Credit Risk - Financial Stability Special Reports - First Half of 2019

Download (only in Spanish) Keep in mind
The main purpose of these reports is to monitor the vulnerabilities and risks of the financial system. Opinions and potential errors are the sole responsibility of the authors, and their contents do not compromise the Board of Directors of *Banco de la República* (the Central Bank of Colombia).

AUTHORS AND/OR EDITORS Gamba-Santamaría, Santiago Gómez-Molina, Andrés Camilo Lizarazo-Cuéllar, Angélica Sánchez-Quinto, Camilo Eduardo Jaulín-Méndez, Óscar Fernando Rodríguez-Gómez, María Paula Salgado-López, Rafael Antonio
The Financial Stability Special Reports accompany the publication of the Financial Stability Report, providing a more detailed analysis of certain aspects and risks relevant to the stability of the Colombian financial system.

Publication Date: Friday, 28 of June 2019
Monitoring credit risk is essential to preserve the stability of the financial system. For each type of loan the analysis presented in this report uses indicators such as quality risk, non-performing loans indicator (ICM in Spanish), quality indicator by risk for transactions, non-performing loans indicator for transactions, as well as the probability that a given loan will migrate to a better or worse credit rating.

Fuente: https://d1b4gd4m8561gs.cloudfront.net/en/publications-research/financial-stability-special-reports/credit-risk-first-half-2019