

1. Record Nr.	UNIORUON00151482
Autore	SEIH MAHMUD
Titolo	Mohammadpir / Seih Mahmud
Pubbl/distr/stampa	Lahor, : Haqiqatu'l Foqra', 1966
Descrizione fisica	1 v. ; 23 cm
Classificazione	SI VI H
Soggetti	LETTERATURA PERSIANA - POEMI
Lingua di pubblicazione	Persiano
Formato	Materiale a stampa
Livello bibliografico	Monografia
2. Record Nr.	UNINA9910967484203321
Autore	Choudhry Moorad
Titolo	An introduction to banking : liquidity risk and asset-liability management / / Moorad Choudhry
Pubbl/distr/stampa	Chichester [U.K.], : John Wiley, 2011
ISBN	1-119-20694-4 1-283-24048-3 9786613240484 1-119-99358-X
Edizione	[1st edition]
Descrizione fisica	1 online resource (384 p.)
Collana	Securities Institute
Disciplina	332.1
Soggetti	Banks and banking Bank liquidity - Management Asset-liability management
Lingua di pubblicazione	Inglese
Formato	Materiale a stampa
Livello bibliografico	Monografia
Note generali	Published in association with Chartered Institute for Securities & Investment.
Nota di bibliografia	Includes bibliographical references and index.

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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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""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,