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The Handbooks in Finance are intended
to be a definitive source for

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comprehensive and accessible information in the field of finance. Each individual volume in the series presents an accurate self-contained survey of a sub-field of finance, suitable for use by finance and economics professors and lecturers,

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professional researchers, graduate students and as a teaching supplement. It is fitting that the series Handbooks in Finance devotes a handbook to Asset and Liability Management. Volume 2 focuses on applications and case studies in asset and liability management. The

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growth in knowledge about practical asset and liability modeling has followed the popularity of these models in diverse business settings. This volume portrays ALM in practice, in contrast to Volume 1, which addresses the theories and methodologies behind

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these models. In original articles practitioners and scholars describe and analyze models used in banking, insurance, money management, individual investor financial planning, pension funds, and social security. They put the traditional purpose of ALM, to

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control interest rate and liquidity risks, into rich and broad-minded frameworks. Readers interested in other business settings will find their discussions of financial institutions both instructive and revealing. *
Focuses on pragmatic applications *

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Relevant to a variety of risk-management industries * Analyzes models used in most financial sectors
Liquidity risk is in the spotlight of both regulators and management teams across the banking industry. The European banking regulator has

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introduced and implemented a stronger liquidity regulatory framework and local regulators have made liquidity a top priority on their supervisory agenda. Banks have accordingly followed suit. Liquidity risk is now a topic widely discussed in boardrooms

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as banks strive to set up a strong and efficient liquidity risk management framework which, while maintaining sufficient resources, does not jeopardize the necessary profitability and return targets. The Liquidity Risk Management Guide: From Policy to

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Pitfalls is a practical guide for banks and risk professionals to proactively manage liquidity risk in a systemic way. The book sets out its own comprehensive framework, which includes all the various and critical components of liquidity risk

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management. The recommendations are based on experiences from the recent financial crisis, best practices and compliance with current and future regulatory requirements, with special emphasis on Basel III. Using the new '6 Step Framework', the book provides

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step-by-step guidance for the reader to build their liquidity management framework into a new overarching structure, which brings all the different parts of liquidity risk into one approach. Special attention is given to the challenges that banks currently face

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when adopting and implementing the Basel III liquidity requirements and guidance is given on how the new metrics can be integrated into the existing framework, providing the most value to the banks instead of being a regulatory reporting matter.

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Analyzing Banking Risk: A Framework for Assessing Corporate Governance and Risk Management provides a comprehensive overview of topics focusing on assessment, analysis, and management of financial risks in banking. The publication emphasizes

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risk management principles and stresses that key players in the corporate governance process are accountable for managing the different dimensions of financial and other risks. This fourth edition remains faithful to the objectives of the original publication. It

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covers new business aspects affecting banking risks, such as mobile banking and regulatory changes over the past decade—specifically those related to Basel III capital adequacy concepts—as well as new operational risk management topics such as cybercrime,

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money laundering, and outsourcing. This publication will be of interest to a wide body of users of bank financial data. The target audience includes the persons responsible for the analysis of banks and for the senior management or organizations directing their efforts.

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Because the publication provides an overview of the spectrum of corporate governance and risk management, it is not aimed at technical specialists of any particular risk management area. ***

Hennie van Greuning was formerly a Senior Adviser in the World Bank's

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Treasury Unit and previously worked as a sector manager for financial sector operations in the World Bank. He has been a partner in a major international accounting firm and a controller and head of bank supervision in a central bank. Since retiring from the World

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Bank, he has chaired audit, ethics, and risk committees in various banks and has been a member of operational risk and asset-liability management committees. Sonja Brajovic Bratanovic was a Lead Financial Sector Specialist at the World Bank, after a career as a

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senior official in a central bank. With extensive experience in banking sector reforms and financial risk analysis, she led World Bank programs for financial sector reforms, as well as development projects. Since her retirement, she has continued as a senior consultant for

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World Bank development projects in the financial sector, as well as an advisor for other development institutions.

An advanced method for financial institutions to optimize Asset Liability Management for maximized return and

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minimized risk Financial institutions today are facing daunting regulatory and economic challenges. As they manage bank regulation and competition, institutions are also optimizing their Asset Liability Management (ALM) operations. The

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function of the ALM unit today goes beyond risk management related to the banking book into managing regulatory capital and positioning the balance sheet to maximize profit. Asset Liability Management Optimization: A Practitioner's Guide to Balance Sheet

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Management and Remodelling offers a step-by-step process for modeling and reshaping a bank's balance sheet. Based on the author's extensive research, it describes how to apply a quantifiable optimization method to help maximize asset return and minimize funding cost

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in the banking book. ALM ranks as a key component of any financial institution's overall operating strategy. Now, financial professionals can use an advanced solution for optimizing ALM. This book takes a closer look at the evolving role of the ALM function and

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the target position of the banking book. It provides strategies for active management, structuring, and hedging of a bank balance sheet, while also exploring additional topics related to ALM. A description of the Funds Transfer Pricing (FTP) process related

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to a bank's target position Detailed examinations of interest rate risk in the banking book (IRRBB) Discussion of Basel III regulatory requirements and maturity gap analysis Overview of customer behavior, along with its impact on interest rate and liquidity risk

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Practical spreadsheet models (NII sensitivity and EVE volatility IRRBB model, simplified optimization model for minimization of average funding cost for a bank and an example of behavioral model for Non-Maturing Deposits) Explorations of model risk,

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sensitivity analysis, and case studies
The optimization techniques found in
Asset Liability Management
Optimization can prove vital to
financial professionals who are tasked
with maximizing asset return and
reducing funding costs as a critical part

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of business objectives.

