

Annex

Table 1: Shock parameters for different currencies

	EUR	USD	GBP	CHF	JPY	ARS	AUD	BGN	BRL
Parallel	200	200	250	100	100	400	300	250	400
Short	250	300	300	150	100	500	450	350	500
Long	100	150	150	100	100	300	200	150	300

	CAD	CNY	CZK	DKK	HKD	HRK	HUF	KRW	MXN
Parallel	200	250	200	200	200	250	300	300	400
Short	300	300	250	250	250	400	450	400	500
Long	150	150	100	150	100	200	200	200	300

	PLN	RON	RUB	SEK	SGD	TRY	ZAR
Parallel	250	350	400	200	150	400	400
Short	350	500	500	300	200	500	500
Long	150	250	300	150	100	300	300

In basis points

Table 2: Interest rate shock to be applied in euro excluding the interest rate floor

Grid points in years	Parallel shift upward	Parallel shift downward	Steepening	Flattening	Short-term upward	Short-term downward
0.25	200	-200	-147.2	184.2	234.9	-234.9
0.50	200	-200	-132.8	169.4	220.6	-220.6
0.75	200	-200	-119.3	155.5	207.3	-207.3
1	200	-200	-106.6	142.5	194.7	-194.7
2	200	-200	-63.1	97.7	151.6	-151.6
3	200	-200	-29.3	62.8	118.1	-118.1
4	200	-200	-2.9	35.6	92.0	-92.0
5	200	-200	17.7	14.5	71.6	-71.6
6	200	-200	33.7	-2.0	55.8	-55.8
7	200	-200	46.1	-14.8	43.4	-43.4
8	200	-200	55.8	-24.8	33.8	-33.8
9	200	-200	63.4	-32.6	26.3	-26.3
10	200	-200	69.3	-38.7	20.5	-20.5
11	200	-200	73.9	-43.4	16,0	-16,0
12	200	-200	77.4	-47.1	12,4	-12,4
13	200	-200	80.2	-49.9	9,7	-9,7
14	200	-200	82.4	-52.1	7,5	-7,5
15	200	-200	84.1	-53.9	5,9	-5,9
16	200	-200	85,4	-55,2	4,6	-4,6
17	200	-200	86,4	-56,3	3,6	-3,6
18	200	-200	87,2	-57,1	2,8	-2,8
19	200	-200	87,8	-57,8	2,2	-2,2
20	200	-200	88,3	-58,2	1,7	-1,7
21	200	-200	88.7	-58.6	1.3	-1.3
22	200	-200	89.0	-58.9	1.0	-1.0
23	200	-200	89.2	-59.2	0.8	-0.8
24	200	-200	89.4	-59.4	0.6	-0.6
25	200	-200	89.5	-59.5	0.5	-0.5
26	200	-200	89.6	-59.6	0.4	-0.4
27	200	-200	89.7	-59.7	0.3	-0.3
28	200	-200	89.8	-59.8	0.2	-0.2
29	200	-200	89.8	-59.8	0.2	-0.2
30	200	-200	89.9	-59.9	0.1	-0.1

In basis points

Table 3: Yield curve in euro after interest rate shock taking into account the interest rate floor (example)

Grid points in years	Yield curve before shift	Interest rate floor	Yield curve after parallel shift upward	Yield curve after parallel shift downward	Yield curve after steepening	Yield curve after flattening	Yield curve after short-term upward	Yield curve short-term downward
0.25	-0.57%	-0.9875%	1.43%	-0.9875%	-0.9875%	1.27%	1.78%	-0.9875%
0.50	-0.60%	-0.9750%	1.40%	-0.9750%	-0.9750%	1.10%	1.61%	-0.9750%
0.75	-0.62%	-0.9625%	1.38%	-0.9625%	-0.9625%	0.93%	1.45%	-0.9625%
1	-0.64%	-0.95%	1.36%	-0.95%	-0.95%	0.78%	1.31%	-0.95%
2	-0.69%	-0.90%	1.31%	-0.90%	-0.90%	0.29%	0.83%	-0.90%
3	-0.68%	-0.85%	1.32%	-0.85%	-0.85%	-0.05%	0.50%	-0.85%
4	-0.64%	-0.80%	1.37%	-0.80%	-0.66%	-0.28%	0.28%	-0.80%
5	-0.56%	-0.75%	1.44%	-0.75%	-0.39%	-0.42%	0.15%	-0.75%
6	-0.48%	-0.70%	1.52%	-0.70%	-0.14%	-0.50%	0.08%	-0.70%
7	-0.39%	-0.65%	1.61%	-0.65%	0.07%	-0.54%	0.05%	-0.65%
8	-0.30%	-0.60%	1.70%	-0.60%	0.26%	-0.55%	0.04%	-0.60%
9	-0.21%	-0.55%	1.79%	-0.55%	0.42%	-0.54%	0.05%	-0.48%
10	-0.13%	-0.50%	1.87%	-0.50%	0.56%	-0.50%	0.07%	-0.34%
11	-0.06%	-0.45%	1.94%	-0.45%	0.68%	-0.45%	0.10%	-0.22%
12	0.01%	-0.40%	2.01%	-0.40%	0.78%	-0.40%	0.13%	-0.11%
13	0.07%	-0.35%	2.07%	-0.35%	0.87%	-0.35%	0.17%	-0.03%
14	0.13%	-0.30%	2.13%	-0.30%	0.95%	-0.30%	0.20%	0.05%
15	0.18%	-0.25%	2.18%	-0.25%	1.02%	-0.25%	0.23%	0.12%
16	0.22%	-0.20%	2.22%	-0.20%	1.07%	-0.20%	0.26%	0.17%
17	0.26%	-0.15%	2.26%	-0.15%	1.12%	-0.15%	0.29%	0.22%
18	0.30%	-0.10%	2.30%	-0.10%	1.17%	-0.10%	0.32%	0.27%
19	0.33%	-0.050%	2.33%	-0.05%	1.21%	-0.05%	0.35%	0.31%
20	0.36%	0.00%	2.36%	0.00%	1.24%	0.00%	0.37%	0.34%
21	0.38%	0.00%	2.38%	0.00%	1.27%	0.00%	0.40%	0.37%
22	0.41%	0.00%	2.41%	0.00%	1.30%	0.00%	0.42%	0.40%
23	0.43%	0.00%	2.43%	0.00%	1.32%	0.00%	0.44%	0.42%
24	0.45%	0.00%	2.45%	0.00%	1.34%	0.00%	0.46%	0.44%
25	0.47%	0.00%	2.47%	0.00%	1.36%	0.00%	0.47%	0.46%
26	0.49%	0.00%	2.49%	0.00%	1.38%	0.00%	0.49%	0.48%
27	0.50%	0.00%	2.50%	0.00%	1.40%	0.00%	0.51%	0.50%
28	0.52%	0.00%	2.52%	0.00%	1.42%	0.00%	0.52%	0.52%
29	0.53%	0.00%	2.53%	0.00%	1.43%	0.00%	0.53%	0.53%
30	0.55%	0.00%	2.55%	0.00%	1.44%	0.00%	0.55%	0.54%