

Stress tests Q2

Article 13, §2 of the Covered Bonds Royal Decree requires a quarterly publication of the legally required stress tests (Covered Bonds Royal Decree Article 8).

All amounts in EUR

Cover Tests	Scenarios	Proceeds	Payments	Total	value cover assets (article 6 Royal Decree)	value primary cover assets (article 6 Royal Decree)	nominal amount covered bonds	Liquidity Tests	Scenarios	Proceeds	Payments	Total
Stresstest 1	+200bp & 2.2% CPR	24.526.677.869,78	-16.507.368.610,16	8.019.309.259,62	19.655.127.205,00	19.542.009.715,12	14.920.000.000,00	Stresstest 1	+200bp & 2.2% CPR	2.002.317.076,64	-178.134.771,68	1.824.182.304,96
Stresstest 2	-200bp & 14% CPR	22.903.761.247,56	-16.507.252.424,60	6.396.508.822,96	19.655.333.443,85	19.542.215.953,97	14.920.000.000,00	Stresstest 2	-200bp & 14% CPR	3.235.754.189,66	-178.134.757,48	3.057.619.432,18
Stresstest 3	Credit scenario 1 PD 0.8%	23.550.474.172,94	-16.507.328.940,57	7.043.145.232,37	19.556.592.328,14	19.443.474.838,26	14.920.000.000,00	Stresstest 3	Credit scenario 1 PD 0.8%	2.494.100.017,96	-178.134.766,51	2.315.965.251,45
Stresstest 4	Credit scenario 2 PD 0.91%	23.488.264.871,71	-16.507.328.940,57	6.980.935.931,14	19.521.563.347,68	19.408.445.857,80	14.920.000.000,00	Stresstest 4	Credit scenario 2 PD 0.91%	2.493.777.168,45	-178.134.766,51	2.315.642.401,94