The Essentials of Risk Management,

Chapter 8 - Asset-Liability

Management

Asset Liability Management. 3rd

Edition

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Asset/Liability Management of
Financial Institutions

Interest Rate Risk in the Banking Book
Asset–Liability Management for
Financial Institutions

**This book introduces ALM in the
context of banks and insurance**

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companies. Although this strategy has a core of fundamental frameworks, models may vary between banks and insurance companies because of the different risks and goals involved. The authors

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compare and contrast these methodologies to draw parallels between the commonalities and divergences of these two services and thereby provide a deeper understanding of ALM in general.

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"A great write-up on the art of banking. Essential reading for anyone working in finance." Dan Cunningham, Senior Euro Cash & OBS Dealer, KBC Bank NV, London

"Focused and succinct review of the key issues in bank

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risk management." Graeme Wolvaardt, Head of Market Risk Control, Europe Arab Bank plc, London The importance of banks to the world's economic system cannot be overstated. The foundation of consistently

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successful banking practice remains efficient asset-liability management and liquidity risk management. This book introduces the key concepts of banking, concentrating on the application of robust risk

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management principles from a practitioner viewpoint, and how to incorporate these principles into bank strategy. Detailed coverage includes: Bank strategy and capital Understanding the yield curve

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Principles of asset-liability management Effective liquidity risk management The role of the bank ALM committee Written in the author's trademark accessible style, this book is a succinct and focused analysis of

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the core principles of good banking practice.

The definitive and timeless guide to the principles of banking and finance, addressing and meeting the challenges of competition, strategy, regulation

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and the digital age. Moorad Choudhry Anthology compiles the best of renowned author Professor Moorad Choudhry's incisive writings on financial markets and bank risk management, together with new

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material that reflects the legislative changes in the post-crisis world of finance and the impact of digitization and global competition. Covering the developments and principles of banking from the 1950s to today,

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this unique book outlines the author's recommended best practices in all aspects of bank strategy, governance and risk management, including asset-liability management, liquidity risk management, capital

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planning, Treasury risk, and corporate framework, and describes a "vision of the future" with respect to a sustainable bank business model. You will gain the insight of a global authority on topics essential to

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retail, corporate, and investment/wholesale banking, including strategy, risk appetite, funding policies, regulatory requirements, valuation, and much more. The companion website is a goldmine for senior

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practitioners that provides templates that can applied in virtually any bank, including policy documents, pricing models, committee terms of reference, teaching aids and learning tools including

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PowerPoint slides and spreadsheet models. These facilitate a deeper understanding of the subject and the requirements of the senior executive, making this book an ideal companion for

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practitioners, graduate students and professional students alike. The intense demand for knowledge and expertise in asset-liability management, liquidity, and capital management has been driven by

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the regulatory challenges of Basel III, the European Union's CRDIV, the Volcker Rule, Dodd-Frank Act, and a myriad of other new regulations. This book meets that need by providing you with a complete background

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and modern insight on every aspect of bank risk management. Re-engage with timeless principles of finance that apply in every market and which are the drivers of principles of risk management

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**Learn strategic asset liability management practices that suit today's economic environment
Adopt new best practices for liquidity models and choosing the appropriate liquidity risk management framework**

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Examine optimum capital and funding model recommendations for corporate, retail, and investment/wholesale banks Dig deeper into derivatives risk management, balance sheet capital

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management, funding policy, and more Apply best-practice corporate governance frameworks that ensure a perpetual and viable robust balance sheet Adopt strategy formulation principles that

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reflect the long-term imperative of the banking business In the 21st century more than ever banks need to "re-learn" traditional risk management principles and apply them every day. Every bank in the world

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needs to be up to speed on these issues, and Anthology from Professor Moorad Choudhry is the answer to this new global policy response. Other publications that exist on this topic, are mainly focused on

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the general aspects and methodologies of the field and do not refer extensively to bank ALM. On the other hand the existing books on goal programming techniques do not involve the ALM problem and

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more specifically the bank ALM one. Therefore, there is a lack in the existing literature of a comprehensive text book that combines both the concepts of bank ALM and goal programming techniques and

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illustrates the contribution of goal programming techniques to bank ALM. This is the major contributing feature of this book and its distinguishing characteristic as opposed to the existing literature. This volume

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would be suitable for academics and practitioners in operations research, management scientists, financial managers, bank managers, economists and risk analysts. The book can also be used as a textbook for

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graduate courses of asset liability management, financial risk management and banking risks.

