



**Da Afghanistan Bank (DAB)
Financial Supervision Department (FSD)**

Form Name: <input type="text" value="Interest rate Sensivity"/>	Version: <input type="text" value="Nov-05"/>	Frequency: <input type="text" value="Quarterly"/>	
Form Code: <input type="text"/>			
Bank Name: <input type="text"/>	Bank Docket No: <input type="text"/>		
Date/Period: <input type="text"/>			

	A	B	C	D	E	F	G	Line Code
I ASSETS	Total	1 to 30 Days	31 to 90 Days	91 to 180 Days	181 to 365 Days	1 to 5 Years	Over 5 Years	(1)
1 Interbank Claims (Interest Bearing Only)								(1.1)
a Demand Deposits with Banks								(1.1.1)
b Memo: With Annualized Interest Rate less than 1%								(1.1.2)
c Time Deposits with Banks								(1.1.3)
d Loans and Other Receivables from Banks and OFIs								(1.1.4)
e Total Claims on Financial Institutions (Interest Bearing)								(1.1.5)
2 Claims under Securities Repurchase Agreements								(1.2)
3 Trading Account								(1.3)
4 Held to Maturity Investments								(1.4)
5 Available for Sale Investments								(1.5)
6 Loans to Customer								(1.6)
a Loans to Budget								(1.6.1)
b Commercial Real Estate and Construction Loans								(1.6.2)
c Other Commercial Loans								(1.6.3)
d Agricultural Loans								(1.6.4)
e Consumer Loans								(1.6.5)
f Residential Mortgage Loans to Individuals								(1.6.6)
g All Other Loans								(1.6.7)
h Total Loans to NFIs and Other Clients								(1.6.8)
7 Total Interest Bearing Assets								(1.7)
II LIABILITIES								(2)
8 Interbank Deposits (Interest Bearing Only)								(2.8)
a Demand Deposits of Banks								(2.8.1)
b Memo: With Annualized Interest Rate less than 1%								(2.8.2)
c Other								(2.8.3)
9 Deposits of Customers (Interest Bearing Only)								(2.9)
a Demand Deposits								(2.9.1)
b Memo: With Annualized Interest Rate less than 1%								(2.9.2)
c Time Deposits								(2.9.3)
d Savings Deposits								(2.9.4)
10 Borrowings under Securities Repurchase Agreements								(2.10)
11 Short-term and Long-term Borrowings								(2.11)
12 Subordinated Debt and Debt/Equity (Hybrid) Instruments								(2.12)
13 Total Interest Bearing Liabilities								(2.13)
III DERIVATIVES AFFECTING INTEREST RATE SENSITIVITY								(3)
14 Interest Rate Contracts								(3.14)
a Gross Long Positions (Non-option)								(3.14.1)
b Gross Short Positions (Non-option)								(2.14.2)
c Net Effect of Interest Rate Options								(3.14.3)
d Net Position								(3.14.4)
15 Total Asset Liability Gap								(3.15)

Prepared BY: (Name & Phone number) _____

The bank Chief Executive Officer (CEO): _____

Date: _____

Signature (CEO): _____