Situations such as an impairment in payments, in which expected payments from loan commitments on the liabilities side or the sale of securities cannot be realised in full, can be simulated. In order to model this, a proportional reduction in the available cash flows is implemented. For configuration purposes, a class for the affected deals has to be selected and a loss given default rate for this class has to be defined. These settings ensure that all the cash flows resulting from the sale of assets, the realisation of credit lines received or other liquidisable funds, can only be realised to the extent of the default rate defined. This reduction is generated via compensation cash flows that are offset against the original payments. Different CBC scenarios can be depicted in parallel.