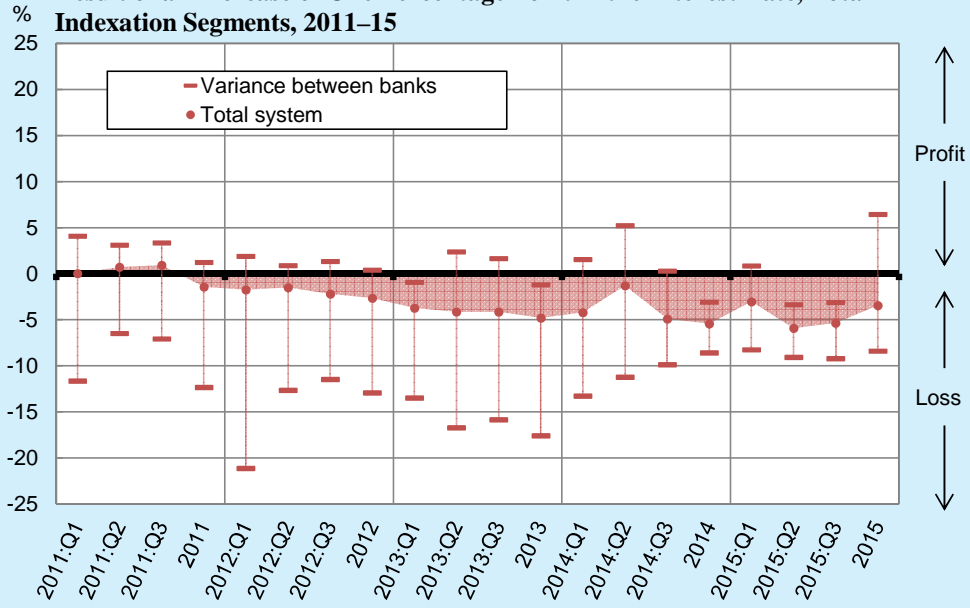


**Figure 1.40**  
**Rate of Change in the Net Fair Value of Capital of the Five Banking Groups as a Result of an Increase of One Percentage Point in the Interest Rate, Total Indexation Segments, 2011–15**



The plot area reflects a loss (or profit) as a result of an increase in the interest rate.

SOURCE: Published financial statements and reports to the Banking Supervision Department.