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An Introduction to Banking: Liquidity Risk and Asset-liability Management; CONTENTS; Foreword; Preface; About the author; 1 BANK BUSINESS AND CAPITAL; Banking business; Interest income; Fees and commissions; Trading income; Costs; Capital markets; Scope of banking activities; Capital; Banking and trading books; Financial statements and ratios; The balance sheet; Profit and loss report; References; 2 THE MONEY MARKETS; Introduction; Securities quoted on a yield basis; Money market deposits; Certificates of deposit; CD yields; Securities quoted on a discount basis; Treasury bills
Banker's acceptances Eligible banker's acceptance; Commercial paper; Commercial paper programmes; Commercial paper yields; Asset-backed commercial paper; Repo; Definition; The classic repo; Examples of classic repo; The sell/buyback; Examples of sell/buyback; Repo collateral; Legal treatment; Margin; Variation margin; Currencies using money market year base of 365 days; 3 THE YIELD CURVE; Importance of the yield curve; Using the yield curve; Yield-to-maturity yield curve; Analysing and interpreting the yield curve; Theories of the yield curve; The zero-coupon yield curve
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Generic ALM policy for different-sized banks NPV and value-at-risk; Bibliography; 7 ASSET AND LIABILITY MANAGEMENT III: THE ALCO; ALCO policy; ALCO reporting; 8 BANK LIQUIDITY RISK MANAGEMENT; The liquidity policy statement; Principles of bank liquidity risk management; Measuring bank liquidity risk: key metrics; Internal funding rate policy; Conclusion; 9 A SUSTAINABLE BANK BUSINESS MODEL: CAPITAL, LIQUIDITY AND LEVERAGE; The new bank business model; Liquidity risk management; The liquid asset buffer; Conclusions and recommendations; References; 10 BANK REGULATORY CAPITAL Banking regulatory capital requirements

Sommario/riassunto

""A great write-up on the art of banking. Essential reading for anyone working in finance.""Dan Cunningham, Senior Euro Cash & OBS Dealer, KBC Bank NV, London ""Focused and succinct review of the key issues in bank risk management.""Graeme Wolvaardt, Head of Market Risk Control, Europe Arab Bank plc, London The importance of banks to the world's economic system cannot be overstated. The foundation of consistently successful banking practice remains efficient asset-liability management and liquidity risk management. This book introduces the key concepts of banking,
