

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	<i>Market Value (Rs. in Crore)</i>	<i>PV01 (Rs. in Crore)</i>
<i>(a)</i>	<i>(b)</i>	<i>(c)</i>
(a) HFT		<i>(See Note 1)</i>
(b) AFS		<i>(See Note 1)</i>
(c) HTM		<i>(See Note 1)</i>
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		<i>(See Note 1)</i>
(b) MIBOR (OIS)		<i>(See Note 2)</i>
(c) MIFOR		<i>(See Note 2)</i>
(d) G-Sec benchmarks		<i>(See Note2)</i>
(e) Other benchmarks (Please report separately)		<i>(See Note 2&4)</i>
(f) Forward Rate Agreements		<i>(See Note 3)</i>
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 PV1 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>		