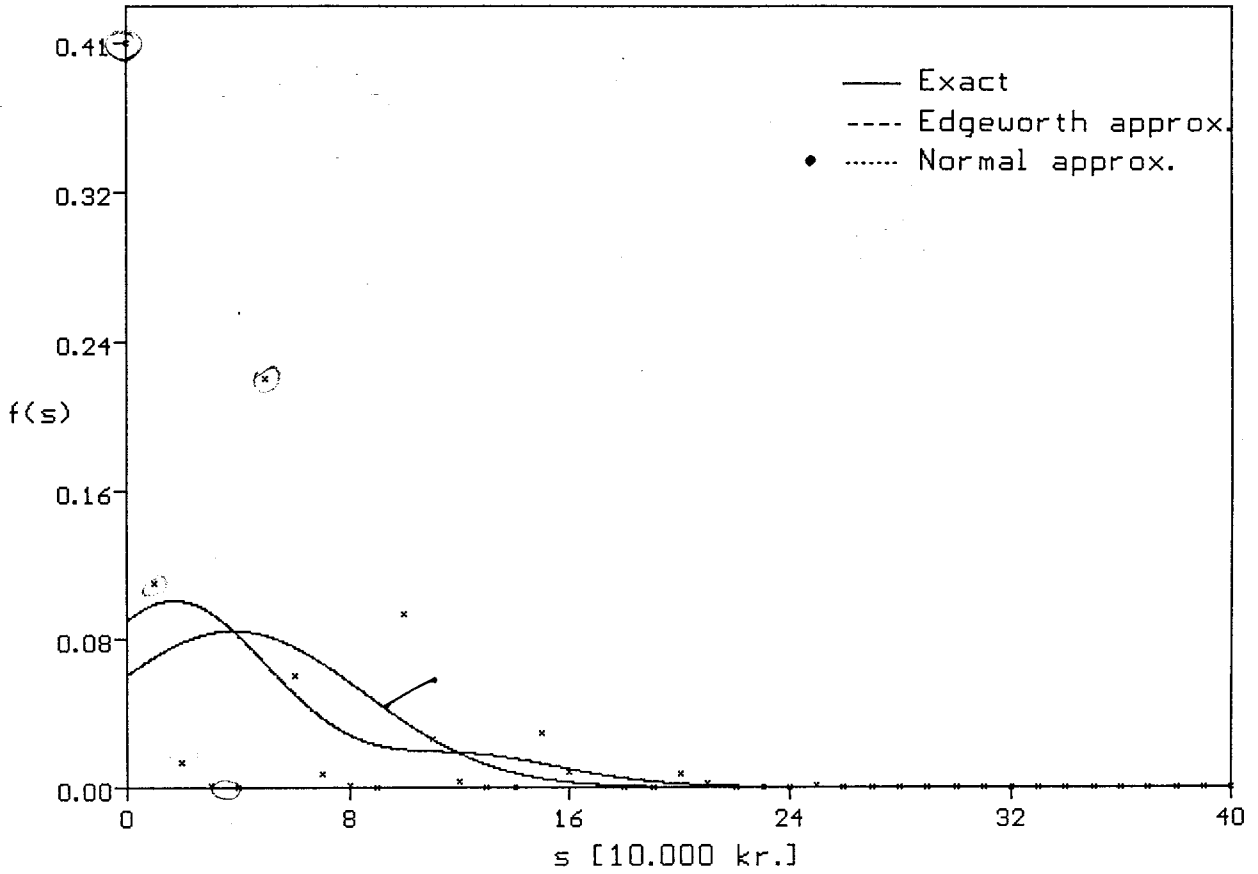


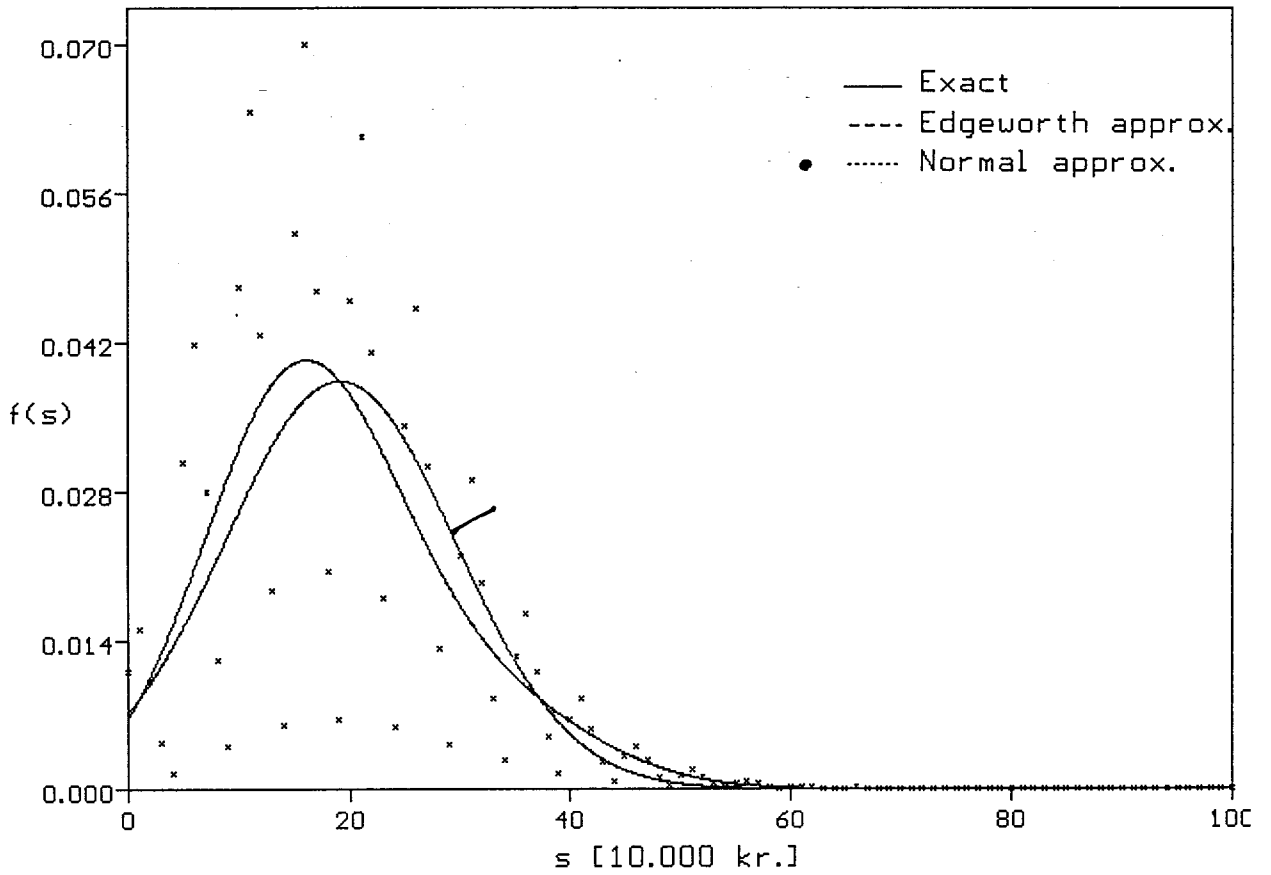
Size of portfolio : 60



Calculation time : 9 → 10 sec.

