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# Interest Rate Risk Management Hong Kong Dollar

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Bank Asset and Liability Management

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New Techniques and Applications for Money Management

The Handbook of Convertible Bonds

Revisiting the Art of Financial Risk Management

Dynamic Methods for Interest Rate Risk Pricing and Hedging

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Handbook of Quantitative Finance and Risk Management

A Practitioner's Guide to Balance Sheet Management and Remodelling

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*Interest Rate Risk Management* John Wiley & Sons

Book and CDROM include the important topics and cutting-edge research in financial derivatives and risk management.

**Bank Asset and Liability Management** John Wiley & Sons

Practical tools and advice for managing financial risk, updated for a post-crisis world Advanced Financial Risk Management bridges the gap between the idealized assumptions used for risk valuation and the realities that must be reflected in management actions. It explains, in detailed yet easy-to-understand terms, the analytics of these issues from A to Z, and lays out a comprehensive strategy for risk management measurement, objectives, and hedging techniques that apply to all types of institutions. Written by experienced risk managers, the book covers everything from the basics of present value, forward rates, and interest rate compounding to the wide variety of alternative term structure models. Revised and updated with lessons from the 2007-2010 financial crisis, Advanced Financial Risk Management outlines a framework for fully integrated risk management. Credit risk, market risk, asset and liability management, and performance measurement have historically been thought of as separate disciplines, but recent developments in financial theory and computer science now allow these views of risk to be analyzed on a more integrated basis. The book presents a performance measurement approach that goes far beyond traditional capital allocation techniques to measure risk-adjusted shareholder value creation, and supplements this strategic view of integrated risk with step-by-step tools and techniques for constructing a risk management system that achieves these objectives. Practical tools for managing risk in the financial world Updated to include the most recent events that have influenced risk management Topics covered include the basics of present value, forward rates, and interest rate compounding; American vs. European fixed income options; default probability models; prepayment models; mortality models; and alternatives to the Vasicek model Comprehensive and in-depth, Advanced Financial Risk Management is an essential resource for anyone working in the financial field.

Bank Asset and Liability Management International Monetary Fund

The importance of managing credit and credit risks carefully and appropriately cannot be overestimated. The very success or failure of a bank and the banking industry in general may well depend on how credit risk is handled. Banking professionals must be fully versed in the risks associated with credit operations and how to manage those risks. This up-to-date volume is an invaluable reference and study tool that delves deep into issues associated with credit risk management. Credit Risk Management from the Hong Kong Institute of Bankers (HKIB) discusses the various ways through which banks manage risks. Essential for candidates studying for the HKIB Associateship Examination, it can also help those who want to acquire a deeper understanding of

how and why banks make decisions and set up processes that lower their risk. Topics covered in this book include: Active credit portfolio management Risk management, pricing, and capital adequacy Capital requirements for banks Approaches to credit risk management Structural models and probability of default Techniques to determine loss given default Derivatives and structured products

*New Techniques and Applications for Money Management* Routledge

This book was written from the perspective of international accounting to show how risk mitigation applies to the multinational firms with complex global transactions and assets. It analyses the interplay of currencies, exchange rates, interest rates, and accounting systems. Financial risk management is a specialized area of international accounting that requires specific training, tools and techniques, if one is to be successful in mitigating risk for an international business. Financial risk management refers to the practices used by corporate finance managers and accountants to limit and control uncertainty in the firm's total portfolio. Financial risk management aims to minimize the risk of loss from unexpected changes in the prices of currencies, interest rates, commodities, and equities. In the context of international accounting, financial risk management also contains an element of political, legal and "culture" risk—exposure to uncertainty in the outcomes of business transactions and asset transfers that comes with most international business operations. Risk management has become an integral part of international business strategy, and accountants use quantitative tools to measure and analyze risk. The job of the Chief Financial Officer is to identify and address all types of risk, establish support and control mechanisms for dealing with it, and set the course for the risk management team in terms of its policies and objectives. The financial practices commonly employed include diversification; asset allocation ; and hedging. These practices are examined in light of their applications for international business, where accountants must cope with many more types and degrees of risk. A firm's long-term strategy, such as investment risk, credit risk, and insurance risk are the basis focus for a financial analysis.

