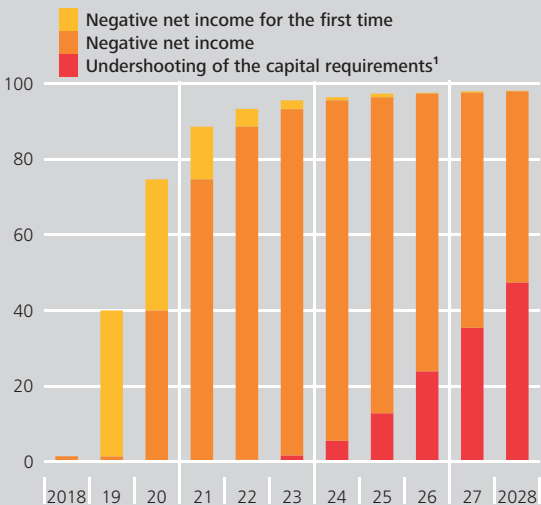


Percentage of German banks at risk in the low interest rate scenario*

Chart 4.14

%



* In the baseline scenario, net interest income falls by 5% annually. The value adjustments in lending return for each institution to the median of the period from 2003 to 2006. **1** The capital requirements refer to common equity tier 1 capital, the Pillar 2 capital surcharges, the capital conservation buffer as well as the buffer for other systemically important institutions (O-SIs).