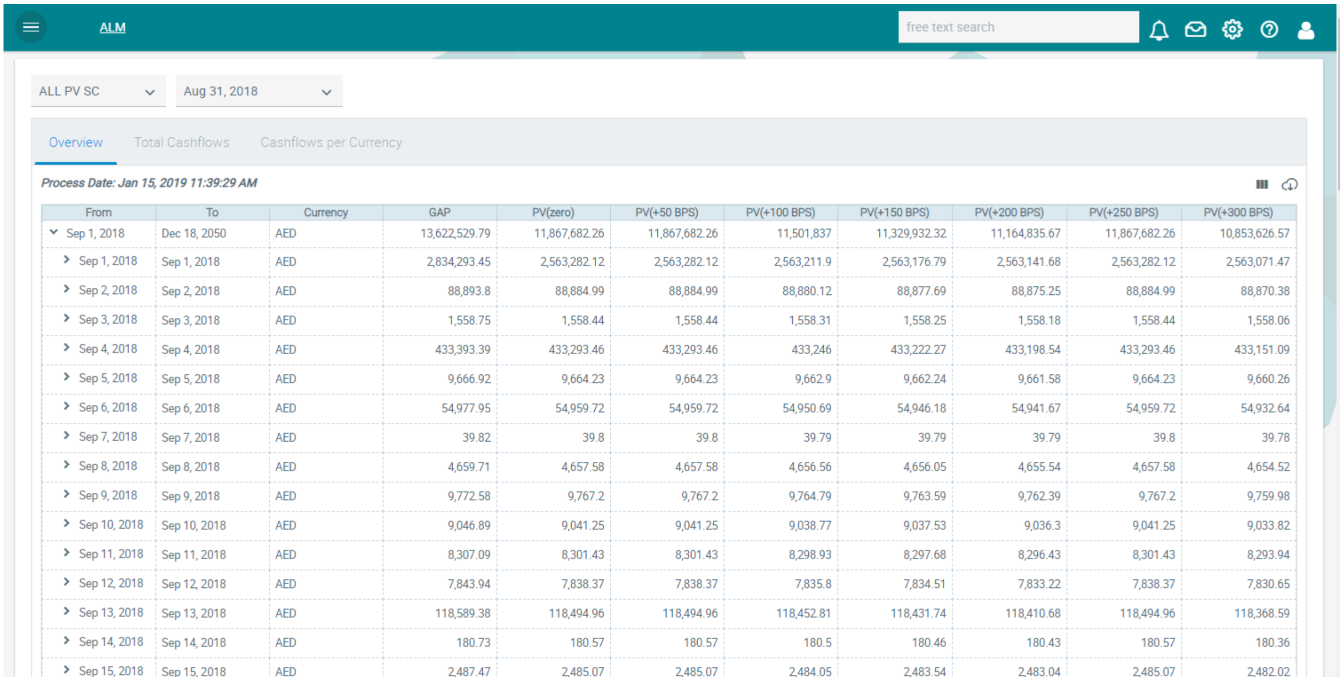
The present values for inflows, outflows, gap (outflows minus inflows), cumulative gap and cumulative open gap are calculated using interest rate scenarios that can be freely defined as an absolute or relative shift. In this case, the calculation of the present values supports various yield curves for each currency (multi-curve evaluation). The shifts for 50 BP, 100 BP, 150 BP, 200 BP, 250 BP and 300 BP are pre-configured. Non-parallel shifts such as concave, convex or skewed structures are also supported.



From	To	Currency	GAP	PV(zero)	PV(+50 BPS)	PV(+100 BPS)	PV(+150 BPS)	PV(+200 BPS)	PV(+250 BPS)	PV(+300 BPS)
Sep 1, 2018	Dec 18, 2050	AED	13,622,529.79	11,867,682.26	11,867,682.26	11,501,837	11,329,932.32	11,164,835.67	11,867,682.26	10,853,626.57
Sep 1, 2018	Sep 1, 2018	AED	2,834,293.45	2,563,282.12	2,563,282.12	2,563,211.9	2,563,176.79	2,563,141.68	2,563,282.12	2,563,071.47
Sep 2, 2018	Sep 2, 2018	AED	88,893.8	88,884.99	88,884.99	88,880.12	88,877.69	88,875.25	88,884.99	88,870.38
Sep 3, 2018	Sep 3, 2018	AED	1,558.75	1,558.44	1,558.44	1,558.31	1,558.25	1,558.18	1,558.44	1,558.06
Sep 4, 2018	Sep 4, 2018	AED	433,393.39	433,293.46	433,293.46	433,246	433,222.27	433,198.54	433,293.46	433,151.09
Sep 5, 2018	Sep 5, 2018	AED	9,666.92	9,664.23	9,664.23	9,662.9	9,662.24	9,661.58	9,664.23	9,660.26
Sep 6, 2018	Sep 6, 2018	AED	54,977.95	54,959.72	54,959.72	54,950.69	54,946.18	54,941.67	54,959.72	54,932.64
Sep 7, 2018	Sep 7, 2018	AED	39.82	39.8	39.8	39.79	39.79	39.79	39.8	39.78
Sep 8, 2018	Sep 8, 2018	AED	4,659.71	4,657.58	4,657.58	4,656.56	4,656.05	4,655.54	4,657.58	4,654.52
Sep 9, 2018	Sep 9, 2018	AED	9,772.58	9,767.2	9,767.2	9,764.79	9,763.59	9,762.39	9,767.2	9,759.98
Sep 10, 2018	Sep 10, 2018	AED	9,046.89	9,041.25	9,041.25	9,038.77	9,037.53	9,036.3	9,041.25	9,033.82
Sep 11, 2018	Sep 11, 2018	AED	8,307.09	8,301.43	8,301.43	8,298.93	8,297.68	8,296.43	8,301.43	8,293.94
Sep 12, 2018	Sep 12, 2018	AED	7,843.94	7,838.37	7,838.37	7,835.8	7,834.51	7,833.22	7,838.37	7,830.65
Sep 13, 2018	Sep 13, 2018	AED	118,589.38	118,494.96	118,494.96	118,452.81	118,431.74	118,410.68	118,494.96	118,368.59
Sep 14, 2018	Sep 14, 2018	AED	180.73	180.57	180.57	180.5	180.46	180.43	180.57	180.36
Sep 15, 2018	Sep 15, 2018	AED	2,487.47	2,485.07	2,485.07	2,484.05	2,483.54	2,483.04	2,485.07	2,482.02