

Inversión en Instrumentos Derivados Locales y Extranjeros

(Valores Nacionales en miles de Nuevos Soles) Al 31-05-2020



| | PROFUTURO F1 | | PROFUTURO F2 | | PROFUTURO F3 | |
|-----------------------|------------------|--------------|-------------------|--------------|------------------|--------------|
| | Monto | % | Monto | % | Monto | % |
| I. Nacional | 742,806 | 14.1% | 1,756,526 | 6.0% | 310,425 | 7.2% |
| 1. Forwards | 742,806 | 14.1% | 1,756,526 | 6.0% | 310,425 | 7.2% |
| Monedas | 742,806 | 14.1% | 1,756,526 | 6.0% | 310,425 | 7.2% |
| CITIBANK | 30,840 | 0.6% | | | | |
| CONTINENTAL | 188,469 | 3.6% | 676,773 | 2.3% | 46,260 | 1.1% |
| CREDITO | 170,890 | 3.2% | 167,223 | 0.6% | 33,890 | 0.8% |
| INTERBANK | 35,980 | 0.7% | 119,935 | 0.4% | 15,420 | 0.4% |
| SANTANDER PERÚ | 32,211 | 0.6% | 114,109 | 0.4% | 17,819 | 0.4% |
| SCOTIABANK | 284,416 | 5.4% | 678,487 | 2.3% | 197,035 | 4.6% |
| II. Extranjero | 1,512,125 | 28.7% | 11,311,651 | 38.7% | 2,682,869 | 62.2% |
| 1. Forwards | 1,512,125 | 28.7% | 11,311,651 | 38.7% | 2,682,869 | 62.2% |
| Monedas | 1,512,125 | 28.7% | 11,311,651 | 38.7% | 2,682,869 | 62.2% |
| BANK OF AMERICA | 171,806 | 3.3% | 2,050,370 | 7.0% | 553,038 | 12.8% |
| BARCLAYS BANK | 186,674 | 3.5% | 789,998 | 2.7% | 206,639 | 4.8% |
| Credit Agricole | 7,603 | 0.1% | 262,309 | 0.9% | 98,841 | 2.3% |
| DB AG | 94,432 | 1.8% | 1,280,936 | 4.4% | 342,790 | 8.0% |
| G Sachs Bank | 207,797 | 3.9% | 1,175,549 | 4.0% | 201,996 | 4.7% |
| NovaScotia | 315,929 | 6.0% | 1,311,532 | 4.5% | 239,305 | 5.6% |
| STD CHARTERED | | | 488,037 | 1.7% | 93,089 | 2.2% |
| CITIBANK N.A. | 521,258 | 9.9% | 3,867,816 | 13.2% | 932,110 | 21.6% |
| BNY Mellon | 6,627 | 0.1% | 85,103 | 0.3% | 15,061 | 0.3% |
| Total | 2,254,931 | 42.8% | 13,068,177 | 44.7% | 2,993,294 | 69.4% |