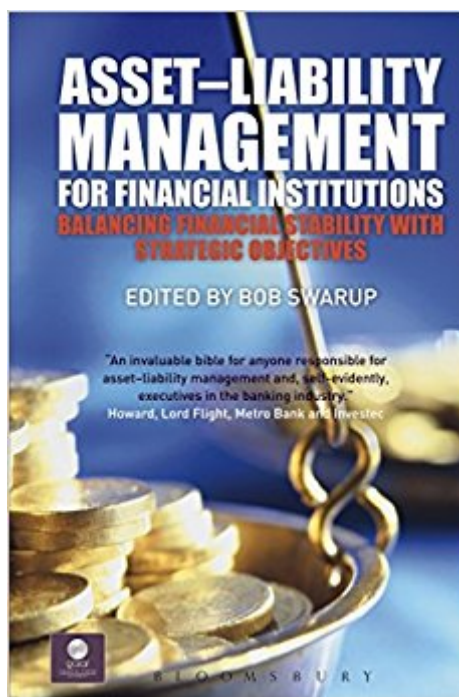




The book was found

# Asset-Liability Management For Financial Institutions: Balancing Financial Stability With Strategic Objectives (Key Concepts)



## Synopsis

Effective asset-liability management (ALM) of a financial institution requires making informed strategic and operational decisions. Ever more important in the wake of the corporate bailouts and collapses of the financial crisis, ALM encompasses the formulation, implementation, monitoring, and revision of strategies, often on a daily basis due to the fast-moving nature of the related risks and constraints. This approachable book features up-to-date practitioner and academic perspectives to provide you with the knowledge you need. Key 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, with case studies and worked examples. Detailed coverage includes:

- \* Successful risk management frameworks
- \* Coherent stress-testing
- \* Modeling market risk
- \* Derivatives and ALM
- \* Contingency funding to manage liquidity risks
- \* Basel III capital adequacy standard
- \* Investment management for insurers
- \* Property and casualty portfolio management
- \* Funds transfer pricing
- \* Problem loan modeling

## Book Information

Series: Key Concepts (Book 1)

Hardcover: 224 pages

Publisher: Bloomsbury Information Ltd (August 1, 2012)

Language: English

ISBN-10: 1849300410

ISBN-13: 978-1849300414

Product Dimensions: 6.3 x 0.9 x 9.3 inches

Shipping Weight: 1.1 pounds (View shipping rates and policies)

Average Customer Review: Be the first to review this item

Best Sellers Rank: #1,732,687 in Books (See Top 100 in Books) #99 in [Books > Business & Money > Economics > Interest](#) #569 in [Books > Business & Money > Insurance > Risk Management](#) #2277 in [Books > Business & Money > Finance > Corporate Finance](#)

## Customer Reviews

Editor Bob Swarup is a respected commentator and expert on financial markets, alternative investments, asset-liability management, regulation, risk management, and pensions. He was formerly a partner at Pension Corporation, a leading UK-based pension buyout firm, and was at an AAA-rated hedge fund of funds in London before that. Swarup is a CAIA charter-holder and sits on the CAIA examinations council, the AllAboutAlpha.com editorial board, and the Adveq advisory

board. He was a visiting fellow at the London School of Economics, setting up the Pensions Tomorrow research initiative, and a member of the CRO and Solvency II committees of the Association of British Insurers. Swarup holds a PhD (cosmology, Imperial College, London) and an MA (natural sciences, University of Cambridge). He has written extensively on diverse topics and is currently writing a book on financial crises throughout history and the common human factors underlying them, to be published by Bloomsbury in 2013. Other contributors include: Marius Bochniak, Alex Canavezes, Giorgio Consigli, Kambiz Deljouie, Jean Dermine, Gary Deutsch, Massimo di Tria, Jens Hagendorff, Markus Krebsz, J  r  me L. Kreuser, Steven V. Mann, Jyothi Manohar, Krzysztof M. Ostaszewski, Corrado Pistarino, Mario Schlener, Hovik Tumasyan, Francesco Vallascas.

Asset-Liability Management for Financial Institutions: Balancing Financial Stability with Strategic Objectives (Key Concepts) Mastering Project Portfolio Management: A Systems Approach to Achieving Strategic Objectives Insurance: From Underwriting to Derivatives: Asset Liability Management in Insurance Companies Insurance: From Underwriting to Derivatives: Asset Liability Management in Insurance Companies (Wiley Finance) Asset and Liability Management for Banks and Insurance Companies An Introduction to Banking: Liquidity Risk and Asset-Liability Management Introduction to Aircraft Flight Mechanics: Performance, Static Stability, Dynamic Stability, Classical Feedback Control, and State-Space Foundations (AIAA Education) Nora Roberts Key Trilogy CD Collection: Key of Light, Key of Knowledge, Key of Valor Risk Management in Health Care Institutions: Limiting Liability and Enhancing Care, 3rd Edition Asset Management: A Systematic Approach to Factor Investing (Financial Management Association Survey and Synthesis) Mudras for Awakening Chakras: 19 Simple Hand Gestures for Awakening and Balancing Your Chakras: [ A Beginner's Guide to Opening and Balancing Your Chakras ] (Mudra Healing Book 3) Financial Institutions Management: A Risk Management Approach (Irwin Finance) Financial Institutions Management: A Risk Management Approach, 8th Edition Financial Institutions Management: A Risk Management Approach, 7th Edition Law, Liability, and Ethics for Medical Office Professionals (Law, Liability, and Ethics Fior Medical Office Professionals) Strategic Management: Concepts (Irwin Management) Institutions, Institutional Change and Economic Performance (Political Economy of Institutions and Decisions) World List of Universities, 25th Edition: And Other Institutions of Higher Education (World List of Universities & Other Institutions of Higher Education) African Economic Institutions (Routledge Global Institutions) Governing the Commons: The Evolution of Institutions for Collective Action (Political Economy of Institutions and

Decisions)

Contact Us

DMCA

Privacy

FAQ & Help