



CCAR and Beyond - Capital Assessment, Stress Testing and Applications

Jing Zhang

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Following the global financial crisis, the Comprehensive Capital Analysis Review CCAR has emerged in the US as the most dominant regulatory regime to face banks in recent years: banks must be able to prove to regulators that they have sufficient capital to weather a severe economic downturn.

CCAR and Beyond is the first authoritative reference guide to CCAR, providing a complete introduction and analysis of the regulation from origins to implementation.

With extensive experience advising CCAR banks on modelling issues, Jing Zhang brings together a cross-section of views from those directly involved in the regulation and implementation of these assessments and stress tests. CCAR and Beyond clarifies the various methodologies and techniques to approaching CCAR assessments, providing unique insight into this seminal regulation.

Since the Supervisory Capital Assessment Program (SCAP) in 2009, the Federal Reserve has refined its expectations on capital assessments and stress tests to form the Comprehensive Capital Analysis Review CCAR an annual assessment and stress testing exercise to be performed by banks to rigorously measure whether they have enough capital to withstand another crisis.

The spread and breadth of CCAR continues to expand; originally designed for the largest bank holding companies in the US, the assessments are now being performed at smaller banks and regulators across the globe are eagerly watching the results unfold.

CCAR is widely considered to be the regulation with the greatest influence on banks risk management and business practices, mainly due to the approval of dividend issuance, share buy-back, acquisitions and other major corporate actions hinging on the outcome of these assessments.

CCAR and Beyond: Stress Testing, Capital Planning and Implications explores the modelling techniques key to CCAR and the business implications of the programme. Contributions from those directly involved in the implementation and regulation of these assessments provide a unique source of information and insight into the assessment practices.

Jing Zhang brings together industry experts in stress testing and capital assessment to examine the central issues surrounding CCAR including:

- the design and severity of the macroeconomic scenarios;
- C&I and CRE portfolio stress testing;
- market, counterparty and operational risks;
- pre-provision net revenue modelling;
- governance, and
- capital management.

Clarifying the various methodologies and techniques, this book is an essential companion for those

implementing and performing these capital adequacy assessments and stress testing exercises.

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