

CURRENCY RISK

(Confidential and not available for inspection by the public)

Name of mutual bank

Month ended 19.....

DI 600

Monthly

Country

(All amounts to be converted to and rounded off to the nearest US\$'000)

Foreign-currency exposures	Line no.	US dollar	Pound sterling	German mark	French franc	Swiss franc	Japanese yen	Other	Total
		1	2	3	4	5	6	7	8
Total foreign-exchange assets (net of infrastructural investments) (asset item 49, DI 100)	1								
Total foreign-exchange liabilities (liability item 9, DI 100)	2								
Commitments to purchase under forward contracts at ruling market values at close of business on last business day of the month	3								
Commitments to sell under forward contracts at ruling market values at close of business on last business day of the month ..	4								
Net long/short (-) position(s) in options and futures contracts in foreign currency and gold	5								
Month-end effective net open foreign-currency position(s) of reporting bank [items (1 + 3) - (2 + 4) + item 5] in each foreign currency and in all foreign currencies taken together	6								
Aggregate effective net open foreign-currency position(s) of all foreign branches and subsidiaries as reported against item 6 of their respective returns of form DI 600 (to be completed by parent bank)	7								
Aggregate effective net open foreign-currency position(s) of reporting bank (total of item 6 and 7)	8								
Ten per cent of net qualifying capital and reserves (item 31 DI 100) as at latest date for which relevant statement was submitted, converted to US\$	9								
Maximum effective net open foreign-currency position(s), per each currency and in total, during month	10								
Reflect the number of days on which the effective net open position limits, per individual currency and in the aggregate, had been exceeded during the month covered by the return (Full details to accompany return)	11								
Internal overnight limits set by board/management (in respect of each individual currency and in the aggregate)	12								

