

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 options		
Interest rate caps or collars (Purchases)		
Forward rate agreements		
Any other product as permitted by Reserve Bank from time to time		