

Name of the Bank :

Rupees in Crore

**Non-option Rupee Derivatives -
Foreign Exchange Contracts and Benchmark Wise Details of other Derivatives
Position as on July 2011**

Items	Trading Book (TB)	Banking Book(BB)#	Notional Principal	Gross Received PVBP 01			Gross Paid PVBP (01)			Higher of (p) or (q)	Net PVBP 01 (pl indicate sign)	Remarks
	(A)	(B)	(C) = (A) + (B)	TB (p)	BB	Total (p)	TB (q)	BB	Total			
(I) Rupee - Foreign Currency Forward Contracts												
(II) IRS (Rupee)*												
(i) MIBOR / OIS												
(ii) INBMK/INCMT/												
(iii) MIFOR / MIOCS/MITOR												
(iv) Others**												
(X) Sub-Total (I) + (II)												
(IV) IRS (FCy)*												
(i) LIBOR (\$)												
(ii) Others (FCy) **												
Total (X) + (IV)												
(Y) Net Worth (as on Jun'10)												
PVBP 01 of X / Y*100												

* Including currency swaps

Total amount of Notional Principal qualifying hedge swaps not included for the purpose of calculation of PVBP (01) in terms of Circular DBOD.No.BP.BC.53/21.04.157/2005-06 dated December 28, 2005 may be indicated under Remarks column against each item

** A break-up of items included under others may be furnished below:

e.g., Others includes basis swaps

\$ Total should exclude sign.

Note: In the case of net PVBP01 the amount has been arrived at by deducting the gross received from the gross paid.