

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%
CITIBANK	109,712	2.5%	209,139	0.7%		
CONTINENTAL	251,309	5.7%	851,297	2.9%	222,510	5.0%
CREDITO	187,436	4.3%	654,844	2.2%	44,331	1.0%
INTERBANK	10,286	0.2%	102,855	0.4%		
SANTANDER PERÚ	53,142	1.2%	182,739	0.6%	91,541	2.0%
SCOTIABANK	52,799	1.2%	356,564	1.2%	34,285	0.8%
INTERAMERICANO						
JPM Banco Inver						
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%
BANK OF AMERICA	93,995	2.1%	1,049,382	3.6%	276,276	6.2%
BARCLAYS BANK	112,414	2.6%	1,709,100	5.8%	544,504	12.2%
Credit Agricole	20,384	0.5%	563,834	1.9%	219,648	4.9%
DB AG	241,182	5.5%	1,399,359	4.8%	218,258	4.9%
DEUTSCHE BANK						
G Sachs Bank	270,263	6.1%	1,856,157	6.3%	488,632	10.9%
HSBC USA						
JPMC&CO						
NovaScotia	179,138	4.1%	1,189,865	4.1%	91,092	2.0%
STD CHARTERED	11,996	0.3%	1,398,351	4.8%	490,889	11.0%
M.Stanley PLC						
CITIBANK N.A.	418,559	9.5%	2,651,024	9.0%	702,243	15.7%
BNY Mellon	104,507	2.4%	674,024	2.3%	149,806	3.4%
Total	2,117,121	48.1%	14,848,531	50.7%	3,574,014	79.9%