

Inversión en Instrumentos Derivados Locales y Extranjeros

(Valores Nacionales en miles de Nuevos Soles) Al 31-08-2020



	PROFUTURO F1		PROFUTURO F2		PROFUTURO F3	
	Monto	%	Monto	%	Monto	%
I. Nacional	844,944	16.0%	3,079,450	11.3%	501,565	11.5%
1. Forwards	844,944	16.0%	3,079,450	11.3%	501,565	11.5%
Monedas	844,944	16.0%	3,079,450	11.3%	501,565	11.5%
CITIBANK						
CONTINENTAL	371,910	7.1%	1,926,848	7.0%	256,795	5.9%
CREDITO	246,169	4.7%	547,877	2.0%	29,381	0.7%
INTERBANK						
SANTANDER PERÚ	17,710	0.3%	88,550	0.3%	53,130	1.2%
SCOTIABANK	198,529	3.8%	445,336	1.6%	148,091	3.4%
INTERAMERICANO						
JPM Banco Inver	10,626	0.2%	70,840	0.3%	14,168	0.3%
II. Extranjero	1,857,097	35.3%	9,812,048	35.9%	1,711,543	39.3%
1. Forwards	1,857,097	35.3%	9,812,048	35.9%	1,711,543	39.3%
Monedas	1,857,097	35.3%	9,812,048	35.9%	1,711,543	39.3%
BANK OF AMERICA	114,743	2.2%	1,286,359	4.7%	436,460	10.0%
BARCLAYS BANK	124,749	2.4%	733,504	2.7%	124,740	2.9%
Credit Agricole	19,692	0.4%	549,856	2.0%	276,959	6.4%
DB AG	181,414	3.4%	835,781	3.1%	45,569	1.0%
G Sachs Bank	74,730	1.4%	706,120	2.6%	162,247	3.7%
NovaScotia	180,514	3.4%	1,257,465	4.6%	141,710	3.3%
STD CHARTERED	201,044	3.8%	820,684	3.0%	72,396	1.7%
CITIBANK N.A.	830,009	15.8%	3,116,365	11.4%	360,747	8.3%
BNY Mellon	130,202	2.5%	505,913	1.8%	90,715	2.1%
Total	2,702,041	51.3%	12,891,498	47.1%	2,213,108	50.8%