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		

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 PVO1 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