



BANCO CENTRAL DE RESERVA DEL PERU
JR. ANTONIO MIRO QUESADA 441
LIMA

PERU
LIMA 01

ACCOUNT CA0500
DATE 12/MAR/2021

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TRADE DATE	SETL	AT	LONG	SHORT	CONTRACT DESCRIPTION	EX	TRADE PRICE	CC	DEBIT/CREDIT										
02/23/21		02		9	JUN 21 LIFFE LONG 10YR GILT	IFLL	128.850000	GBP	10,620.00CR										
03/10/21		02		26	JUN 21 LIFFE LONG 10YR GILT	IFLL	128.660000	GBP	25,740.00CR										
			*	*35	SETTLEMENT PRICE		127.670000	GBP	36,360.00CR										
02/25/21	GLOBEX	S 01		159	JUN 21 ULTRA 10YR TNOTE FUT/OPT	CBT	148.515625	USD	529,172.67CR										
03/10/21	GLOBEX	01		8	JUN 21 ULTRA 10YR TNOTE FUT/OPT	CBT	146.0300	USD	7,250.00CR										
			*	*167	SETTLEMENT PRICE		145.0600	USD	536,422.67CR										
02/25/21	GLOBEX	S 01		171	JUN 21 CBT 10-YR T-NOTE	CBT	133.1900	USD	309,937.50CR										
			*	*171	SETTLEMENT PRICE		131.2500	USD	309,937.50CR										
02/24/21	GLOBEX	S 01		90	JUN 21 CBT 5-YR T-NOTE	CBT	124.2700	USD	104,062.50CR										
			*	*90	SETTLEMENT PRICE		123.2200	USD	104,062.50CR										
02/24/21	GLOBEX	S 01	822		JUN 21 CBT 2-YR T-NOTE	CBT	110.15125	USD	154,125.00DR										
			*822	*	SETTLEMENT PRICE		110.12125	USD	154,125.00DR										
03/11/21		02		13	JUN 21 SFE 3YR BOND	AX24	99.688	AUD	852.80DR										
03/11/21		02		718	JUN 21 SFE 3YR BOND	AX24	99.690	AUD	42,397.90DR										
			*	*731	SETTLEMENT PRICE		99.708	AUD	43,250.70DR										
03/11/21		02	18		JUN 21 SFE 10Y TREASURY 6% BOND	AX24	98.2390	AUD	3,996.72CR										
			*18	*	SETTLEMENT PRICE		98.2590	AUD	3,996.72CR										
02/23/21		02		88	JUN 21 10 YR CANADIAN GOV BONDS	MX	142.230000	CAD	330,880.00CR										
03/10/21		02		33	JUN 21 10 YR CANADIAN GOV BONDS	MX	139.610000	CAD	37,620.00CR										
03/11/21		02		19	JUN 21 10 YR CANADIAN GOV BONDS	MX	140.090000	CAD	30,780.00CR										
03/11/21		02		14	JUN 21 10 YR CANADIAN GOV BONDS	MX	140.100000	CAD	22,820.00CR										

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AT - Account Type : 01 - Client Segregated, 02 - Client Secured 30.7 Fund, 03 - Non Regulated 07 - Cleared Swaps - Legally Segregated Operationally Commingled 08 - Non-Regulated

CC - Currency : ABD USD Arab Dinar AUD Australian Dollar BRL Brazilian Real CAD Canadian Dollar CHF Swiss Franc DKK Danish Kroner EUR Euro GBP Pound Sterling HKD Hong Kong Dollar HUF Hungarian Forint JPY Japanese Yen KRW Korean Won MXN Mexican Peso MYR Malaysian Ringgit NOK Norwegian Krone NZD New Zealand Dollar PLN Polish Zloty RUB Russian Ruble SAR Saudi Arabian Riyal SEK Swedish Krona SGD Singapore Dollar THB Thai Baht TRY Turkish Lira TWD Taiwanese Dollar USD US Dollar ZAR South African Rand

Ex - Exchange : AGEX - Athens Derivatives Exchange AEX - Euronext Amsterdam ASX - Australian Securities Exchange AX24 - ASX 24 (BRENZPOE) BOP - Euronext Lisbon BIST - Borsa Istanbul BUX - Euronext Brussels BVMF - B M & F BVT - CME Group (CBOT) CPFX - China Financial Futures Exchange CFX - CBOT Futures Exchange CMCE - CME Clearing Europe CME - CME Group (CME) COMEX - CME Group (COMEX) COGX - Dubai Gold and Commodities Exchange CEX - European Energy Exchange EURL - EUREX HKEX - Hong Kong Exchanges and Clearing ICEF - ICE Futures Europe ICEL - ICE US Futures Energy Division ICEO - ICE Futures Europe ICEBT - ICE US Futures Energy Division ICEU - ICE Futures US ICPO - ICE Futures Canada IOEM - Italian Derivatives Equity Market IPLL - ICE Futures Europe Financial Products IFLO - ICE Futures Europe Equity Products IFXL - ICE Futures Europe Agricultural Products KRXK - Korea Exchange KME - London Metal Exchange MATF - Euronext Paris (MATIF) MDEX - Malaysia Derivatives Exchange (BMD) MEXF - Mercado Espanol de Futuros Financieros Spain MOGE - Minneapolis Grain Exchange MONP - Euronext Paris (MONEPAX) Montreal Exchange (TMX) MXDR - Mercado Mexicano de Derivados (MEXDER) NSE - National Stock Exchange of India NYMEX - CME Group (NYMEX) NMXC - NASDAQ OMX Copenhagen AS OXHX - NASDAQ OMX Helsinki (Nyxosperivisi) OXVS - NASDAQ OMX Stockholm AB OSE - Oslo Securities Exchange OSSE - Oslo Borse RTS - Russian Trading System Exchange SAFX - South African Futures Exchange SOX - Singapore Exchange SMI - Singapore Mercantile Exchange TAFX - Taiwan Futures Exchange (TAIFEX) TASE - Tel Aviv Stock Exchange TOE - Tokyo Commodity Exchange (TOCOM) TPEX - Thailand Futures Exchange TFXU - Tokyo Financial Exchange TRGD - LSE Derivatives Market (Formerly Turquoise) WSE - Warsaw Stock Exchange