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Nota di contenuto	Intro -- Contents -- Title -- Foreword to the Second Edition xiii -- Acknowledgments xv -- 1 Analyzing and Managing Banking Risk 1 -- 2 A Context for the Risk-Based Review of Banks 15 -- 3 Key Players in the Corporate Governance and Risk Management Process 31 -- 4 Balance Sheet Structure and Management 59 -- 5 Profitability 81 -- 6 Capital Adequacy 101 -- 7 Credit Risk Management 135 -- 8 Liquidity Risk Management 167 -- 9 Treasury Organization and Risk Management 189 -- 10 Management of the Stable Liquidity Investment Portfolio 221 -- 11 Market Risk Management and Proprietary Trading 231 -- 12 Interest Rate Risk Management 249 -- 13 Currency Risk Management 261 -- 14 Transparency in the Financial Statements of Banks 281 -- 15 The Relationship between Risk Analysis and Bank Supervision 297 -- Appendixes -- Boxes -- Figures -- Tables.
Sommario/riassunto	This text provides a comprehensive overview of topics dealing with the assessment, analysis and management of financial risks in banking. It emphasizes risk-management principles and stresses that key players in the corporate governance process are accountable for managing the

different dimensions of financial risk.; Chapters include: organization of the treasury function; investment/stable portfolio management; proprietary trading/market risk management; asset-liability management components; key players in the corporate governance and risk management process; and transparency in the financial statements of Banks.; Managing the risks associated with the banking industry has become increasingly difficult. The approach used in this publication provides a framework for identifying the key players in the risk-management process and discussing their accountability for the various dimensions of the financial and other risk management processes. In this revised edition, the authors have added a chapter on the organization of the Treasury Function. In this revised edition, the authors have added a chapter on the organization of the Treasury Function.

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