The Handbook of Convertible Bonds Wiley

An advanced method for financial institutions to optimize Asset Liability Management for maximized return and minimized risk Financial institutions today are facing daunting regulatory and economic challenges. As they manage bank regulation and competition, institutions are also optimizing their Asset Liability Management (ALM) operations. The function of the ALM unit today goes beyond risk management related to the banking book into managing regulatory capital and positioning the balance sheet to maximize profit. Asset Liability Management Optimization: A Practitioner's Guide to Balance Sheet Management and Remodelling offers a step-by-step process for modeling and reshaping a bank's balance sheet. Based on the author's extensive research, it describes how to apply a quantifiable optimization method to help maximize asset return and minimize funding cost in the banking book. ALM ranks as a key component of any financial institution's overall operating strategy. Now, financial professionals can use an advanced solution for optimizing ALM. This book takes a closer look at the evolving role of the ALM function and the target position of the banking

book. It provides strategies for active management, structuring, and hedging of a bank balance sheet, while also exploring additional topics related to ALM. A description of the Funds Transfer Pricing (FTP) process related to a bank's target position Detailed examinations of interest rate risk in the banking book (IRRBB) Discussion of Basel III regulatory requirements and maturity gap analysis Overview of customer behavior, along with its impact on interest rate and liquidity risk Practical spreadsheet models (NII sensitivity and EVE volatility IRRBB model, simplified optimization model for minimization of average funding cost for a bank and an example of behavioral model for Non-Maturing Deposits) Explorations of model risk, sensitivity analysis, and case studies The optimization techniques found in Asset Liability Management Optimization can prove vital to financial professionals who are tasked with maximizing asset return and reducing funding costs as a critical part of business objectives.

Revisiting the Art of Financial Risk Management International Monetary Fund

Banking supervision and regulation by the Hong Kong Monetary Authority (HKMA) remain strong. This assessment confirms the 2014 Basel Core Principles assessment that the HKMA achieves a high level of compliance with the BCPs. The Basel III framework (and related guidance) and domestic and cross-border cooperation arrangements are firmly in place. The HKMA actively contributes to the development and implementation of relevant international standards. Updating their risk based supervisory approach helped the HKMA optimize supervisory resources. The HKMA's highly experienced supervisory staff is a key driver to achieving one of the most sophisticated levels of supervision and regulation observed in Asia and beyond.

*Dynamic Methods for Interest Rate Risk Pricing and Hedging* Springer

Interest rate volatility can wreak havoc with the balance sheets of institutional investors, traders, and corporations. In this important book, leading experts in the field discuss methods for measuring and hedging interest rate risk. The book covers basic techniques, as well as state-of-the-art applications. Specific topics include portfolio risk management, value-at-risk, yield curve risk, interest rate models, advanced risk measurements, interest rate swaps, and measuring and forecasting interest rate volatility.

**Pricing, Strategies and Risk Management** John Wiley & Sons

"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"--

Simulation Techniques in Financial Risk Management International Monetary Fund

This book provides different financial models based on options to predict underlying asset price and design the risk hedging strategies. Authors of the book have made theoretical innovation to these models to enable the models to be applicable to real market. The book also introduces risk management and hedging strategies based on different criteria. These strategies provide practical guide for real option trading. This book studies the classical stochastic volatility and deterministic volatility models. For the former, the classical Heston model is integrated with volatility term

structure. The correlation of Heston model is considered to be variable. For the latter, the local volatility model is improved from experience of financial practice. The improved local volatility surface is then used for price forecasting. VaR and CVaR are employed as standard criteria for risk management. The options trading strategies are also designed combining different types of options and they have been proven to be profitable in real market. This book is a combination of theory and practice. Users will find the applications of these financial models in real market to be effective and efficient.

