

Annex IV

(see paragraph D (iii) of the Master Circular on Risk Management and Inter-bank Dealings dated July 2, 2007)

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		