

FRIC Practitioner Seminar, May 14, 2013, 15.30 at SP212

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Regulatory capital on bank trading books

Abstract

The regulatory capital requirements on bank trading books have increased very significantly in recent years, through the implementations of Basel 2.5 and Basel 3. The seminar provides an overview of this development, covering both market and counterparty risk. Topics include: value-at-risk, stressed value-at-risk, incremental risk charge, counterparty default charge, cva and cva risk charge, modelling considerations regarding the calculation of the regulatory capital measures in practice, and quantitative impact across banks.