**Public Real Estate Markets and Investments** John Wiley & Sons

This paper explains specifics of stress testing at the IMF. After a brief section on the evolution of stress tests at the IMF, the paper presents the key steps of an IMF staff stress test. They are followed by a discussion on how IMF staff uses stress tests results for policy advice. The paper concludes by identifying remaining challenges to make stress tests more useful for the monitoring of financial stability and an overview of IMF staff work program in that direction. Stress tests help assess the resilience of financial systems in IMF member countries and underpin policy advice to preserve or restore financial stability. This assessment and advice are mainly provided through the Financial Sector Assessment Program (FSAP). IMF staff also provide technical assistance in stress testing to many of its member countries. An IMF macroprudential stress test is a methodology to assess financial vulnerabilities that can trigger systemic risk and the need of systemwide mitigating measures. The definition of systemic risk as used by the IMF is relevant to understanding the role of its stress tests as tools for financial surveillance and the IMF's current work program. IMF stress tests primarily apply to depository intermediaries, and, systemically important banks.

*The Greeks and Hedging Explained* Oxford University Press

Financial risk management is currently subject to much debate, especially the accounting for derivative products, and a number of commentators are objecting to the introduction of International Accounting Standard IAS 39 for Derivatives that will be in force by January 2005 for all EU companies. The topic of hedge accounting and the treatment of fair values may have a significant impact on many companies reported profits, and the volatility of earnings is likely to increase. Uniquely this monograph focuses on interest rate risk management. Most studies of corporate risk management have typically dwelt on the topic of management of exchange rate risk, with interest rate risk management being neglected. The book's findings examine the views of UK corporate treasurers who are usually involved in the risk management strategies of their organisation and who have responsibility for implementing those strategies in practice. \* The research is the first comprehensive UK study on this area \* Relevant to the imminent arrival of IAS 39, the International Accounting Standard for Derivatives that will be in force by January 2005 for all EU companies. \* The findings of the book have implications for government policy and regulators

**Interest Rate Risk Management** World Scientific

A proven way to manage risk in today's business world Understanding how the risk process works is a critical concept that business professionals must come to learn. For those who must understand the fundamentals of risk management quickly, without getting caught up in jargon, theory, mathematics, and formulas, Practical Risk Management is the perfect read. Written in a clear, fast-paced and easily digestible style, this book explains the practical challenges associated with risk

management and how-by focusing on accountability, governance, risk appetite, liquidity, client risks, automated and manual processes, tools and diagnostics-they can be overcome. After finishing this book, readers will have a solid understanding of the risk process, know which issues/questions are of critical importance, and be able to determine how their specific risk problems can be minimized or avoided. Erik Banks (Redding, CT) is currently Chief Risk Officer for Element Re. Prior to that he spent several years at Merrill Lynch in market/credit risk management roles in London, Tokyo, Hong Kong, and the United States. He is also adjunct Professor of Finance at the University of Connecticut, where he teaches MBA students. Richard Dunn (London, UK) works for Merrill Lynch. He single-handedly restructured Merrill Lynch's risk function post in 1998 into its current form.

*The Risk of Investment Products* Lulu.com

In an age where companies and financial institutions are keenly focused on managing the financial risk of their operations, the implementation of quantitative methods and models has been of tremendous help. Tools such as VaR, credit VaR, risk-adjusted returns, and scenario analyses have given institutions the means to quantify and understand their risk profiles. However, the focus on quantitative risk management, while important, can sometimes be over-emphasized--at the expense of logic and experience. At its core, the successful management of risk is still largely an "art." *The Simple Rules of Risk* takes a fresh look at the qualitative aspects of risk management. It also considers how qualitative approaches can make optimal use of the mathematical aspects of risk management to create the most effective framework possible.

*The Simple Rules of Risk* Academic Press

Seminar paper from the year 2006 in the subject Business economics - Banking, Stock Exchanges, Insurance, Accounting, grade: A+, University of Westminster, course: Financial Derivatives, 47 entries in the bibliography, language: English, abstract: The increased volatility in the financial products world has raised concern about new possibilities of Risk Management leading into increased use of structured products. Credit derivatives are financial instruments to manage risk. They isolate such risk from the underlying financial asset. This essay, firstly, is going to examine the impact on swap products as a tool in Risk Management followed by an examination of key areas in structured products development that have experienced the strongest growth in the last decade. For both types, the current theory and pricing will be outlined followed by a demonstration of some characteristic applications in Financial Risk Management.

