



Bank Asset and Liability Management: Strategy, Trading, Analysis

By 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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Bank Asset and Liability Management: Strategy, Trading, Analysis By Moorad Choudhry **Bibliography**

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Editorial Review

From the Inside Flap

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From the Back Cover

"Again, Moorad Choudhry takes his readers beyond the older books in the market that simply list a string of facts, and into a world of highly practical and up-to-the-minute concepts and strategies. Bank asset-liability management is about knowing when and how to use all the tools available...This book tackles the whole spectrum."

—**Peter Eisenhardt**, Head of Short Term Fixed Income Origination, Debt Capital Markets, Bank of America, N.A.

"Like the author's book *The Bond and Money Markets: Strategy, Trading, Analysis*, this is again a superb example how a financial book should be written.... The book comes highly recommended."

—**Tibor Szigeti**, Fixed Income Analytics, Bloomberg L.P., London

"An informative account of banking ALM from the point of view of the market practitioner."

—**Shahid Ikram**, Head of UK Sovereign bonds and G7 hedge fund, Morley Fund Management LT

"A highly readable text which serves as an essential primer for both market practitioners and academics alike to help understand the rapidly evolving risk management techniques used by Treasury and Money Market desks."

—**Adam Sutton**, Head of European Repo, Global Funding Desk, Bank of America, London

"*Bank Asset and Liability Management* offers a clear, insightful perspective of the global banking and liquidity markets.... This book is a great reference tool for all finance professionals. Really, really impressive."

—**Bhavin Parmar**, Securities Finance Trader, ABN Amro Bank N.V., London

"A brilliant and comprehensive account of all the various disciplines that make up the art of bank asset-liability management. A fantastic work! Every bank should have a copy of this book."

—**Mohamoud Barre Dualeh**, Private Banking Unit, Abu Dhabi Commercial Bank, UAE

"This latest publication is an essential read for anyone involved in the industry. Moorad delivers financial theories in a practical and entertaining package."

—**Mark Williams** (Director) and **Wei Lieh Goh**, Hedge Fund Derivatives, KBC Financial Products, London

About the Author

Moorad Choudhry is Head of Treasury at KBC Financial Products UK Limited in London. He previously worked as a government bond trader at ABN Amro Hoare Govett Limited and Hambros Bank Limited, and in structured finance with JPMorgan Chase Bank.

Moorad is a Visiting Professor at the Department of Economics, London Metropolitan University, and a Fellow of the Securities Institute in the City of London. He is co-editor with Professor Frank Fabozzi of *The Handbook of European Fixed Income Securities*.

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