,208	74.7%
Monedas	2,617,246	56.6%	18,075,036	56.8%	4,205,208	74.7%
2. Swaps	67,388	1.5%	404,328	1.3%	0	0.0%
Interest Rate Swap	67,388	1.5%	404,328	1.3%	0	0.0%
Total	3,137,970	67.9%	19,993,202	62.9%	4,763,872	84.6%