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<<风险管理与金融机构>>

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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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章节摘录

版权页：插图：The McFadden Act was passed in 1927 and amended in 1933.This act had the effectof restricting all banks from opening branches in more than one state.This restrictionapplied to nationaHy chartered as well as state.chartered banks.One way of gettinground the McFadden Act was to establish a multibank homing companV.This is acompany that acquires more than one bank as a subsidiary.By l956。
there were 47multibank holding companies.This led to the Douglas Amendment to the BankHolding Company Act.This did not allow a multibank holding company to acquirea bank in a state that prohibited out.of-state acquisitions. However.acquisitions priorto 1 956 were grandfathered fthat is.multibank holding companies did not have todispose of acquisitions made prior to 1956）.Banks are creative in finding ways around regulations——particularly when it isprofitable for them to do so.After 1956。
one approach was to forill a one.bank holdingcompany.This is a holding company with a iust one bank as a subsidiary and a numberof nonbank subsidiaries in difierent states from the bank.The nonbank subsidiariesoffered financial services such as consumer finance，data processing，and 1easing andwere able to create a presence for the bank in other states.The l970 Bank Holding Companies Act restricted the activities of one.bankholding companies.They were only allowed to engage in activities that were closelyrelated to banking. and acquisitions by them were subiect to approval by the FederalReserve. They had to divest themselves of acquisitions that did not conform to the actby 1980.After 1 970.the interstate banking restrictions started to disappear.Individual statespassed I aws allowing banks from other states to enter and acquire 10cal banks.rMainewas the first to do so in 1 978.1 Some states allowed free entry of other banks. Someallowed banks from other states to enter only if there were reciprocal agreements.（Thismeans that state A allowed banks from state B to enter only if state B allowed banksfrom state A to do so.1 In some cases,groups of states developed regional banking pactsthat allowed interstate banking.In l 994，the US Congress passed the Riegel-Neal Interstate Banking and BranchingEfficiency Act.This act led to full interstate banking becoming a reality.It permittedbank holding companies to acquire branches in other states.It invalidated state lawsthat allowed interstate banking on a reciprocal or regional basis.Starting in 1997.bankholding companies were allowed to convert out.of-state subsidiary banks into branchesof a single bank.Many people argue that this type of consolidation is necessary toenable US banks to be large enough to compete internationally.The Riegel-Neal Actprepared the way for a wave of consolidation in the US banking system （for example，the acquisition bV J.P.Morgan of banks formerly named Chemical.Chase.BearStearns.and Wshington Mutual）.

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