**ANNEX 12**

**Reporting Formats**

Reporting format for the purpose of monitoring the capital ratio is given hereunder:

Name of bank: ______________________ Position as on: _____________

A. Capital Base **(Amount in Crores of Rupees)**

| **Sl. No.** | **Details** | **Amount** |
|---|---|---|
| **A1.** | Tier I Capital | |
| **A2.** | Tier II Capital | |
| **A3.** | Total Regulatory Capital | |

B. Risk Weighted Assets

| **B1.** | **Risk Weighted Assets on Banking Book** | | | |
|---|---|---|---|---|
| | a) On-balance sheet assets | | | |
| | b) Contingent Credits | | | |
| | c) Forex contracts | | | |
| | d) Other off-balance sheet items | | | |
| | Total | | | |
| **B2.** | **Risk Weighted Assets on Trading Book** | **AFS** | **Other trading book exposures** | **Total** |
| | a) Capital charge on account of Specific Risk | | | |
| | i) On interest rate related instruments | | | |
| | ii) On Equities | | | |
| | **Sub-total** | | | |
| | b) Capital charge on account of general market risk | | | |
| | i) On interest rate related instruments | | | |
| | ii) On Equities | | | |
| | iii) On Foreign Exchange and gold open positions | | | |
| | **Sub-total** | | | |
| | Total Capital Charge on Trading Book | | | |
| | Total Risk weighted Assets on Trading Book (total capital charge on trading book * (100/9)) | | | |

| | | |
|---|---|---|
| **B3.** | **Total Risk Weighted Assets (B1 + B2)** | |

C. Capital Ratio

| | | |
|---|---|---|
| **C1** | **Capital to Risk-weighted Assets Ratio (CRAR) (A3/B3*100)** | |

D. Memo items

| | | |
|---|---|---|
| **D1** | **Investment Fluctuation Reserve** | |
| **D2** | **Book value of securities held in HFT category** | |
| **D3** | **Book value of securities held in AFS category** | |
| **D4** | **Net unrealised gains in HFT category** | |
| **D5** | **Net unrealised gains in AFS category** | |

Banks should furnish data in the above format as on the last day of each calendar quarter to the Chief General Manager-in-Charge, Department of Banking Supervision, Central Office, World Trade Centre I, 3rd floor, Cuffe Parade, Mumbai 400 005 both in hard copy and soft copy. Soft copy in excel format may also be forwarded through e-mail to osmos@rbi.org.in and dbodmrg@rbi.org.in.