PAŞA Bank

(K AZN)

INTEREST RATE SENSITIVITY REPORT

Total assets sensitive to interest rate		
0-3 mnths	1,403,291	
3-6 mnths	578,853	
6-12 mnths	1,563,690	
12-24 mnths	683,175	
24-36 mnths	384,718	
more than 36 mnths	1,108,985	
Total	**5,722,712**	
Total liabilities sensitive to interest rate	**0**	
0-3 mnths	1,324,757	
3-6 mnths	703,301	
6-12 mnths	804,723	
12-24 mnths	596,962	
24-36 mnths	166,019	
more than 36 mnths	430,945	
Total	**4,026,707**	
Gap		
0-3 mnths	78,533	
3-6 mnths	-124,448	
6-12 mnths	758,968	
12-24 mnths	86,214	
24-36 mnths	218,699	
more than 36 mnths	678,040	
Cumulative gap		
0-3 mnths	78,533	
3-6 mnths	-45,915	
6-12 mnths	713,053	
12-24 mnths	799,266	
24-36 mnths	1,017,965	
more than 36 mnths	1,696,006	
	Ssenari 1	**Ssenari 2**
Interest rate shock (basis points)	-200	200
Impact on net interest income	-14,261	14,261
Impact on equity		
Total equity	770,142	795,811
Tier I capital	591,383	591,383
Tier II capital	292,124	317,794
Capital adequacy ratio, %	**20.0%**	**20.7%**