

<<风险管理与金融机构>>

图书基本信息

书名：<<风险管理与金融机构>>

13位ISBN编号：9787111358633

10位ISBN编号：7111358635

出版时间：2011-9

出版时间：机械工业出版社

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页数：501

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内容概要

《风险管理与金融机构（英文版·原书第2版）》侧重讲述银行和其他金融机构所面临的风险，首先从风险与回报的替代关系入手，逐步深入地讨论了市场风险、信用风险和操作风险等，在讨论基础风险类型的同时也花了大量篇幅讨论《新巴塞尔协议》，并列举了近年来发生在金融界的重大损失案例，章后练习题和作业题帮助学生进一步理解概念，掌握操作程序及流程。

《风险管理与金融机构（英文版·原书第2版）》可作为高等院校金融及其相关专业的教材，也可作为金融交易和风险管理相关从业人员的参考用书。

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版权页：插图：The McFadden Act was passed in 1927 and amended in 1933. This act had the effect of restricting all banks from opening branches in more than one state. This restriction applied to nationally chartered as well as state chartered banks. One way of getting around the McFadden Act was to establish a multibank holding company. This is a company that acquires more than one bank as a subsidiary. By 1956, there were 47 multibank holding companies. This led to the Douglas Amendment to the Bank Holding Company Act. This did not allow a multibank holding company to acquire a bank in a state that prohibited out-of-state acquisitions. However, acquisitions prior to 1956 were grandfathered (that is, multibank holding companies did not have to dispose of acquisitions made prior to 1956). Banks are creative in finding ways around regulations—particularly when it is profitable for them to do so. After 1956, one approach was to form a one bank holding company. This is a holding company with just one bank as a subsidiary and a number of nonbank subsidiaries in different states from the bank. The nonbank subsidiaries offered financial services such as consumer finance, data processing, and leasing and were able to create a presence for the bank in other states. The 1970 Bank Holding Companies Act restricted the activities of one bank holding companies. They were only allowed to engage in activities that were closely related to banking, and acquisitions by them were subject to approval by the Federal Reserve. They had to divest themselves of acquisitions that did not conform to the act by 1980. After 1970, the interstate banking restrictions started to disappear. Individual states passed laws allowing banks from other states to enter and acquire local banks. Maine was the first to do so in 1978. Some states allowed free entry of other banks. Some allowed banks from other states to enter only if there were reciprocal agreements. (This means that state A allowed banks from state B to enter only if state B allowed banks from state A to do so.) In some cases, groups of states developed regional banking pacts that allowed interstate banking. In 1994, the US Congress passed the Riegle-Neal Interstate Banking and Branching Efficiency Act. This act led to full interstate banking becoming a reality. It permitted bank holding companies to acquire branches in other states. It invalidated state laws that allowed interstate banking on a reciprocal or regional basis. Starting in 1997, bank holding companies were allowed to convert out-of-state subsidiary banks into branches of a single bank. Many people argue that this type of consolidation is necessary to enable US banks to be large enough to compete internationally. The Riegle-Neal Act prepared the way for a wave of consolidation in the US banking system (for example, the acquisition by J.P. Morgan of banks formerly named Chemical, Chase, Bear Stearns, and Washington Mutual).

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