Age	Risk sum			N = 60
	1	5	10	
30	6	12	2	
50	6	12	2	
70	6	12	2	

Size of portfolio : 300

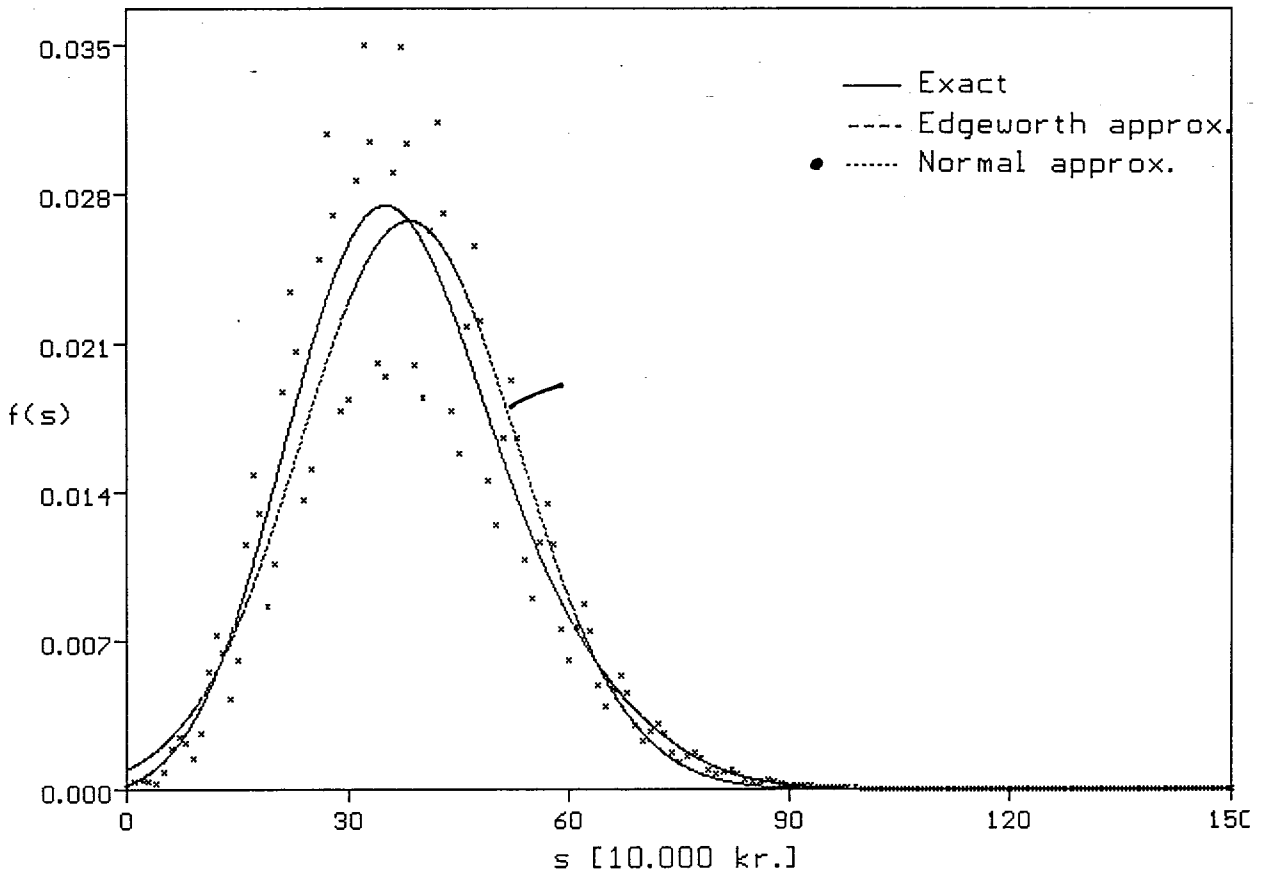


Calculation time : 3:53 min

		Risk sum		
		1	5	10
Age	30	30	60	20
	50	30	60	20
	70	30	60	20

$N=300$

Size of portfolio : 600