**Asset Liability Management
Liquidity Risk and Asset-Liability
Management**

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The Fundamentals of Risk Measurement
Asset/liability Management of Financial Institutions
An Introduction to Banking Handbook of ALM in Banking
Introduces practical approaches for

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optimizing management and hedging of Interest Rate Risk in the Banking Book (IRRBB) driven by fast evolving regulatory landscape and market expectations. Interest rate risk in the banking book (IRRBB) gained its importance through the regulatory requirements that have been growing and guiding the banking industry for the last

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couple of years. The importance of IRRBB is shifting for banks, away from ' just ' a regulatory requirement to having an impact on the overall profitability of a financial institution. Interest Rate Risk in the Banking Book sheds light on the best practices for managing this importance risk category and provides detailed analysis of the hedging

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strategies, practical examples, and case studies based on the author ' s experience. This handbook is rich in practical insights on methodological approach and contents of ALCO report, IRRBB policy, ICAAP, Risk Appetite Statement (RAS) and model documentation. It is intended for the Treasury, Risk and Finance department and

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is helpful in improving and optimizing their IRRBB framework and strategy. By the end of this IRRBB journey, the reader will be equipped with all the necessary tools to build a proactive and compliant framework within a financial institution. Gain an updated understanding of the evolving regulatory landscape for IRRBB Learn to

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apply maturity gap analysis, sensitivity analysis, and the hedging strategy in banking contexts • Understand how customer behavior impacts interest rate risk and how to manage the consequences Examine case studies illustrating key IRRBB exposures and their implications Written by London market risk expert Beata Lubinska, Interest

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Rate Risk in the Banking Book is the authoritative resource on this evolving topic. Master the art of building analytical models using R About This Book Load, wrangle, and analyze your data using the world's most powerful statistical programming language Build and customize publication-quality visualizations of powerful and

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stunning R graphs Develop key skills and techniques with R to create and customize data mining algorithms Use R to optimize your trading strategy and build up your own risk management system Discover how to build machine learning algorithms, prepare data, and dig deep into data prediction techniques with R Who This Book Is For

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This course is for data scientist or quantitative analyst who are looking at learning R and take advantage of its powerful analytical design framework. It's a seamless journey in becoming a full-stack R developer. What You Will Learn Describe and visualize the behavior of data and relationships between data Gain a thorough

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understanding of statistical reasoning and sampling Handle missing data gracefully using multiple imputation Create diverse types of bar charts using the default R functions Familiarize yourself with algorithms written in R for spatial data mining, text mining, and so on Understand relationships between market factors and

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their impact on your portfolio Harness the power of R to build machine learning algorithms with real-world data science applications Learn specialized machine learning techniques for text mining, big data, and more In Detail The R learning path created for you has five connected modules, which are a mini-course in their own right.

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As you complete each one, you'll have gained key skills and be ready for the material in the next module! This course begins by looking at the Data Analysis with R module. This will help you navigate the R environment. You'll gain a thorough understanding of statistical reasoning and sampling. Finally, you'll be able to put best

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practices into effect to make your job easier and facilitate reproducibility. The second place to explore is R Graphs, which will help you leverage powerful default R graphics and utilize advanced graphics systems such as lattice and ggplot2, the grammar of graphics. You'll learn how to produce, customize, and publish advanced

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visualizations using this popular and powerful framework. With the third module, Learning Data Mining with R, you will learn how to manipulate data with R using code snippets and be introduced to mining frequent patterns, association, and correlations while working with R programs. The Mastering R for Quantitative Finance

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module pragmatically introduces both the quantitative finance concepts and their modeling in R, enabling you to build a tailor-made trading system on your own. By the end of the module, you will be well-versed with various financial techniques using R and will be able to place good bets while making financial decisions. Finally, we'll

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look at the Machine Learning with R module. With this module, you'll discover all the analytical tools you need to gain insights from complex data and learn how to choose the correct algorithm for your specific needs. You'll also learn to apply machine learning methods to deal with common tasks, including classification,

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prediction, forecasting, and so on. Style and approach Learn data analysis, data visualization techniques, data mining, and machine learning all using R and also learn to build models in quantitative finance using this powerful language.

As bankers incorporate more and more complicated and precise calculations and

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models, a solely mathematical approach will fail to confirm the viability of their business. This book explains how to combine ALM concepts with the emotional intelligence of managers in order to maintain the financial health of a bank, and quickly react to external environment challenges and banks ' microclimate changes. ALM

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embraces not only balance sheet targets setting, instruments and methodologies to achieve the targets, but also the correct and holistic understanding of processes that should be set up in a bank to prove its prudence and compliance with internal and external constraints, requirements and limitations and the ongoing continuity of its

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operations. Bank Asset Liability Management Best Practice delves into the philosophy of ALM, discusses the interrelation of processes inside the bank, and argues that every little change in one aspect of the bank processes has an impact on its other parts. The author discusses the changing role of ALM and its historical and

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current concepts, its strengths and weaknesses, and future threats and opportunities.

