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Geographical and Sectoral Distribution of Losses and Exposures; 3. IMF TD Solvency Stress Test Results-Sensitivity Analysis; C. OSFI Top-down Stress Test; BOX; 1. OSFI Algorithm to Project Loan Book; D. Reconciliation of Results; 9. Main Differences Between Different Approaches; E. Recommendations and Policy Implications

4. Macro-financial Risk Assessment Framework (MFRAF) of the BoC5. MFRAF Modules; 6. MFRAF Modulus Timing; 7. The BoC Liquidity and Network Stress Test Results, Baseline Scenario; 8. Aggregate Loss Distributions, Baseline Scenario; 9. The BoC Liquidity and Network Stress Test Results, Adverse Scenario; 10. Aggregate Loss Distributions, Adverse Scenario; LIFE INSURANCE SECTOR-SOLVENCY STRESS TEST; 11. Total MCCSR Ratio in Baseline and Adverse Scenario; 12. Total Tier 1 Ratio in Baseline and Adverse Scenario; 13. Net Income in Baseline and Adverse Scenario; CMHC SOLVENCY STRESS TEST

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22. IMF Top Down Model of Income Statement-Non-interest Expense

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12. Liquid and Illiquid Assets of the BSL Metric-Haircuts Calibration

13. Outflows of BSL Metric-Run-off Rates Calibration

## Sommario/riassunto

This paper examines the stress testing module of the 2013 Financial Sector Assessment Program (FSAP) update for Canada. The IMF report highlights the three major segments of the domestic financial covered during the stress tests. The bank solvency stress tests suggest that while all banks would fall below the Canadian “all-in” Common Equity Tier 1 (CET1) supervisory threshold during severe economic distress, the resulting recapitalization needs are manageable. This IMF report provides recommendations for the Canadian authorities, derived from this joint exercise, to enhance the individual components of their stress testing framework.