



**Annex– II: Interest Rate Sensitivity Statement for Rupee Assets and Liabilities - AIFI**

(as on: )

Name of the AIFI :

**A. LIABILITIES**

(Amount in ₹ crore)

Items/Time <u>buckets</u>	1 to 28 days	29 days to 3 months	Over 3 to 6 months	Over 6 months to 1 year	Over 1 year to 3 years	Over 3 to 5 years	Over 5 to 7 years	Over 7 to 10 years	Over 10 years	Non-	Total
<b>1. Capital</b>											
a) Equity											
b) Non-perpetual preference shares											
<b>2.Reserves &amp; Surplus</b>											
<b>3. Gifts, grants, donations &amp; benefactions</b>											
<b>4. Notes, bonds &amp; debentures</b>											
a) Plain vanilla Bonds/debentures											
b) Bonds/debentures with embedded options											
c) Fixed rate Notes											
d) Floating rate notes / bonds											
<b>5. Deposits</b>											
a) Term deposits from public											
b) Floating rate term deposits											
c) ICDs											



d) CDs												
<b>6. Borrowings</b>												
a) Term money Borrowings												
b) From RBI, Govt. & Others												
<b>7. Current Liabilities &amp; provisions</b>												
a) Sundry Creditors												
b) Expenses Payable												
c) Swap adjustment a/c												
d) Advance income received												
e) Interest payable on Bonds/Deposits/ borrowings												
f) Provisions (other than NPA)												
<b>8. Forward exchange contracts, rupee-forex swaps (sell/buy), bills rediscounted, IRS/ FRAs</b>												
<b>9. Others (specify)</b>												
<b>A. TOTAL LIABILITIES (A)</b>												

<b>Items/ Time buckets</b>	<b>1 to 28 days</b>	<b>29 days to 3 months</b>	<b>Over 3 to 6 months</b>	<b>Over 6 months to 1 year</b>	<b>Over 1 year to 3 years</b>	<b>Over 3 to 5 years</b>	<b>Over 5 to 7 years</b>	<b>Over 7 to 10 years</b>	<b>Over 10 years</b>	<b>Non-sensitive</b>	<b>Total</b>
1. Cash											
2. Remittance in transit											
3. Balances with RBI											
4. Balances with other banks											
a) Current account											
b) Deposit /short-term deposits											
c) Money at call & short notice											