Asset-Liability Management (ALM) is an important planning of the banks for facilitating the liquidity management. ALM is an important tools for identification the mismatches between the total assets and

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total liabilities of a bank. It plays an important role in maintaining an adequate level of liquidity in terms of banks The study highlights the insight of the subject to the students, researchers, and the practitioners.

Asset and Liability Management

ALM Spelled Out

Maximizing Shareholder Value Through

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Risk-Conscious Investing
Strategy, Trading, Analysis
Past, Present and Future Principles of
Banking and Finance
Asset and Liability Management Handbook
*"Created for banking and
finance professionals with a
desire to expand their*

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management skillset, this book focuses on how banks manage assets and liabilities, set up governance structures to minimize risks, and approach such critical areas as regulatory disclosures, interest

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rates, and risk hedging. It was written by the experts at the world-renowned Hong Kong Institute of Bankers, an organization dedicated to providing the international banking community with

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*education and training"--
In the Handbook of Asset and Liability Management: From Models to Optimal Return Strategies, Alexandre Adam presents a comprehensive guide to Asset and Liability*

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Management. Written from a quantitative perspective with economic explanations, this book will appeal to both mathematicians and non-mathematicians alike as it gives an operational view on

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the business. Well structured, this book includes essential information on Balance Sheet Items and Products Modeling, Tools for Asset and Liability Managers, as well as Optimal Returns Strategies. Explaining,

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in detail, all the written and unwritten rules of Asset Liability Management, using up-to-date models and the latest findings, the Handbook of Asset and Liability Management is an essential

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tool for Asset and Liability Managers both for the present day and the future.

The face of Indian financial sector changed forever with the initiation of economic reforms in 1991. Deregulation

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and integration has led Indian banks and financial institutions into competition both on the assets side as well as the liabilities side of the balance sheet, forcing them to assume greater and newer risks in their

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quest for higher returns. Accordingly, the need for bankers to be familiar with the risks to which they are exposed and the tools available for managing such risks assumes vital significance. The US

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savings and loan crisis in the early 1980s and the Asian crisis of the late 1990s strongly underscored the dangers confronting banks and financial institutions which choose to ignore the implications of

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interest rate risk and liquidity risk. Asset-liability management (ALM) provides a macro-level framework and a sophisticated tool for modern risk management in banks. This is an authoritative work on

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the fundamentals of ALM. The book commences with an introduction to the types of risks confronting banks and goes on to describe the concept, rationale and implementation of asset-

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liability management
A step-by-step guidebook for understanding—and implementing—integrated financial risk measurement and management
The Fundamentals of Risk

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Measurement introduces the state-of-the-art tools and practices necessary for planning, executing, and maintaining risk management in today's volatile financial environment. This

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comprehensive book provides description and analysis of topics including: Economic capital Risk adjusted return on capital (RAROC) Shareholder Value Added (SVA) Value at Risk (VaR) Asset/liability

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management (ALM) Credit risk for a single facility Credit risk for portfolios Operating risk Inter-risk diversification The Basel Committee Capital Accords The banking world is driven by risk. The

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Fundamentals of Risk

Measurement shows you how to quantify that risk, outlining an integrated framework for risk measurement and management that is straightforward, practical for

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implementation, and based on the realities of today's tumultuous global marketplace. "Banks make money in one of two ways: providing services to customers and taking risks. In

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this book, we address the business of making money by taking risk....”—From the Introduction In The Fundamentals of Risk Measurement, financial industry veteran Chris Marrison

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examines what banks must do to succeed in the business of making money by taking risk. Encompassing the three primary areas of banking risk—market, credit, and operational—and doing so in a

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uniquely intuitive, step-by-step format, Marrison provides hands-on details on the primary tools for financial risk measurement and management, including: Plain-English evaluation of specific

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risk measurement tools and techniques Use of Value at Risk (VaR) for assessment of market risk for trading operations Asset/liability management (ALM) techniques, transfer pricing, and managing market

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and liquidity risk The many available methods for analyzing portfolios of credit risks Using RAROC to compare the risk-adjusted profitability of businesses and price transactions In addition, woven

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throughout The Fundamentals of Risk Measurement are principles underlying the regulatory capital requirements of the Basel Committee on Banking Supervision, and what banks

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must do to understand and implement them. The requirements are defined, implications of the New Capital Accord are presented, and the major steps that a bank must take to implement the New

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Accord are discussed. The resulting thumbnail sketch of the Basel Committee, and specifically the New Capital Accord, is valuable as both a ready reference and a foundation for further study of

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this important initiative. Risk is unavoidable in the financial industry. It can, however, be measured and managed to provide the greatest risk-adjusted return, and limit the negative impacts of risk to a

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bank's shareholders as well as potential borrowers and lenders. The Fundamentals of Risk Management provides risk managers with an approach to risk-taking that is both informed and prudent, one that

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shows operations managers how to control risk exposures as it allows decision-making executives to direct resources to opportunities that are expected to create maximum return with minimum risk. The

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result is today's most complete introduction to the business of risk, and a valuable reference for anyone from the floor trader to the officer in charge of overseeing the entire risk management operation.

