

Macroeconomic scenarios and models

Links between external shocks and macroeconomic variables (GDP, interest rates, exchange rates)

Satellite model

Links between macroeconomic Variables and the quality of bank assets (NPLs, trading book positions, etc.)

Managing in case of a liquidity crisis

In line with liquidity and financing policy

In line with the entire range of limits on Business activity (VaR and Stress)

Contingency plans and their second-round impact on the balance sheet and on profit and loss account

Balance sheet implementation

Mapping shocks in balance sheet developments at different horizons (short-, medium-, long-term)

Quantification of balance sheet distortions and impact on refinancing needs

First-round, second-round effects, etc.