

MARKET RISK (POSITION RISK)

DI 420

(Confidential and not available for inspection by the public)

Monthly*

Name of mutual bank

Month ended

19....

Country

(All amounts to be rounded off to the nearest R'000)

	Line no.	Fixed interest securities		Aggregate net foreign-currency position	Equities	Commodities	Other	Investments
		Money market	Capital market					
Form DI 100 line items		55	56		56	57	57	58
Form DI 600 line item				8				
		1	2	3	4	5	6	7
Gross book values of financial instruments and assets reported on form DI 100 and form DI 600	1							
Less: Specific provisions per item 62 of form DI 100 in respect of instruments included in item 1	2							
Net assets at book value	3							
Purchases not paid for and not included in item 1	4							
Sales included in item 1 for which payment is not yet claimable	5							
Other balancing amounts to balance sheet (specify)	6							
Position at book value (items 3+4-5+6)	7							
Position determined in item 7 at market value before transactions in derivatives	8							
Assumed percentage movement in market prices	9	+1%	+1%	-5%	-5%	-5%	%	%
Impact on item 8 resulting from market movement per item 9	10							
Position at market value in terms of a common denominator	11							
All positions in derivatives:								
- Options at delta values i.r.o. underlying instruments or assets, valued at current market values	12							
Net futures converted into equivalent physical positions, valued at current market values	13							
- FRAs - net (notional) nominal positions	14							
Other (specify) - net (notional) nominal positions	15							
Position in derivatives (items 12 to 15)	16							
Impact on item 16 resulting from market movement per item 9	17							
Net effective position after transactions in derivatives (i.e. after having applied item 16 to item 8)	18							
Impact on item 18 resulting from market movement per item 9	19							
Item 10 as a percentage of qualifying capital and reserves (per DI 100, item 31)	20							
Item 17 as a percentage of qualifying capital and reserves (per DI 100, item 31)	21							
Item 19 as a percentage of qualifying capital and reserves (per DI 100, item 31)	22							