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Asset - Liability Management in Banking Sector

Asset and Risk Management From Policy to Pitfalls

Risk Oriented Finance

A Best Practice Guide to Management and Hedging

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Bank Asset and Liability Management

As the first-ever definitive guide to Asset/Liability Management (ALM) across financial

Page 115/260

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institutions, this book is essential in developing consistent frameworks for risk management. Leveraging the experience of 38 senior industry practitioners, it

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provides a unique and practical perspective on the practice of ALM covering: The management, techniques and practices of ALM in financial institutions The

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challenges facing depository institutions, the insurance industry, pension and mortgage providers The regulatory and accounting aspects of ALM options and

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decisions For financial and corporate executives, treasurers, portfolio managers, investment bankers, traders, actuaries, modelers, academics and

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regulators, this book brings you face-to-face with the leading experts and is a valuable reference for anyone involved in the business of ALM at this critical

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***juncture. This book has
been sited as a reference
in the Basel Committee
on Banking Supervision's
Consultative Document:
The Application of Basel II
to Trading Activities and***

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the Treatment of Double Default Effects (April 2005). "Building upon his acclaimed text on risk management, Leo Tilman has assembled an exceptional group of

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contributors to create an authoritative volume on asset/liability management. Finance professionals, regulators, investors, and academics now have a definitive

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reference on perspectives and practices of leading institutions." Tetsuya Miyagawa, General Manager, International Investment Department, Nippon Life Insurance

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Company "ALM plays a central role in uniting corporate finance and risk management. Grounded in practical realities, this book builds an intellectual bridge

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***between ideas and tools
critical for players across
the financial industry."***

***Professor Harry H.
Panjer, President, Society
of Actuaries "A timely
discussion of the most***

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***important asset/liability
management issues
financial institutions will
undoubtedly continue to
face." William H. Gross,
Chief Investment Officer
and Managing Director,***

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Pacific Investment Management Company "A terrific text that provides important insights on asset/liability management by evaluating existing

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theory within a rich institutional setting. This book fills an important market niche and is a must for anyone dealing with A/L at financial institutions and

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***corporations." Professor
Stephen A. Ross, Franco
Modigliani Professor of
Finance and Economics,
MIT Sloan School of
Management "Leo M
Tilman has brought***

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together a collection of authors...that frame a comprehensive ALM discipline to protect against the next possible storm." Mark Bursinger, Vice President, Risk

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***Management, AEGON USA
Investment Management,
LLC.***

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Management
OptimisationA
Practitioner's Guide to***

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***Balance Sheet
Management and
Remodelling John Wiley &
Sons***

***As a guide to
Assel/Liability
Management (ALM)***

Page 133/260

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***across financial
institutions, this book is
useful in developing
consistent frameworks
for risk management.
Asset-Liability and
Liquidity Management***

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distils the author's extensive experience in the financial industry, and ALM in particular, into concise and comprehensive lessons. Each of the topics are

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covered with a focus on real-world applications, based on the author's own experience in the industry. The author is the Vice President of Treasury Modeling and

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Analytics at American Express. He is also an adjunct Professor at New York University, teaching a variety of analytical courses. Learn from the best as Dr. Farahvash

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takes you through basic and advanced topics, including: The fundamentals of analytical finance Detailed explanations of financial valuation

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models for a variety of products The principle of economic value of equity and value-at-risk The principle of net interest income and earnings-at-risk Liquidity risk Funds

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transfer pricing A detailed Appendix at the end of the book helps novice users with basic probability and statistics concepts used in financial analytics.

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***A Case Study of Indian
Banks***

***Asset-Liability
Management with
Reference to Liquidity
Management
Handbook of Asset and***

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The Handbook of
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Management: State-of-
Art Investment
Strategies, Risk Controls
and Regulatory Required***

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***Maximizing Shareholder
Value Through Risk-
conscious Investing
R: Data Analysis and
Visualization***

The rapid changes that have taken
place globally on the economic,

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social and business fronts characterized the 20th century. The magnitude of these changes has formed an extremely complex and unpredictable decision-making framework, which is difficult to model through traditional

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approaches. The main purpose of this book is to present the most recent advances in the development of innovative techniques for managing the uncertainty that prevails in the global economic and management environments. These

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techniques originate mainly from fuzzy sets theory. However, the book also explores the integration of fuzzy sets with other decision support and modeling disciplines, such as multicriteria decision aid, neural networks, genetic algorithms,

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machine learning, chaos theory, etc. The presentation of the advances in these fields and their real world applications adds a new perspective to the broad fields of management science and economics.