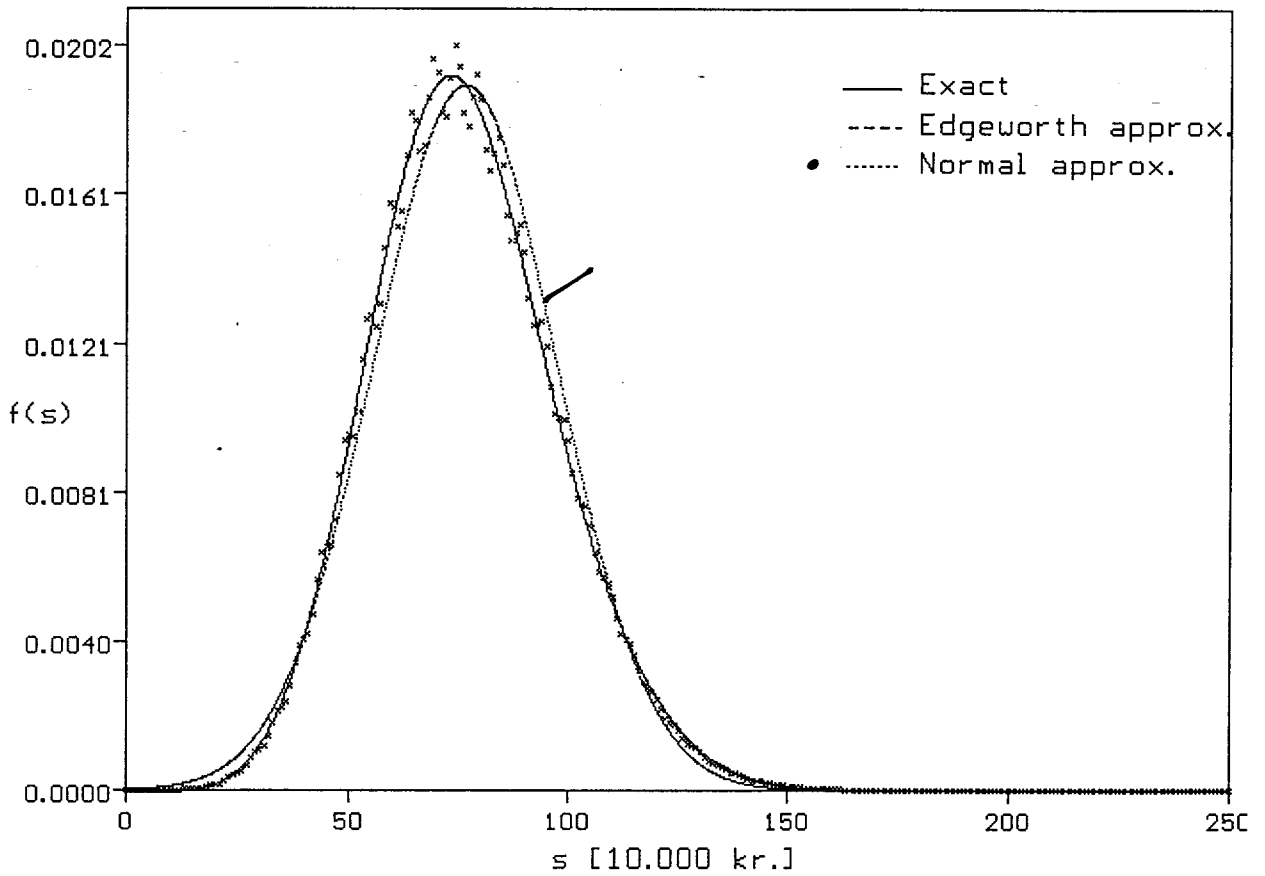


Exact distr. is truncated in $s = 1500$

Calculation time : 5:11 min

Age	Risk Sum			$N = 600$
	1	5	10	
30	60	120	20	
50	60	120	20	
70	60	120	20	

Size of portfolio : 1200



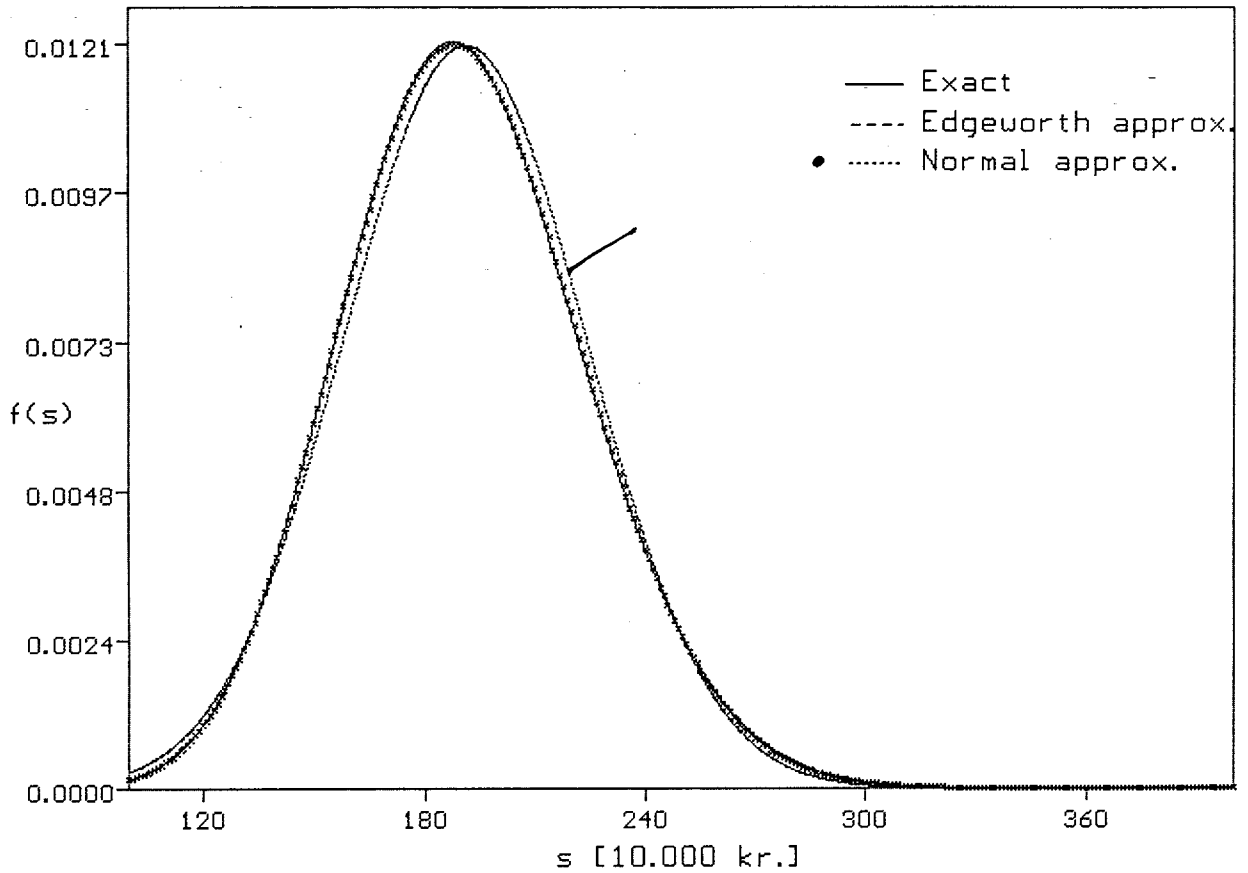
Exact distr. truncated in $s=1500$

Calculation time 5:11 min

Age	Risk Sum		
	1	5	10
30	120	240	40
50	120	240	40
70	120	240	40

$N=1200$

Size of portfolio : 3000



Exact distribution is truncated in $s=1500$.

Calculation time : 5:11 min

Risk sum

	1	5	10
Age 30	300	600	200
50	300	600	200
70	300	600	200

N=3000