*Handbook of Quantitative Finance and Risk Management* Springer Science & Business Media

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

**Risk Management of Sovereign Assets and Liabilities** SAGE Publications India

The seminal guide to risk management, streamlined and updated Risk Management in Banking is a comprehensive reference for the risk management industry, covering all aspects of the field. Now in its fourth edition, this useful guide has been updated with the latest information on ALM, Basel 3, derivatives, liquidity analysis, market risk, structured products, credit risk, securitizations, and more. The new companion website features slides, worked examples, a solutions manual, and the new streamlined, modular approach allows readers to easily find the information they need. Coverage includes asset liability management, risk-based capital, value at risk, loan portfolio management, capital allocation, and other vital topics, concluding with an examination of the financial crisis through the utilisation of new views such as behavioural finance and nonlinearity of risk. Considered a seminal industry reference since the first edition's release, Risk Management in Banking has been streamlined for easy navigation and updated to reflect the changes in the field, while remaining comprehensive and detailed in approach and coverage. Students and professionals alike will appreciate the extended scope and expert guidance as they: Find all "need-to-know" risk management topics in a single text Discover the latest research and the new practices Understand all aspects of risk management and banking management See the recent crises - and the lessons learned - from a new perspective Risk management is becoming increasingly vital to the banking industry even as it grows more complex. New developments and advancing technology continue to push the field forward, and professionals need to stay up-to-date with in-depth information on the latest practices. Risk Management in Banking provides a comprehensive reference to the most current state of the industry, with complete information and expert guidance.

*Modern Credit Risk Management* Routledge

This is a complete guide to the pricing and risk management of convertible bond portfolios. Convertible bonds can be complex because they have both equity and debt like features and new market entrants will usually find that they have either a knowledge of fixed income mathematics or of equity derivatives and therefore have no idea how to incorporate credit and equity together into their existing pricing tools. Part I of the book covers the impact that the 2008 credit crunch has had on the markets, it then shows how to build up a convertible bond and introduces the reader to the traditional convertible vocabulary of yield to put, premium, conversion ratio, delta, gamma, vega and parity. The market of stock borrowing and lending will also be covered in detail. Using an intuitive approach based on the Jensen inequality, the authors will also show the advantages of using a hybrid to add value - pre 2008, many investors labelled convertible bonds as 'investing with no downside', there are of course plenty of 2008 examples to prove that they were wrong. The authors then go on to give a complete explanation of the different features that can be embedded in convertible bond. Part II shows readers how to price convertibles. It covers the different parameters used in valuation models: credit spreads, volatility, interest rates and borrow fees and Maturity. Part III covers investment strategies for equity, fixed income and hedge fund investors and includes dynamic hedging and convertible arbitrage. Part IV explains the all important risk management part of the process in detail. This is a highly practical book, all products priced are real world examples

and numerical examples are not limited to hypothetical convertibles. It is a must read for anyone wanting to safely get into this highly liquid, high return market.

**Theory, Tools and Hands-on Programming Application** Bank Asset and Liability Management  
Bank Asset and Liability Management John Wiley & Sons

People's Republic of China--Hong Kong Special Administrative Region: Financial System Stability Assessment John Wiley & Sons

"More than 300 exercises at the end of each chapter provide the opportunity for readers to apply new concepts and test their knowledge. Answers for selected exercises (at the rear of the book) offer additional insights to help readers consolidate their understanding"--

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- John Boy Guide Service : [click here](#)

Risk Management for Central Bank Foreign Reserves International Monetary Fund

The definitive guide to fixed income valuation and risk analysis The Trilogy in Fixed Income Valuation and Risk Analysis comprehensively covers the most definitive work on interest rate risk, term structure analysis, and credit risk. The first book on interest rate risk modeling examines virtually every well-known IRR model used for pricing and risk analysis of various fixed income securities and their derivatives. The companion CD-ROM contains numerous formulas and programming tools that allow readers to better model risk and value fixed income securities. This comprehensive resource provides readers with the hands-on information and software needed to succeed in this financial arena.