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(five questions) Further reading/websites Chapter 3: Managing Bank Assets and Liabilities Learning Objectives Introduction 3.1 Managing bank assets 3.1.1 The loan portfolio 3.1.2 The investment portfolio 3.1.3 Securitization 3.1.4 Liquidity management - assets 3.2 Managing bank liabilities 3.2.1 Sources of funds 3.2.2 Deposit structure 3.2.3 Impact of interest rate changes on net interest spread 3.2.4 Liquidity management - liabilities Summary List of key terms Study guide (five questions) Further reading/websites Chapter 4: Banking Regulations Learning Objectives Introduction 4.1 Banking regulation and the role of the central monetary authority 4.2 Roles of HKMA 4.2.1 RTGS 4.2.2 Intra-day repo 4.2.3 Discount window Summary List of key terms Study guide (five questions) Further reading/websites Part 2: Managing Liquidity Risk and Interest Rate Risk Chapter 5: Capital and Liquidity Management Learning Objectives Introduction 5.1 Definition and functions of capital, standards of capital adequacy under Basel II/III 5.1.1 Measurement of capital adequacy 5.1.2 Tier 1 (Core) and Tier 2 (supplemental) capital requirements, capital planning 5.2 Determining a bank's funding needs 5.2.1 Meeting legal reserve requirements 5.2.2 Loan and deposit trend forecasts 5.2.3 Liquidity gap estimation 5.2.4 Liquidity planning 5.3 Stress testing 5.3.1 Capital and liquidity management policies Summary List of key terms Study guide (five questions) Further reading/websites Chapter 6: Managing Interest Rate Risk Learning Objectives Introduction 6.1 Types of interest rate risk 6.2 GAP analysis 6.3 Duration analysis 6.4 Basis point value (BPV) 6.5 Hedging interest rate risk 6.6 Syndication capital management 6.7 Securitization 6.7.1 Liquidity management 6.7.2 Asset management 6.7.3 Capital management 6.8 Net interest income sensitivity analysis Summary List of key terms Study guide (five questions) Further reading/websites Chapter 7: Long Term Market Risk Learning Objectives Introduction 7.1 Long term risks Summary List of key terms Study guide (five questions) Further reading/websites Glossary Index.

Sommario/riassunto

"An in-depth look at how banks and financial institutions manage assets and liabilities. Created for banking and finance professionals with a desire to expand their management skillset, this book focuses on how banks manage assets and liabilities, set up governance structures to minimize risks, and approach such critical areas as regulatory disclosures, interest rates, and risk hedging. It was written by the experts at the world-renowned Hong Kong Institute of Bankers, an organization dedicated to providing the international banking community with education and training. Explains bank regulations and the relationship with monetary authorities, statements, and disclosures. Considers the governance structure of banks and how it can be used to manage assets and liabilities. Offers strategies for managing assets and liabilities in such areas as loan and investment portfolios, deposits, and funds. Explores capital and liquidity, including current standards under Basel II and Basel III, funding needs, and stress testing. Presents guidance on managing interest rate risk, hedging, and securitization"--

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