

# DEPARTMENT OF MATHEMATICS AND STATISTICS

(SEMESTER 1, 2022/2023)

## COURSE: ACTS 3004 – Asset & Liability Management I

AUTHOR(S)	TITLE	PUBLISHER
<b>CATEGORY A</b>		
MC DONALD	Derivatives Markets	Pearson Education, 3 <sup>rd</sup> Edition, 2013
BERK & DeMARZO	Corporate Finance	Pearson, 4 <sup>th</sup> Edition, 2017
<b>CATEGORY B</b>		
JOHN C. HULL	Options Futures, and Other Derivatives	Pearson, 10 <sup>th</sup> Edition, 2017
EDWIN J. ELTON, MARTIN J. GRUBER, STEPHEN J. BROWN, WILLIAM N. GOETZMANN	Modern Portfolio Theory and Investment Analysis	Wiley; 9th Edition, 2014
LI, J.	ACTEX Exam IFM Study Manual	ACTEX, 2019
WEISHAUS	ASM Exam IFM Study Manual	ASM, 2 <sup>nd</sup> Edition, 2020

**A. ESSENTIAL TEXT**

**B. HIGHLY RECOMMENDED**

**C. RECOMMENDED**