

Inversión en Instrumentos Derivados Locales y Extranjeros



(Valores Nacionales en miles de Nuevos Soles) Al 31-03-2022

	PROFUTURO F1		PROFUTURO F2		PROFUTURO F3	
	Monto	%	Monto	%	Monto	%
I. Nacional	492,517	11.7%	1,435,908	6.9%	332,265	6.6%
1. Forwards	492,517	11.7%	1,435,908	6.9%	332,265	6.6%
Monedas	492,517	11.7%	1,435,908	6.9%	332,265	6.6%
CITIBANK	22,053	0.5%	158,047	0.8%	3,676	0.1%
CONTINENTAL	128,643	3.1%	591,756	2.8%	143,345	2.9%
CREDITO	213,179	5.1%	476,602	2.3%	155,841	3.1%
SANTANDER PERÚ	62,484	1.5%	73,510	0.4%		
SCOTIABANK	66,159	1.6%	135,994	0.7%	29,404	0.6%
II. Extranjero	1,879,042	44.7%	6,583,135	31.6%	1,488,584	29.6%
1. Forwards	1,879,042	44.7%	6,583,135	31.6%	1,488,584	29.6%
Monedas	1,879,042	44.7%	6,583,135	31.6%	1,488,584	29.6%
BANK OF AMERICA	418,247	10.0%	2,358,672	11.3%	497,593	9.9%
BARCLAYS BANK	29,404	0.7%	36,755	0.2%		
Credit Agricole	16,679	0.4%				
DB AG	203,141	4.8%	1,733,873	8.3%	442,119	8.8%
G Sachs Bank	38,337	0.9%	70,759	0.3%	15,969	0.3%
NovaScotia	172,749	4.1%	322,167	1.5%	77,413	1.5%
STD CHARTERED	18,373	0.4%	23,685	0.1%	1,511	0.0%
CITIBANK N.A.	150,696	3.6%	352,848	1.7%	49,252	1.0%
BNY Mellon	47,694	1.1%	287,765	1.4%	43,381	0.9%
NATIXIS	539,775	12.8%	784,719	3.8%	222,368	4.4%
Santander USA	135,314	3.2%	283,128	1.4%	61,250	1.2%
Morgan SCS	108,633	2.6%	328,763	1.6%	77,730	1.5%
Total	2,371,559	56.4%	8,019,043	38.5%	1,820,849	36.2%