Contents:Decision Making,

Page 147/260

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Management and
Marketing: Algorithms for Orderly
Structuring of Financial “Objects”
(J Gil-Aluja) A Fuzzy Goal
Programming Model for Evaluating
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Credit Scoring Problems (M Michalopoulos et al.)and other papers Readership: Financial managers, economists, management scientists and computer scientists.

Keywords:

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Essentials of Risk Management, a practical, non-ivory tower approach that is necessary to effectively implement a superior risk management program. Written by three of the leading figures with extensive practical and theoretical

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experience in the global risk management and corporate governance arena, this straightforward guidebook features such topics as governance, compliance and risk management; how to implement integrated risk

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management; measuring, managing and hedging market, and more.

The banking scenario in India in the 1980s and now, presents a perfect study of contrast. Due to several reforms, banks are now moving away from the traditional lines of

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service and in the process, are exposed to more risks. One of the ways for managing the risks is Asset Liability Management (ALM). ALM is an attempt to match the assets and liabilities in terms of their maturities and interest rate sensitivities so that

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the risk arising from such mismatches mainly -- interest rate risk and liquidity risk -- can be contained within the desired limit. As far as ALM in Indian banking system is concerned, it is still in a nascent stage. Against this

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backdrop, the objective of the paper is to study and analyze the status of ALM approach in the Indian banking system. For this purpose, a sample consisting of nationalized, private, and foreign banks operating in the Indian environment was taken

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and the multivariate statistical technique, canonical correlation has been done to capture the nature and strength of relationship between the assets and liabilities in these banks. From the analysis, it is derived that a majority of banks have a good ALM

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framework in place. The study also indicates a strong relationship between fixed assets and net worth for all groups of banks.

Completely revised and updated, the Handbook of Assetiability Management helps you keep your

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portfolio in line and market risk under control. This reference includes; The benefits from risk management; Asset securitization; Measuring interest rate and yield curve risk; Using OAS to implement value at risk balance sheet

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management; Hedging with derivatives; Implementing controls for managing derivative positions.

Asset/liability Management

Bank Asset Liability Management

Best Practice

Defined Benefit Pension Schemes in

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the UK

Asset-liability Management

From Models to Optimal Return

Strategies

Fuzzy Sets in Management,

Economics and Marketing

In recent years, there has been

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increased focus on the universal banking model as well as new regulations focusing on asset and liability management (ALM) practices. In an environment of low interest rates and expansionary monetary policy,

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there is increased competition around loan and deposit businesses, as well as moves to integrate trading book assets and liabilities into the ALM framework. Consequently, ALM is at the top of banks agendas.

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Edited by industry experts Andreas Bohn and Marije Elkenbracht-Huizing, The Handbook of ALM in Banking brings together key contributions from those implementing new ALM

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frameworks in light of these latest developments. The book examines the intricacies of loans and deposits in the context of revisions to statutory deposit protection schemes. It also assesses the demands on banks

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liquidity reserves and collateral, as well as funding implications. The increased regulatory focus on earnings at risk and on capital and balance sheet consumption is also under the spotlight, with the book

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clarifying issues on funds transfer pricing, capital management and balance sheet requirements. The Handbook of ALM in Banking provides a full overview of methods and methodologies being applied in

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cutting-edge ALM management. This book is a must-read for ALM managers, risk managers, balance sheet managers, accountants, treasurers.

Recent years have shown an

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increase in development and acceptance of quantitative methods for asset and liability management strategies. This book presents state of the art quantitative decision models for three sectors: pension funds,

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insurance companies and banks, taking into account new regulations and the industries risks.

Deregulation and integration have led banks and financial institutions into competition

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both on Assets side as well as Liabilities side of the Balance-sheet, forcing them to assume greater and newer risks in their quest for higher returns. Asset Liability Management (ALM) has grown up as a response to the

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problem of managing modern day business which is exposed to a wide variety of risks in an environment where interest rates, exchange rates and economic conditions are highly volatile. The maturity

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mismatches and changes in the levels of assets and liabilities cause both liquidity risk and interest-rate risk. The ALM process is the only solution for banks to survive in this rapidly changing environment where

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the composition and risk profile of their assets and liabilities have a direct impact on their performance and profitability. The aim of this book is to study three essential components of modern finance – Risk

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Management, Asset Management and Asset and Liability Management, as well as the links that bind them together. It is divided into five parts: Part I sets out the financial and regulatory contexts that

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explain the rapid development of these three areas during the last few years and shows the ways in which the Risk Management function has developed recently in financial institutions. Part II is dedicated

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to the underlying theories of Asset Management and deals in depth with evaluation of financial assets and with theories relating to equities, bonds and options. Part III deals with a central theory of Risk

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Management, the general theory of Value at Risk or VaR, its estimation techniques and the setting up of the methodology. Part IV is the point at which Asset Management and Risk Management meet. It deals with

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Portfolio Risk Management (the application of risk management methods to private asset management), with an adaptation of Sharpe ' s simple index method and the EGP method to suit VaR and

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application of the APT method to investment funds in terms of behavioural analysis. Part V is the point at which Risk Management and Asset and Liability Management (ALM) meet, and touches on

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techniques for measuring structural risks within the on and off balance sheet. The book is aimed both at financial professionals and at students whose studies contain a financial aspect. "Esch, Kieffer

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and Lopez have provided us with a comprehensive and well written treatise on risk. This is a must read, must keep volume for all those who need or aspire to a professional understanding of risk and its management."

