

TRADING RISK
DI 430

(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.	Current month			Total unexpired contracts at month-end
		Turnover	Cash flows (Receipts less payments)		
			Fixed rate amounts	Floating rate amounts	
1. INTEREST-RATE SWAPS		1	2	3	4
Swaps matched against swaps	1				
Other swaps	2				
Total	3				
	Line no.	Current month			Total unexpired contracts at month-end
		Turnover	Cash flows		
			Amounts received	Amounts paid	
2. OTHER INTEREST-RATE INSTRUMENTS		1	2	3	4
Forward rate agreements	4				
Caps, collars, floors, etc	5				
Other	6				
Total	7				

	Line no.	Turnover for month - (notional) capital amounts relating to underlying asset						Total unexpired contracts at month-end	
		Economic markets					Total (Columns 1 -6)		
		Equities	Interest rate		Commodities	Currencies			Other
			Money	Capital					
		1	2	3	4	5	6	7	8
3. CALL OPTIONS									
Options written	8								
Options purchased	9								
4. PUT OPTIONS									
Options written	10								
Options purchased	11								
5. FUTURES									
Bought	12								
Sold	13								
6. Other (total of items 15 to 18)	14								
(Specify)									
.....	15								
.....	16								
.....	17								
.....	18								
.....	19								