

Brussels, 3 September 2015

Annex 2 to circular NBB_2015_24

Reporting table 90.30

Scope

This circular letter is applicable to Belgian credit institutions, Belgian settlement institutions and institutions equivalent to settlement institutions, and financial holding companies. They are hereinafter referred to as “the institutions”.

The principles and criteria regarding the supervisory review and evaluation process mentioned below essentially apply on a consolidated as well as on a non-consolidated basis.

90.30 INTEREST RATE RISK IN THE BANKING BOOK

		Capital sensitivity		Earnings sensitivity			
		Economic Value Banking Book		Interest rate result			
		excl Commercial margins		Actual	Expected		
		OPTIONAL		Previous 12 months	Next 12 months	Next 13 to 24 months	Next 25 to 36 months
	CODE	060	010	020	030	040	050
1. 300-basis-point parallel rate rise	100						
2. 200-basis-point parallel rate rise	200						
3. 100-basis-point parallel rate rise	300						
4. No movement	400						
5. 100-basis-point parallel rate fall	500						
6. 200-basis-point parallel rate fall	600						
7. 300-basis-point parallel rate fall	700						