

Inversión en Instrumentos Derivados Locales y Extranjeros

(Valores Nacionales en miles de Nuevos Soles) Al 30-09-2020



	PROFUTURO F1		PROFUTURO F2		PROFUTURO F3	
	Monto	%	Monto	%	Monto	%
I. Nacional	754,950	14.5%	3,340,756	12.2%	476,808	11.0%
1. Forwards	754,950	14.5%	3,340,756	12.2%	476,808	11.0%
Monedas	754,950	14.5%	3,340,756	12.2%	476,808	11.0%
CONTINENTAL	419,697	8.0%	2,256,855	8.3%	341,411	7.9%
CREDITO	216,420	4.1%	734,604	2.7%	14,764	0.3%
SANTANDER PERÚ					36,010	0.8%
SCOTIABANK	90,025	1.7%	277,277	1.0%	52,215	1.2%
JPM Banco Inver	28,808	0.6%	72,020	0.3%	32,409	0.7%
II. Extranjero	1,733,469	33.2%	7,060,395	25.9%	1,302,014	30.1%
1. Forwards	1,733,469	33.2%	7,060,395	25.9%	1,302,014	30.1%
Monedas	1,733,469	33.2%	7,060,395	25.9%	1,302,014	30.1%
BANK OF AMERICA	188,460	3.6%	1,010,499	3.7%	331,875	7.7%
BARCLAYS BANK	53,292	1.0%	351,270	1.3%	54,846	1.3%
Credit Agricole	108,739	2.1%	390,947	1.4%	166,620	3.8%
DB AG	292,876	5.6%	965,245	3.5%	83,101	1.9%
G Sachs Bank	95,345	1.8%	375,644	1.4%	53,046	1.2%
NovaScotia	157,724	3.0%	689,519	2.5%	78,124	1.8%
STD CHARTERED	54,866	1.1%	257,578	0.9%	39,870	0.9%
CITIBANK N.A.	755,888	14.5%	2,708,174	9.9%	440,006	10.2%
BNY Mellon	26,280	0.5%	311,518	1.1%	54,525	1.3%
Total	2,488,418	47.6%	10,401,151	38.1%	1,778,822	41.1%