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Matinale

Market Risk and capital requirements: a hide and seek game with Jean-Paul Laurent

Almost ten years after the Financial Crisis, new rules regarding capital requirements for market risk are to be finalized. The computation of market risk-weighted assets is a key feature of the new framework. Hopefully, most banks and regulators agree on main principles, though huge uncertainty remains regarding calibration and thus size of inventories, reallocation of bank resources, new product development and business models of investment banks. Understandably, governance of a dual system involving standard approaches and internal risk models is challenging. We aim at discussing, in a not technical way, topics such as risk granularity, data and risk model governance and validation. We will also highlight issues related to the Quantitative Impact Studies (QIS) and Monitoring Exercises led by the Basel Committee and National Regulatory Authorities.

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