

ANNEX IV

TYPES OF DERIVATIVES

2. Foreign-exchange contracts and contracts concerning gold:
 - (a) cross-currency interest-rate swaps;
 - (b) forward foreign-exchange contracts;
 - (c) currency futures;
 - (d) currency options purchased;
 - (e) other contracts of a similar nature; and
 - (f) contracts concerning gold of a nature similar to (a) to (e).