

## 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	%
<b>I. Nacional</b>	<b>453,336</b>	<b>9.8%</b>	<b>1,513,838</b>	<b>4.8%</b>	<b>558,663</b>	<b>9.9%</b>
<b>1. Forwards</b>	<b>453,336</b>	<b>9.8%</b>	<b>1,513,838</b>	<b>4.8%</b>	<b>558,663</b>	<b>9.9%</b>
Monedas	<b>453,336</b>	<b>9.8%</b>	<b>1,513,838</b>	<b>4.8%</b>	<b>558,663</b>	<b>9.9%</b>
CONTINENTAL	258,585	5.6%	998,993	3.1%	255,417	4.5%
CREDITO	183,295	4.0%	434,316	1.4%	190,371	3.4%
SANTANDER PERÚ	11,456	0.2%	80,529	0.3%	15,162	0.3%
SCOTIABANK					64,019	1.1%
JPM Banco Inver					33,694	0.6%
<b>II. Extranjero</b>	<b>2,684,634</b>	<b>58.1%</b>	<b>18,479,364</b>	<b>58.1%</b>	<b>4,205,208</b>	<b>74.7%</b>
<b>1. Forwards</b>	<b>2,617,246</b>	<b>56.6%</b>	<b>18,075,036</b>	<b>56.8%</b>	<b>4,205,208</b>	<b>74.7%</b>
Monedas	<b>2,617,246</b>	<b>56.6%</b>	<b>18,075,036</b>	<b>56.8%</b>	<b>4,205,208</b>	<b>74.7%</b>
BANK OF AMERICA	270,361	5.8%	2,450,519	7.7%	616,564	10.9%
BARCLAYS BANK	68,016	1.5%	440,781	1.4%	154,507	2.7%
Credit Agricole	415,438	9.0%	2,742,136	8.6%	821,297	14.6%
DB AG	437,974	9.5%	1,291,553	4.1%	167,532	3.0%
G Sachs Bank	356,032	7.7%	2,890,308	9.1%	561,674	10.0%
NovaScotia	382,527	8.3%	2,189,056	6.9%	591,172	10.5%
STD CHARTERED	97,009	2.1%	1,088,969	3.4%	241,462	4.3%
M.Stanley PLC						
CITIBANK N.A.	458,230	9.9%	2,812,880	8.8%	566,024	10.1%
BNY Mellon	131,659	2.8%	2,168,834	6.8%	484,977	8.6%
<b>2. Swaps</b>	<b>67,388</b>	<b>1.5%</b>	<b>404,328</b>	<b>1.3%</b>		
BARCLAYS BANK	33,694	0.7%	101,082	0.3%		
Credit Agricole	33,694	0.7%	303,246	1.0%		
<b>Total</b>	<b>3,137,970</b>	<b>67.9%</b>	<b>19,993,202</b>	<b>62.9%</b>	<b>4,763,872</b>	<b>84.6%</b>