

CB 8 : RISICIBEHEER

Dekkingstester	Scenario		inkomsten	uitgaven	totaal	waarde dekkingsactiva (art. 6 KB)	waarde primaire dekkingsactiva (art. 6 KB)	nominale waarde covered bonds	Liquiditeitstest	Scenario	
	0		5	10	15	20	25	30		35	
Stresstest 1	15%RE2xPD	5	18,294,097,616.27	-16,176,044,517.99	2,118,053,098.28	15,683,023,506.96	15,312,721,765.17	13,807,000,000.00	Stresstest 1	15%RE2xPD	5
Stresstest 2	30%RE3xPD	10	18,049,814,494.34	-16,176,044,517.99	1,873,769,976.34	15,344,094,369.78	14,973,792,627.99	13,807,000,000.00	Stresstest 2	30%RE3xPD	10
Stresstest 3	int-2%	15	18,615,247,118.51	-16,171,582,273.27	2,443,664,845.24	15,746,199,287.02	15,375,897,545.23	13,807,000,000.00	Stresstest 3	int-2%	15
Stresstest 4	int+2%	20	18,913,302,103.19	-16,178,037,566.16	2,735,264,537.03	15,746,199,287.02	15,375,897,545.23	13,807,000,000.00	Stresstest 4	int+2%	20
Stresstest 5		25							Stresstest 5		25
Stresstest 6		30							Stresstest 6		30
Stresstest 7		35							Stresstest 7		35
Stresstest 8		40							Stresstest 8		40
Stresstest 9		45							Stresstest 9		45
Stresstest 10		50							Stresstest 10		50
Stresstest 11		55							Stresstest 11		55
Stresstest 12		60							Stresstest 12		60
Stresstest 13		65							Stresstest 13		65
Stresstest 14		70							Stresstest 14		70
Stresstest 15		75							Stresstest 15		75
Stresstest 16		80							Stresstest 16		80
Stresstest 17		85							Stresstest 17		85
Stresstest 18		90							Stresstest 18		90
Stresstest 19		95							Stresstest 19		95
Stresstest 20		100							Stresstest 20		100

