

Brasil: Nota técnica sobre las pruebas de estrés del sector bancario. © IMF

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Financial stability analysis focused on potential stress in the banking sector, taking into account the broader macro-financial situation and upcoming regulatory changes. At the current juncture, potential risks to financial stability can arise (i) from abroad, for example resulting from a severe global recession triggered by external shocks; (ii) from domestic sources of stress, originating, for example, from an increasing level of indebtedness of the household sector and the gradual inclusion of lower rated borrowers; or (iii) through a combined shock in international and domestic markets. An important potential channel of stress in Brazil is the reversal of capital flows, which has been captured by specific scenarios.

Palabras Clave: Brasil, sector bancario, pruebas de estrés, capitalización bancaria, sistema financiero, escenarios macroeconómicos, análisis de riesgos, estabilidad financiera

Clasificación JEL: E44, G21, G24, G28, O54, Y10

- Texto completo