

APPENDIX 11
BANK INDONESIA CIRCULAR LETTER
NUMBER 13/30/DPNP DATED 16TH DECEMBER 2011
REGARDING
THIRD AMENDMENT ON BANK INDONESIA CIRCULAR LETTER
NUMBER 3/30/DPNP DATED 14TH DECEMBER 2001 REGARDING
PUBLISHED QUARTERLY AND MONTHLY FINANCIAL STATEMENT
OF COMMERCIAL BANKS AND SPECIFIC REPORTS THAT ARE
REPORTED TO BANK INDONESIA

**GUIDELINES FOR PREPARATION OF
SPOT AND DERIVATIVE TRANSACTIONS REPORT**

1. Preparation of Appendix 4 – Spot and Derivative Transactions are referring to Form 42 Commercial Bank Monthly Report concerning details of spot and derivative transactions.
2. Underlying variables are divided into 3 parts, which are related with exchange rate (code 1), related with interest rate (code 2), related with exchange rate and interest rate (code 3), and others (code 9). For code 3 and code 9, are reported in Others group (Letter C in Appendix 4).
3. Notional Value column is filled with the value agreed in contract.
4. Transaction Objectives column is differentiated by hedging and trading. Hedging is transaction that is performed with the purpose of value protection, which includes objective code 1, 2, 4, and 5. While trading is transaction that is performed with the purpose of gaining profit from the changes in market factors, which includes objective code 6 and 7. Including in trading purpose is derivative transaction with code 9 (Other Purpose). The value listed in purpose column is the notional value from contract.
5. Receivables column is filled with receivables that are profit potential because of mark to market spot and derivative transaction process on reporting date. While Liability column is filled with liability that is loss potential because of mark to market spot and derivative transaction process on reporting date.

DIRECTOR OF BANKING
RESEARCH AND REGULATION,

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