Appendix II

PDR-III
Quarterly
Return

Statement3

MARKET RISK CAPITAL STATEMENT(Correlations i.e. appreciation not recognised)

(i)Standardised Method
A. Interest rate Instruments & Equity /Equity like instruments

INSTRUMENT	Maturity Date	POSITION (FV)	BOOK PRICE	BOOK VALUE	MODIFIED DURATION	DURATION BUCKET	ZONE	YIELD	ASSUMED CHANGE IN YIELD (bps)	CHANGED YIELD	CHANGED PRICE	CHANGE IN PRICE	MARKET RISK CHARGE
(Including equity positions)													
(1)	(2)	(3)	(4)	(5)		(6)	(7)	(8)	(9)	(10)	(11)	(12)	(13)

Total of A

B. Unhedged Foreign Exchange Position **15%**

Total (A+B)

	Position (Marked to Market value)	Market Risk Measure (15% of the position)
B. Unhedged Foreign Exchange Position		

C. Asset items subjected to flat charge of 15% for market risk measurement

Memo items:

Items of assets which, with the approval of RBI, have been classified as investment items and not subjected to market risk measure:

	Asset	Book Value	MTM/NAV
1.			
2.			
3.			