

Brussels, 19<sup>th</sup> July 2019

## Annex 2 to Circular NBB\_2019\_18

### Reporting table 90.30

		Economic value sensitivity		Earnings sensitivity			
		Economic value Banking Book		Interest result			
		excl. commercial margins	incl. commercial margins	Actual	Expected		
				Previous 12 months	Next 12 months	Next 13 to 24 months	Next 25 to 36 months
	CODE	060	010	020	030	040	050
1. Steeper yield curve	100						
2. Increase in short-term interest rates	200						
3. Parallel increase in interest rates with 200 basis points	300						
4. No movement	400						
5. Parallel decrease in interest rates with 200 basis points	500						
6. Decrease in short-term interest rates	600						
7. Flatter yield curve	700						