

Annex		
Monthly Return on Interest Rate Risk of Rupee Derivatives		
As at end-month		
Name of the Bank/Institution:		
1. Cash Bonds	<i>Market Value (Rs. in Crore)</i>	<i>PV01(Rs. in Crore)</i>
(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	<i>Notional Amount (Rs. in Crore)</i>	<i>PV01(Rs. in Crore)</i>
(a) Bond Futures		(See Note 1)
(b) MIBOR (OIS)		(See Note 2)
(c) MIFOR		(See Note 2)
(d) G-Sec benchmarks		(See Note 2)
(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 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</p>		