

CB 8 : RISICOBEBEER

Dekkingstesten	Scenario		inkomsten	uitgaven	totaal	waarde dekkingsactiva (art. 6 KB)	waarde primaire dekkingsactiva (art. 6 KB)	nominale waarde covered bonds	Liquiditeitstest	Scenario		instromen	uistromen	totaal
		0	5	10	15	20	25	30		0		40	45	50
Stresstest 1	2xPD	5	1,971,814,629.65	-1,334,226,757.01	637,587,872.64	1,687,895,907.44	1,679,899,505.73	1,211,000,000.00	Stresstest 1	2xPD	5	108,903,917.57	-3,828,113.05	105,075,804.52
Stresstest 2	3xPD	10	1,963,667,627.56	-1,334,226,757.01	629,440,870.55	1,687,895,907.44	1,679,899,505.73	1,211,000,000.00	Stresstest 2	3xPD	10	108,888,276.85	-3,828,113.05	105,060,163.80
Stresstest 3	int-2%	15	1,965,951,364.74	-1,334,226,757.01	631,724,607.73	1,687,895,907.44	1,679,899,505.73	1,211,000,000.00	Stresstest 3	int-2%	15	108,837,336.77	-3,828,113.05	105,009,223.72
Stresstest 4	int+2%	20	2,011,637,252.86	-1,334,226,757.01	677,410,495.84	1,687,895,907.44	1,679,899,505.73	1,211,000,000.00	Stresstest 4	int+2%	20	109,032,873.16	-3,828,113.05	105,204,760.11
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			