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—Harry M Markowitz, San Diego, USA

A Practitioner's Guide to Balance Sheet Management and Remodelling
Asset/liability Management in Kansas Banks

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Goal Programming Techniques
for Bank Asset Liability
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The Moorad Choudhry
Anthology

Interest Rates, Liquidity and the
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Insurance: From Underwriting to Derivatives

An in-depth look at the increasingly significant convergence between the insurance industry and the capital markets. This

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important publication, by two premier financial experts, explores the unique convergence of finance and insurance. The book covers the basics of property-casualty

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insurance, securitizing insurance risks, looks at life insurance in the United States and ALM in insurance. It addresses the questions and concerns of investment banks,

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brokerage firms and the insurance/reinsurance sector itself, examines ongoing trends and issues, and how current market pressures on insurance companies do not just

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create challenges but actually point the way to future promising developments.

The goal of Asset-Liability Management (ALM) of a Defined Benefit

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Pension Scheme (DB) is to properly manage the risks related to variation in its building blocks on both sides of the balance sheet whilst maintaining the same expected return.

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This book provides a step-by-step methodology to maximize the complete restructuring and monitoring of the ALM of DB schemes. It is a product of the author's 25

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years of experience and technical knowledge in ALM of Pension Funds, portfolio management, investment banking and, specifically, more than 700 meetings with

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investment experts in the Pension Industry. It includes 400 figures and tables to help the reader make appropriate decisions and identify hidden tricks. It provides an in-

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depth understanding of how an Asset-Liability structure works, how to assess the efficiency of an investment strategy, and how to maximize the management of cash.

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Liabilities and Liability Driven Investment techniques (LDI) are explained through numerous examples. The book shows the reader how to select the right LDI manager, and

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how to define a liability hedging strategy and monitor its efficiency. It demonstrates how to build efficient investment portfolios and select the appropriate asset classes,

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as well as how to build and monitor an efficient risks and performances report. In addition, it shows how the most common financial instruments work, their roles, the

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basics of statistics, and the principles of portfolio construction. Finally, it provides introduction to Buy-in, Buyout, and Longevity risk management.

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The ultimate guide for bank management: how to survive and thrive throughout the business cycle An essential guide for bankers and students of finance everywhere, The

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Principles of Banking reiterates that the primary requirement of banking—sound capital and liquidity risk management—had been forgotten in the years

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prior to the financial crash. Serving as a policy guide for market practitioners and regulators at all levels, the book explains the keys to success that bankers

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need to follow during good times in order to be prepared for the bad, providing in-depth guidance and technical analysis of exactly what constitutes good banking

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practice. Accessible to professionals and students alike, The Principles of Banking covers issues of practical importance to bank practitioners, including asset-liability

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management, liquidity risk, internal transfer pricing, capital management, stress testing, and more. With an emphasis on viewing business cycles as

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patterns of stable and stressful market behavior, and rich with worked examples illustrating the key principles of bank asset-liability management, the book is an

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essential policy guide for today and tomorrow. It also offers readers access to an accompanying website holding policy templates and teaching aids. Illustrates how unsound

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banking practices that were evident in previous bank crashes were repeated during the creation of the 2007-2008 financial market crisis Provides a template that can be used to create

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a sound liquidity and asset-liability management framework at any bank An essential resource for the international banking community as it seeks to re-establish its

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credibility, as well as for students of finance. Explains the original principles of banking, including sound lending policy and liquidity management, and why these

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need to be restated in order to avoid another bank crisis at the time of the next economic recession Covers topics of particular importance to students and academia,

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many of which are marginally—if ever—addressed in current text books on finance Offers readers access to a companion website featuring invaluable

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learning and teaching aids
Written by a banking practitioner with extensive professional and teaching experience in the field, *The Principles of Banking* explains exactly

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how to get back to basics in risk management in the banking community, essential if we are to maintain a sustainable banking industry.

