



Bank Asset and Liability Management: Strategy, Trading, Analysis

Moorad Choudhry

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Banks are a vital part of the global economy, and the essence of banking is asset-liability management (ALM). This book is a comprehensive treatment of an important financial market discipline. A reference text for all those involved in banking and the debt capital markets, it describes the techniques, products and art of ALM. Subjects covered include bank capital, money market trading, risk management, regulatory capital and yield curve analysis.

Highlights of the book include detailed coverage of:

- liquidity, gap and funding risk management
- hedging using interest-rate derivatives and credit derivatives
- impact of Basel II
- securitisation and balance sheet management
- structured finance products including asset-backed commercial paper, mortgage-backed securities, collateralised debt obligations and structured investment vehicles, and their role in ALM
- treasury operations and group transfer pricing.

Concepts and techniques are illustrated with case studies and worked examples. Written in accessible style, this book is essential reading for market practitioners, bank regulators and graduate students in banking and finance.

Includes free CD-ROM that contains software on applications described in the book, including a yield curve model, cubic spline spreadsheet calculator and CDO waterfall model.

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