



## Annex-II-A: Interest Rate Sensitivity Statement for Foreign Currency Assets and Liabilities

Name of the currency:

(as on :)

Name of the AIFI :

(Amount in millions)

### A. LIABILITIES

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- sensitive	Total
	Item-wise details under each category may be furnished in the respective time-buckets.										
<b>1. Bonds &amp; notes issued</b>											
<b>2. Other borrowings</b>											
<b>3. Interest payable on bonds/ notes/ borrowings</b>											
<b>4. Contingent liabilities</b>											
<b>5. Others (specify)</b>											
<b>A. TOTAL</b>											
<b>LIABILITIES (A)</b>											



## B. ASSETS

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-sensitive	Total
	Item-wise details under each category may be furnished in the respective time-buckets.										
1. Balances, if any with RBI (under " Parking scheme")											
2. Balances with other banks											
3. Investments (if any)											
4. Advances (performing)											
5. Non-performing loans under various enumerated in Annex III (net of provisions and ECGC claims received)											
6. Other Assets											
7. Contingent items											
8. Others (please specify)											
B. Total Assets (B)											

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-sensitive	Total
	Item-wise details under each category may be furnished in the respective time-buckets.										
C. I R GAP (B – A)											
Other Products (Interest Rate)											



(i) FRAs											
(ii) IR Swaps											
(iii) Futures											
(iv) Options											
(v) Others (please specify)											
D. Total Other Products (D)											
E. NET GAP (C-D)											
F. CUMULATIVE GAP											
G. E as % of B											