

Banking Regulation & Policy Department
Bangladesh Bank
Head Office
Dhaka

BRPD Circular No. 04

Date : March 05, 2007

Falgun 21, 1413

Chief Executives
All Scheduled Banks in Bangladesh

Dear Sir,

Guidelines on "Managing Core Risks in Banking"

Please refer to our BRPD Circular No. 17 dated October 07, 2003 on the captioned issue.

Existing **Guidelines** on Managing Core Risks in Banking such as Asset and Liability/Balance Sheet Risks and Foreign Exchange Risks have been reviewed. A document (interpretation to measure risks using GAP analysis) has been prepared for the banks which may help banks to measure and manage their Liquidity Risk, Interest Rate Risk and Foreign Exchange Risk and minimize their losses.

A CD-ROM containing the said interpretation is forwarded here-with for necessary action at your end.

Please acknowledge receipt.

Yours sincerely,

Enclo : 1(one) CD-ROM

(Naba Gopal Banik)
General Manager
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