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Duration model for maturity gap risk management in Islamic banks

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680



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Abstract

Purpose

The purpose of this paper is to propose models of duration for maturity gap risk management in Islamic banks.

Design/methodology/approach

A thorough review of literature on duration modeling, duration measurement in Islamic banks and Shariah compliance has been conducted to set parameters to develop Shariah-compliant maturity gap risk management mechanism.

Findings

Models based on durations of earning assets and return bearing liabilities using various rates of return earned and paid, benchmark rates and industry standards commonly used by Islamic and conventional banks.

Practical implications

Increased Shariah compliance has threefold impact. Firstly, it will increase trust of customers. Secondly, it will help improve profitability by reducing non-Shariah compliance penalties from the regulators. And finally, it will enhance market capitalization and returns stability to investors because of enhanced customer base, increased level of trust and increased profitability.

Originality/value

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Shariah using benchmarks that are common between

Islamic and conventional banks; therefore, this research presents risk management solutions that can be applied simultaneously in the entire banking sector.

Keywords

Islamic banks

Earning assets

Return bearing liabilities

Duration model

Maturity gap risk management

C32

C33

C34

G21

G28

P43

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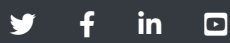
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