"engaging and interesting

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and, more importantly, easily understood, allowing a clear picture to emerge of how the principle or concept under discussion is to be applied in the real

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world." - Graeme Wolvaardt, Head of Market & Liquidity Risk Control, Europe Arab Bank Plc

In Banking, Asset and Liability Management (often abbreviated ALM) is

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the practice of managing risks that arise due to mismatches between the assets and liabilities (debts and assets) of the bank. Banks face several risks such as the

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liquidity risk, interest rate risk, credit risk and operational risk. Asset liability management (ALM) is a strategic management tool to manage interest rate risk and liquidity

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risk faced by banks, other financial services companies and corporations. Banks manage the risks of asset liability mismatch by matching the assets and

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liabilities according to the maturity pattern or the matching of the duration, by hedging and by securitization. .
Modern risk management now takes place from an

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integrated approach to enterprise risk management that reflects the fact that interest rate risk, credit risk, market risk, and liquidity risk are all interrelated.

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Analyzing Banking Risk
(Fourth Edition)

A Practical Guide to
Asset/liability Management
for Credit Unions

An Empirical Study of
Asset Liability Management

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Approach by Indian Banks
Yesterday, Today and
Tomorrow

Asset and Liability
Management for Banks and
Insurance Companies
Asset Liability Management

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in Banks

Effective asset-liability management (ALM) of a financial institution requires making informed strategic and

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operational decisions.
Ever more important in
the wake of the
corporate bailouts and
collapses of the
financial crisis, ALM
encompasses the

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formulation,
implementation,
monitoring, and revision
of strategies, often on
a daily basis due to the
fast-moving nature of
the related risks and

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constraints. This approachable book features up-to-date practitioner and academic perspectives to provide you with the knowledge you need. Key

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foundation information is backed up by the latest research and thought leadership to form a comprehensive guide to ALM for today and into the future,

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with case studies and worked examples.

Detailed coverage

includes: * Successful risk management

frameworks * Coherent

stress-testing *

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Modeling market risk *
Derivatives and ALM *
Contingency funding to
manage liquidity risks *
Basel III capital
adequacy standard *
Investment management

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for insurers * Property and casualty portfolio management * Funds transfer pricing * Problem loan modeling
The book begins with a description of how the

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revenue generation mechanism of a bank works. Asset liability management (ALM) and associated interest rate and liquidity risks are defined and other

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measures such as duration and convexity are calculated. In order to understand the various yield curve shapes, shifts and outlooks, a review of

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the historical US yield term structures is conducted. This is followed by a look at various ALM strategies, in view of future expected interest rate

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outlooks, and their impact on the maturity distributions of assets & liabilities of banks. Next, the various assumptions used in an ALM model are assessed,

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followed by an explanation of price and rate gaps with some basic illustrations to understand the concepts of net interest income at risk and market value

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at risk. ALM reports profile cash flows by maturity or reset buckets. A methodology for building maturity and liquidity profiles for banks' advances and

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deposits portfolios
using the Pivot table &
chart functionality in
EXCEL is discussed. Step
by step methodologies
for various ALM
measurement tools

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follow. These include
Fall in Market Value of
Equity, Earnings at
Risk, Cost to Close
liquidity gap, Cost to
Close interest rate gap,
Rate Sensitive Gap,

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Duration Gap. An overview of other ALM reports such as price sensitive gap, net interest income (NII) and liquidity gap is given. Applications for

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explaining immunization and portfolio dedication are presented. An EXCEL Solver based fixed income portfolio optimization model is discussed and scenarios

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for minimizing duration and maximizing convexity of the portfolio are presented. A discussion of liquidity risk management measures including ratios and

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analyses for measuring liquidity risk, limits for managing the risk, general and specific requirements for developing a contingency funding plan and

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liquidity enhancement tactics for company specific and systemic crisis. A methodology for stress testing liquidity using a Value at Risk (VaR) based

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approach for a fixed income portfolio is also discussed. The book concludes with a case-study for assessing why bank regulations fail. This simulation results

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based study looks at the efficacy of Capital Adequacy Ratio (CAR) as an indicator of bank performance and seeks to identify a more valuable leading indicator or

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target account for monitoring bank performance and health. Banks are a vital part of the global economy, and the essence of banking is asset-

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liability management (ALM). This book is a comprehensive treatment of an important financial market discipline. A reference text for all those

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involved in banking and the debt capital markets, it describes the techniques, products and art of ALM. Subjects covered include bank capital, money market

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trading, risk management, regulatory capital and yield curve analysis. Highlights of the book include detailed coverage of: Liquidity, gap and

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funding risk management
Hedging using interest-rate derivatives and credit derivatives
Impact of Basel II
Securitisation and balance sheet management

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Structured finance products including asset-backed commercial paper, mortgage-backed securities, collateralised debt obligations and

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structured investment vehicles, and their role in ALM Treasury operations and group transfer pricing.

Concepts and techniques are illustrated with

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case studies and worked examples. Written in accessible style, this book is essential reading for market practitioners, bank regulators, and graduate

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students in banking and finance. Companion website features online access to software on applications described in the book, including a yield curve model, cubic

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spline spreadsheet
calculator and CDO
waterfall model.

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**The Principles of
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Asset-Liability and
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A Framework for
Assessing Corporate
Governance and Risk**

Page 259/260

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Management

The Liquidity Risk

Management Guide