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| --- | --- |
| boulevard de Berlaimont 14 – 1000 BrusselsPhone: +32 2 221 38 12Company number: 0203.201.340RPM (Trade Register) Brusselswww.nbb.be | BNB EU Bil N&B Pos |
|  | Public |
|  | Brussels, 27 June 2023 |
| Annex 2 to Circular NBB\_2023\_07 |
| Reporting tables 90.30.a, 90.30.b and 90.30.c |
|  |

**Reporting table 90.30.a**

|  |  |  |  |  |
| --- | --- | --- | --- | --- |
|   |   | **Economic value****Banking Book** | **Interest result** | **Market Value of Instruments Measured at Fair Value** |
| **Actual** | **Expected** |
|   | **Previous 12 months** | **Next 12 months** |
| **CODE** | **010** | **020** | **030** | **060** |
| 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** |   |   |     |  |

**Reporting table 90.30.b**



**Reporting table 90.30.c**

