Market Risk - Financial Stability Special Reports - First Half of 2020

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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.

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The purpose of this report is to measure the transmission of volatility present among public debt, private debt, and stock markets to identify whether a market was either a generator or a receiver of volatility at a given point in time. Subsequently, the overnight value at risk (VaR) of the portfolio in proprietary position of the three markets is estimated, as well as the effects of a possible market risk event materialization on the balance sheet of the institutions.

Fuente: https://d1b4gd4m8561gs.cloudfront.net/en/publications-research/financial-stability-special-reports/market-risk-first-half-2020