

## Annex IV

[see Part D , paragraph (iii)]

### Cross- currency derivative transactions - statement for the half-year ended....

| Product  | No. of transactions | Notional principal amount in USD |
|--|---------------------|----------------------------------|
| Interest rate swaps  |                     |                                  |
| Currency swaps   |                     |                                  |
| Coupon swaps   |                     |                                  |
| Foreign currency option  |                     |                                  |
| Interest rate caps or collars (Purchases)                        |                     |                                  |
| Forward rate agreement   |                     |                                  |
| Any other product as permitted by Reserve Bank from time to time |                     |                                  |