

Inversión en Instrumentos Derivados Locales y Extranjeros

(Valores Nacionales en miles de Nuevos Soles) Al 31-10-2024



	PROFUTURO F1		PROFUTURO F2		PROFUTURO F3	
	Monto	%	Monto	%	Monto	%
I. Nacional	1,373,713	31.5%	2,063,776	16.3%	322,583	9.8%
1. Forwards	1,373,713	31.5%	2,063,776	16.3%	322,583	9.8%
Monedas	1,373,713	31.5%	2,063,776	16.3%	322,583	9.8%
CITIBANK			139,597	1.1%	71,685	2.2%
CONTINENTAL	656,862	15.1%	1,052,639	8.3%	81,117	2.5%
CREDITO	24,524	0.6%	394,268	3.1%	56,594	1.7%
INTERBANK	52,821	1.2%	75,458	0.6%		
SANTANDER PERÚ	433,884	9.9%	181,099	1.4%	56,594	1.7%
SCOTIABANK	205,623	4.7%	220,715	1.7%	56,594	1.7%
INTERAMERICANO						
II. Extranjero	3,798,153	87.1%	7,878,390	62.3%	2,117,294	64.1%
1. Forwards	3,798,153	87.1%	7,878,390	62.3%	2,117,294	64.1%
Monedas	3,798,153	87.1%	7,878,390	62.3%	2,117,294	64.1%
BANK OF AMERICA			92,121	0.7%	23,530	0.7%
BARCLAYS BANK	43,858	1.0%	45,275	0.4%		
Credit Agricole	24,524	0.6%	97,942	0.8%	79,242	2.4%
DB AG	173,546	4.0%	1,195,488	9.5%	444,794	13.5%
DEUTSCHE BANK						
G Sachs Bank			94,323	0.7%	56,594	1.7%
JPMC&CO						
NovaScotia	247,125	5.7%	699,873	5.5%	204,868	6.2%
STD CHARTERED	224,488	5.1%	456,521	3.6%	122,619	3.7%
CITIBANK N.A.	1,671,395	38.3%	2,372,022	18.8%	562,162	17.0%
BNY Mellon					69,739	2.1%
Natixis	79,231	1.8%	365,971	2.9%	86,777	2.6%
BNP Paribas						
BBVA US						
Standard CB						
Santander USA	528,206	12.1%	1,100,611	8.7%	131,182	4.0%
Morgan SCS	88,931	2.0%				
JP Morgan Bank	56,594	1.3%				
Bilbao Viz Arg	660,258	15.1%	1,358,244	10.7%	335,788	10.2%
Societe General						
GoldmanSachsInt						
2. Swaps						
3. Futuros						
4. Opciones						
Indices(*)						
Chicago BOE						
Total	5,171,866	118.6%	9,942,167	78.6%	2,439,877	73.9%