

Annex F
(See para 7)

Monthly Return on Interest Rate Risk of Rupee Derivatives

As at end-month		
Name of the Bank/Institution:		
1. Cash Bonds	Market Value (Rs. in Crore)	PV01 (Rs. in Crore)
(a)	(b)	(c)
(a) HFT		(See Note 1)
(b) AFS		(See Note 1)
(c) HTM		(See Note 1)
Total [(a) to (c) above]		
2. Rupee Interest Rate Derivatives	Notional Amount (Rs. in Crore)	PV01 (Rs. in Crore)
(a) Bond Futures		(See Note 1)
(b) MIBOR (OIS)		(See Note 2)
(c) MIFOR		(See Note 2)
(d) G-Sec benchmarks		(See Note2)
(e) Other benchmarks (Please report separately)		(See Note 2&4)
(f) Forward Rate Agreements		(See Note 3)
Total [(a) to (f) above]		
3. Grand Total of (1) & (2)		
4. Tier-I Capital		
<p>Note 1. PV01 may be taken as POSITIVE for long positions and NEGATIVE for short positions. Note 2. PV01 may be taken as POSITIVE if receiving a swap and NEGATIVE if paying a swap. Note 3. For FRAs, use the PV1 of the underlying deposit/instrument. Note 4. In 2 (e) above, swaps on other benchmarks such as LIBOR may be reported separately for each benchmark</p>		