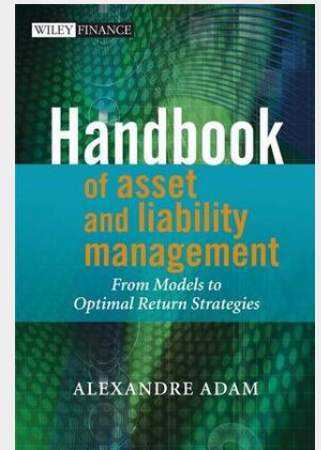


## HANDBK OF ASSET & LIABILITY MG

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The Handbook of Asset & Liability Management: From Models to Optimal Return Strategies is a Comprehensive resource for Asset and Liability Management (ALM) Professionals, providing the very latest global coverage of the topic. Starting with a look at the history of Asset and Liability Management and the current climate, the book then examines a range of accounting and auditing obligations, including IFRS and balance sheet presentation. Balance sheet items and products modelling are then explained in detail as well as the entire associated range of financial and non-financial risks. As well as the practical issues encountered by ALM managers, the Handbook of Asset Liability Management also considers the growing quantitative aspects of the role, looking at a range of technical tools and applications including market simulations, stochastic calculations, delta equivalent computations, and traditional and non-traditional statistical tools. The book then discusses capital requirements within the ALM context, notably the impacts of Basel II and solvency II and economic capital indicators. The final section of the book explains optimal return strategies, looking at risk perfect hedging, limits policies, income smoothing strategies and economic value management. The accompanying CD ROM features demonstrations of some basic ALM problems such as ALM Delta Equivalent computation; FTP computation and ALM risk indicators computation. It also includes modelling examples such as demand deposits, savings and prepayment modelling; and practical examples taken from a simplified retail Banking ALM framework.

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