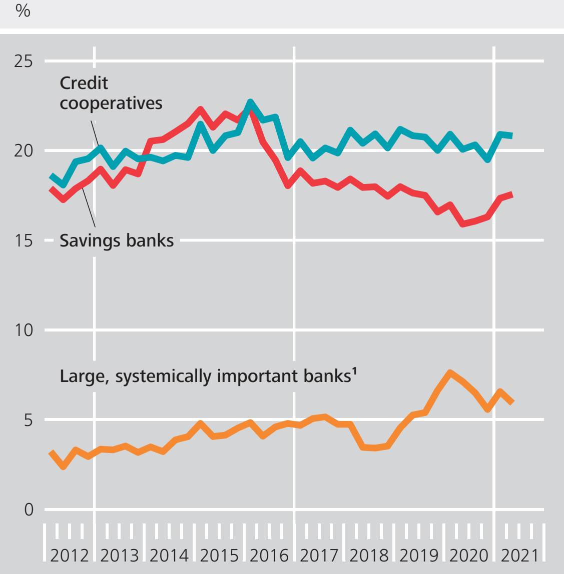
Chart 2.2.7

Interest rate risk* in the German banking sector**



***** Present value loss on the banking book positions exposed to interest rate risk for an abrupt interest rate increase (200 basis points across all maturities), based on own funds (weighted average). ****** Based on the institutions' reports on the Basel interest rate coefficient. **1** Comprises the 13 other systemically important institutions (O-SIIs).

Deutsche Bundesbank