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| Nota di contenuto | Handbook of Asset and Liability Management; Contents; Preface; Acknowledgments; About the author; PART I INTRODUCTION; 1 The History of ALM; 1.1 The history of the banking industry from antiquity to the Middle Ages; 1.2 The modern banking industry and the history of ALM; 1.3 The history of the insurance industry and ALM; 1.4 The history of other businesses and ALM; 2 What is Asset and Liability Management Today?; 2.1 ALM and the banking industry; 2.2 Other general ALM questions; PART II INTERNAL TRANSFER PRICING, ACCOUNTING AND AUDITING; 3 Balance Sheet Presentation 3.1 General balance sheet presentation3.2 A/L manager's balance sheet presentation; 3.3 Banking Book and Insurance Book; 3.4 Income statement and statement of cash flows; 4 "Accrued Accounting" for Interest Rate Instruments Versus "Marked-to-Market" Accounting; 4.1 General principles; 4.2 Accrued accounting examples; 5 IFRS and IAS Accounting; 5.1 IFRS, international organizations and rule presentation; 5.2 IAS 39; 5.3 Financial disclosures; 5.4 IFRS and insurance; 5.5 Other IFRS specificities; 5.6 Impact of IFRS on ALM and criticism of IFRS 6 "Economic Accounting": Fair Value and Full Fair Value 7 Internal Transfer Pricing or Fund Transfer Pricing (FTP); 7.1 Principles; 7.2 Advanced transfer pricings including credit risk and expected return on economic capital; 7.3 The inclusion of implicit options inclusion in the |

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Sommario/riassunto

In the Handbook of Asset and Liability Management: From Models to Optimal Return Strategies, Alexandre Adam presents a comprehensive guide to Asset and Liability 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 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, in detail, all the written and un
