New requirements of the basel committeee on banking supervision to capital as a measure to ensure the stability of the banking sector

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Abstract

© MCSER-Mediterranean Center of Social and Educational Research. In this paper is devoted to problems of the introduction of new capital and liquidity standards proposed by Basel III. In particular, the authors critically analyze the lack of rigidity of the new requirements especially with respect to systemically important financial institutions. They also emphasize the necessity of macroprudential regulation to build more resilient financial system.

http://dx.doi.org/10.5901/mjss.2014.v5n24p

Keywords

Bank capital, Financial crisis, Liquidity, Liquidity coverage, Macro-prudential regulation, Micro-prudential regulation, Net stable funding, Systemic risk, Systemically important financial institute