

Inversión en Instrumentos Derivados Locales y Extranjeros

(Valores Nacionales en miles de Nuevos Soles) Al 31-01-2020



	PROFUTURO F1		PROFUTURO F2		PROFUTURO F3	
	Monto	%	Monto	%	Monto	%
I. Nacional	509,786	10.3%	1,647,100	5.0%	405,762	7.4%
1. Forwards	509,786	10.3%	1,647,100	5.0%	405,762	7.4%
Monedas	509,786	10.3%	1,647,100	5.0%	405,762	7.4%
CITIBANK						
CONTINENTAL	291,927	5.9%	903,200	2.7%	190,610	3.5%
CREDITO	121,446	2.5%	317,654	1.0%	140,729	2.6%
INTERBANK						
SANTANDER PERÚ	33,829	0.7%	246,952	0.7%	57,509	1.1%
SCOTIABANK			94,721	0.3%		
JPM Banco Inver	62,584	1.3%	84,573	0.3%	16,915	0.3%
II. Extranjero	2,016,583	40.9%	14,492,013	43.9%	3,190,597	58.4%
1. Forwards	2,016,583	40.9%	14,492,013	43.9%	3,190,597	58.4%
Monedas	2,016,583	40.9%	14,492,013	43.9%	3,190,597	58.4%
BANK OF AMERICA	137,134	2.8%	1,100,611	3.3%	221,247	4.1%
BARCLAYS BANK	88,318	1.8%	723,007	2.2%	121,526	2.2%
Credit Agricole	243,516	4.9%	2,471,597	7.5%	592,768	10.9%
DB AG	287,690	5.8%	1,878,333	5.7%	311,988	5.7%
G Sachs Bank	61,467	1.2%	1,290,401	3.9%	501,806	9.2%
NovaScotia	234,025	4.7%	1,422,620	4.3%	223,823	4.1%
STD CHARTERED	121,493	2.5%	1,294,089	3.9%	268,801	4.9%
M.Stanley PLC						
CITIBANK N.A.	755,158	15.3%	3,921,730	11.9%	914,251	16.7%
BNY Mellon	87,781	1.8%	389,625	1.2%	34,387	0.6%
Total	2,526,369	51.2%	16,139,113	48.9%	3,596,359	65.8%