



Bank Valuation and Value Based Management: Deposit and Loan Pricing, Performance Evaluation, and Risk, 2nd Edition

Jean Dermine

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The definitive guide to complying with the brand-new Basel III requirements and creating sustainable value

With the Final Standard of Basel III published and implementation deadlines set, there's no better time for the revised and updated edition of the cornerstone resource bankers, bank regulators, auditors, and risk managers worldwide rely on--*Bank Valuation and Value-Based Management*. Whether you're complying with the new standards of practice, valuing a bank, or searching for sustainable value creation, you can do it quicker and more effectively with the insight only Jean Dermine can offer.

Renowned for his expertise in asset and liability management, European financial markets, and banking theory, Dermine provides the most comprehensive reference available on the essence of banking--asset-liability management, with particular focus on an institution's banking book. Along with an in-depth exploration of what drives value in a bank, he equips you with his personal bank valuation model aimed at assessing decisions that enhance shareholder value. Complementing his toolbox of practical instruments for valuing banks, Dermine gives you a robust, integrated value-based management framework for addressing such managerial issues as fund transfer pricing, risk-adjusted performance evaluation, deposit pricing, capital management, loan pricing and provisioning, securitization, and the measurement of interest-rate risk.

Relevant in banking systems across the globe, this new edition includes the latest methods and strategies for:

- Identifying the drivers of sustainable value creation
- Choosing a fund transfer price that includes liquidity and solvency risks
- Allocating economic capital to business units Pricing deposits and loans
- Estimating the duration of nonmaturing accounts
- Allocating provisions on performing and nonperforming loans.

Throughout the book, extensive mathematical formulas and exercises ground conceptual coverage to hands-on practices. A wealth of exercises and real-world problems work to develop your intuitive sense for asset-liability management in the international banking community.

Bank Valuation and Value-Based Management, Second Edition, is your one-stop resource for all the information critical to your success.

PRAISE FOR BANK VALUATION AND VALUE BASED MANAGEMENT, Second Edition:

"Professor Dermine's book covers the full range of critical topics in banking today--valuation, pricing, and risk management. Analytical, complete, and relevant, this book is a gem! At a time of increased scrutiny of the banking industry, this volume uses an analytic approach that will serve the reader well for years to come. A must-read for anyone in the profession." -- ANTHONY M. SANTOMERO, Director, Citigroup; former president, Federal Reserve Bank of Philadelphia; Senior Advisor, McKinsey & Company; and Richard K.

Mellon Professor Emeritus of Finance, the Wharton School

"Valuing banks, especially large and complex ones, poses special challenges that recent history has made abundantly clear at great cost to investors and taxpayers. This second edition of the leading volume in the field builds on its strengths as a comprehensive treatment of the key valuation and bank management components. It is a must-read for anyone seeking to understand modern banking and finance." -- INGO WALTER, Seymour Milstein Professor of Finance, Corporate Governance, and Ethics at the Stern School of Business, New York University

"It is extraordinarily clear and very helpful for my day-to-day activity. It is significantly increasing my understanding of the bank." -- PAOLO BELTRATTI, Professor of Finance, Bocconi University, and former chairman of the management board, Intesa Sanpaolo.

"A jewel. I will recommend it." -- BRUNO COLMANT, Roland Berger, former member of the NYSE management committee

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