

Inversión en Instrumentos Derivados Locales y Extranjeros

(Valores Nacionales en miles de Nuevos Soles) Al 31-03-2020



	PROFUTURO F1		PROFUTURO F2		PROFUTURO F3	
	Monto	%	Monto	%	Monto	%
I. Nacional	664,683	15.1%	2,357,437	8.0%	392,666	8.8%
1. Forwards	664,683	15.1%	2,357,437	8.0%	392,666	8.8%
Monedas	664,683	15.1%	2,357,437	8.0%	392,666	8.8%
II. Extranjero	1,452,438	33.0%	12,491,095	42.6%	3,181,348	71.2%
1. Forwards	1,452,438	33.0%	12,491,095	42.6%	3,181,348	71.2%
Monedas	1,452,438	33.0%	12,491,095	42.6%	3,181,348	71.2%
2. Swaps	0	0.0%	0	0.0%	0	0.0%
Interest Rate Swap	0	0.0%	0	0.0%	0	0.0%
3. Futuros	0	0.0%	0	0.0%	0	0.0%
Índice	0	0.0%	0	0.0%	0	0.0%
Bonos	0	0.0%	0	0.0%	0	0.0%
Materia Prima	0	0.0%	0	0.0%	0	0.0%
4. Opciones	0	0.0%	0	0.0%	0	0.0%
Índice	0	0.0%	0	0.0%	0	0.0%
Total	2,117,121	48.1%	14,848,531	50.7%	3,574,014	79.9%