

**CB 8 : RISICIBEHEER**

| Dekkingstesten | Scenario |     | inkomsten        | uitgaven          | totaal         | waarde dekkingsactiva<br>(art. 6 KB) | waarde primaire dekkingsactiva<br>(art. 6 KB) | nominale waarde covered bonds | Liquiditeitstest | Scenario |     |
|----------------|----------|-----|------------------|-------------------|----------------|--------------------------------------|---|-------------------------------|------------------|----------|-----|
|                | 0        |     | 5                | 10                | 15             | 20                                   | 25  | 30                            |                  | 0        |     |
| Stresstest 1   | 2xPD     | 5   | 2,784,026,977.37 | -2,016,109,867.51 | 767,917,109.86 | 2,336,731,716.26                     | 2,318,736,850.16                              | 1,711,000,000.00              | Stresstest 1     | 2xPD     | 5   |
| Stresstest 2   | 3xPD     | 10  | 2,767,296,873.29 | -2,016,109,867.51 | 751,187,005.78 | 2,336,731,716.26                     | 2,318,736,850.16                              | 1,711,000,000.00              | Stresstest 2     | 3xPD     | 10  |
| Stresstest 3   | int-2%   | 15  | 2,781,223,540.24 | -2,016,109,867.51 | 765,113,672.73 | 2,336,731,716.26                     | 2,318,736,850.16                              | 1,711,000,000.00              | Stresstest 3     | int-2%   | 15  |
| Stresstest 4   | int+2%   | 20  | 2,857,476,021.02 | -2,016,109,867.51 | 841,366,153.51 | 2,336,731,716.26                     | 2,318,736,850.16                              | 1,711,000,000.00              | 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 |

