

<<巴塞尔银行监管委员会文献汇编 英文>>

图书基本信息

书名：<<巴塞尔银行监管委员会文献汇编 英文版>>

13位ISBN编号：9787504928719

10位ISBN编号：7504928712

出版时间：2002-9

出版时间：中国金融出版社

作者：巴塞尔银行监管委员会 编

页数：849

版权说明：本站所提供下载的PDF图书仅提供预览和简介，请支持正版图书。

更多资源请访问：<http://www.tushu007.com>

前言

This document is a revised and updated version of the Compendium of Basel Committee documents that was first issued in April 1997. Progressively over recent years, the Basel Committee on Banking Supervision, which has thirteen member countries, has been actively expanding its links with supervisors in nonmember countries with a view to strengthening prudential supervisory standards in all the major markets. These efforts have taken a number of different forms, including: the development and dissemination throughout the world of policy papers on a wide range of supervisory matters; the creation of a close network of worldwide supervisory authorities, who meet in an international conference every two years; the pursuit of supervisory cooperation at local level through the creation of regional supervisory committees and active support for their activities; the increasing provision of supervisory training both in Basel and at regional or local level. As these contacts have developed, the pronouncements of the Basel Committee have become more and more influential as standards to which supervisory authorities, both in developed countries and in the emerging markets, aspire. Their credibility has been supported by the principle that all the material proposals are subject to a consultative process, in which the private sector and supervisory authorities, including those from the non-G10 countries, have an opportunity to provide input.

内容概要

This document is a revised and updated version of the Compendium of Basel Committee documents that was first issued in April 1997. Progressively over recent years, the Basel Committee on Banking Supervision, which has thirteen member countries, has been actively expanding its links with supervisors in nonmember countries with a view to strengthening prudential supervisory standards in all the major markets. These efforts have taken a number of different forms, including : the development and dissemination throughout the world of policy papers on a wide range of supervisory matters.

书籍目录

Preface
 History of the Basel Committee and its membership (March 2001)
 Core Principles for effective banking supervision (September 1997)
 Core Principles Methodology (October 1999)
 Volume One: Basic supervisory methods
 Chapter : Capital adequacy and consolidation
 International convergence of capital measurement and capital standards (July 1988, updated to April 1998)
 Consolidated supervision of banks' international activities (March 1979)
 Proposals for the inclusion of general provisions/general loan-loss reserves in capital (February 1991)
 Chapter : Management of credit risk
 Measuring and controlling large credit exposures (January 1991)
 Management of banks' international lending: (March 1982)
 Sound Practices for banks' interactions with highly leveraged institutions(January 1999)
 Asset transfers and securitisation (September 1992)
 Principles for the management of credit risk (September 2000)
 Chapter : Management of other core banking risks
 Framework for internal control systems in banking organisations(September 1998)
 Supervision of banks' foreign exchange positions (August 1980)
 Principles for the management of interest rate risk (September 1997)
 The management of banks' off-balance-sheet exposures (March 1986)
 Risks in computer and telecommunication systems (July 1989)
 Prevention of criminal use of the banking system for the purpose of money-laundering (December 1988)
 Enhancing corporate governance for banking organisations(September 1999)
 Sound practices for managing liquidity in banking organisations(February 2000)
 Best practices for credit risk disclosure (September 2000)
 Supervisory guidance for managing settlement risk in foreign exchange transactions (September 2000)
 Chapter : Transparency and accounting
 Enhancing bank transparency (September 1998)
 Sound practices for loan accounting and disclosure (July 1999)
 Volume Two: Advanced supervisory methods
 Chapter I: Management of derivative and off-balance-sheet risks
 Risk management guidelines for derivatives (July 1994)
 Framework for supervisory information about derivatives and trading activities (September 1998)
 Recommendations for public disclosure of the trading and derivatives activities of banks and securities firms (October 1999)
 Trading and derivatives disclosures of banks and securities firms (December 1999)
 Risk management for electronic banking and electronic money activities (March 1998)
 Chapter : Capital adequacy
 Overview of the Amendment to the Capital Accord to incorporate market risks (January 1996, updated to April 1998)
 Amendment to the Capital Accord to incorporate market risks (January 1996, updated to April 1998)
 Supervisory framework for the use of "backtesting" in conjunction with the internal models approach to market risk capital requirements(January 1996)
 An internal model-based approach to market risk capital requirements(April 1995)
 Interpretation of the Capital Accord for the multilateral netting of forward value foreign exchange transactions (April 1996)
 Volume Three: International supervisory issues
 Chapter : The Basel Concordat and Minimum Standards
 Authorisation procedures for banks' foreign establishments (March 1983)
 Principles for the supervision of banks' foreign establishments (the "Concordat")(May 1983)
 Information flows between banking supervisory authorities (Supplement to the Concordat) (April 1990)
 Minimum Standards for the supervision of international banking groups and their cross-border establishments (July 1992)
 The supervision of cross-border banking (October 1996)
 Chapter : Relations with other financial market supervisors
 Exchanges of information between banking and securities supervisors (April 1990)
 Basle/IOSCO Joint Statement for the Lyon Summit (May 1996)
 Joint Forum on financial conglomerates (September 1998)
 Chapter : Other international supervisory issues
 The relationship between bank supervisors and external auditors (July 1989)
 Deposit protection schemes in the member countries of the Basle Committee(June 1998)
 The insolvency liquidation of a multinational bank (December 1992)
 Committee documents not included in this compendium

章节摘录

B. Operating Plan, Systems of Control and Internal Organisation Another element to review during the licensing process is the operations and strategies proposed for the bank. The operating plan should describe and analyse the market area from which the bank expects to draw the majority of its business and establish a strategy for the bank's ongoing operations. The application should also describe how the bank will be organised and controlled internally. The licensing agency should determine if these arrangements are consistent with the proposed strategy and should also determine whether adequate internal policies and procedures have been developed and adequate resources deployed. This should include determining that appropriate corporate governance will be in place (a management structure with clear accountability, a board of directors with ability to provide an independent check on management, and independent audit and compliance functions) and that the "four eyes" principle (segregation of various functions, cross-checking, dual control of assets, double signatures, etc.) will be followed. It is essential to determine that the legal and operational structures will not inhibit supervision on either a solo or consolidated basis and that the supervisor will have adequate access to management and information. For this reason, supervisors should not grant a licence to a bank when the head office will be located outside its jurisdiction unless the supervisor is assured that it will have adequate access to management and information. (See Section E below for licensing of banks incorporated abroad.)

编辑推荐

《巴塞尔银行监管委员会文献汇编(英文版)》由中国金融出版社出版。

版权说明

本站所提供下载的PDF图书仅提供预览和简介，请支持正版图书。

更多资源请访问:<http://www.tushu007.com>