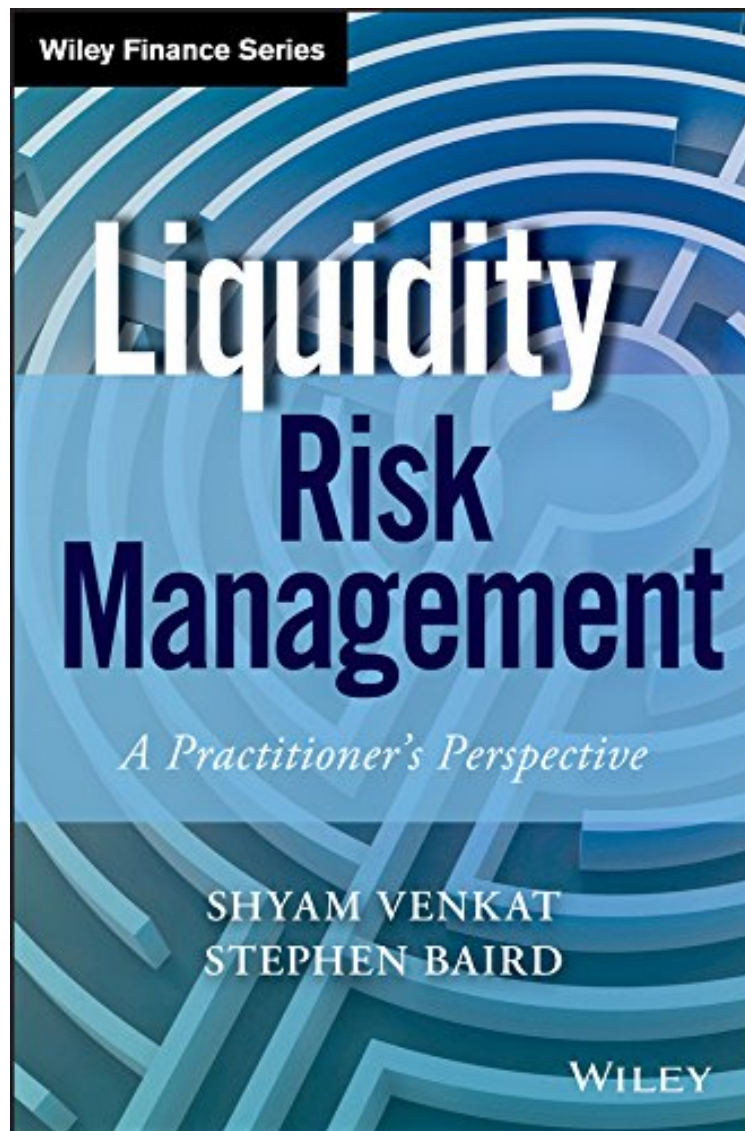


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Liquidity Risk Management: A Practitioner's Perspective (Wiley Finance)

Shyam Venkat, Stephen Baird
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The most up-to-date, comprehensive guide on liquidity risk management—from the professionals Written by a

team of industry leaders from the Price Waterhouse Coopers Financial Services Regulatory Practice, *Liquidity Risk Management* is the first book of its kind to pull back the curtain on a global approach to liquidity risk management in the post-financial crisis. Now, as a number of regulatory initiatives emerge, this timely and informative book explores the real-world implications of risk management practices in today's market. Taking a clear and focused approach to the operational and financial obligations of liquidity risk management, the book builds upon a foundational knowledge of banking and capital markets and explores in-depth the key aspects of the subject, including governance, regulatory developments, analytical frameworks, reporting, strategic implications, and more. The book also addresses management practices that are particularly insightful to liquidity risk management practitioners and managers in numerous areas of banking organizations. Each chapter is authored by a Price Waterhouse Coopers partner or director who has significant, hands-on expertise. Content addresses key areas of the subject, such as liquidity stress testing and information reporting. Several chapters are devoted to Basel III and its implications for bank liquidity risk management and business strategy. Includes a dedicated, current, and all-inclusive look at liquidity risk management. Complemented with hands-on insight from the field's leading authorities on the subject, *Liquidity Risk Management* is essential reading for practitioners and managers within banking organizations looking for the most current information on liquidity risk management.

From the Inside Flap While the credit profile of a loan portfolio can take months or years to deteriorate, liquidity can disappear in just hours, which is why effectively managing liquidity risk takes a specialized body of knowledge and an up-to-date skillset. Now, *Liquidity Risk Management* gives bankers, asset managers, regulators, and academics in-depth access to subject matter specialists at the global professional services firm of PricewaterhouseCoopers (PwC) on several aspects of this critical component of financial risk management. Each chapter is written by a partner or director in PwC's Financial Services Advisory practice with significant, hands-on expertise in liquidity risk management. Collectively, these highly focused, in-depth treatments create an essential reference that describes evolving industry practices and advanced approaches to liquidity risk management in the post-financial crisis environment. Written for serious practitioners who want to understand how liquidity risk management should operate in today's environment and where their institutions are leading or falling behind the pack, this reliable guidebook looks at the latest regulatory agenda and details how a well-conceived and robustly implemented liquidity risk management framework aligns with, and can even inform, supervisory expectations. Enhance and optimize your institution's liquidity risk management capabilities through: A comprehensive, end-to-end framework on which to build a forward-looking improvement agenda and future state design comprising liquidity stress testing, intraday liquidity risk management, collateral management, early warning indicators, contingency funding planning, liquidity risk technology, and liquidity implications for recovery and resolution planning. A big-picture road map of the regulatory environment, including the latest on Basel III and other developments anticipated in areas of liquidity stress testing and reporting. Industry approaches to including liquidity considerations in product design, funds transfer pricing, management incentives, and other mechanisms to meet the challenge of aligning business activities with regulatory oversight. It isn't too late to fully upgrade your framework design, process, management and oversight, and technology capabilities with *Liquidity Risk Management*.
From the Back Cover Practical insights into liquidity risk management—now and into the future. *Liquidity Risk Management* is a practitioner's guide to exploring the key aspects of liquidity risk management, including governance, regulatory developments, analytical frameworks, reporting, data and infrastructure, and strategic implications. Culled from the extensive experiences of PricewaterhouseCoopers's client delivery teams, this in-depth guide features an informative and diverse collection of real world knowledge and firsthand perspectives on the evolution of liquidity risk management practices and the direction of their future-state designs. This compendium on liquidity risk management provides insights that can help firms leverage their liquidity risk management capabilities and enhance competitive positioning with: A deep understanding of the impact regulation has on liquidity risk management and the importance of maintaining an internal management-driven agenda fueled by a continual enhancement of the firm's capabilities. An integrated framework for managing liquidity risk that considers linkages with other risk types as well as core business drivers such as strategic planning, incentives, and profitability measurement. Industry-proven insights into building an infrastructure to efficiently automate the capture, storage, and transformation of data to enhance management decision-making.
About the Author SHYAM VENKAT is a PwC principal in the firm's Financial Services Advisory practice in the U.S. He specializes in treasury and risk management for both financial services and non-financial services clients. He is a founding member of PwC's risk practice. STEPHEN BAIRD is a PwC director in the firm's Financial Services Advisory practice. He specializes in treasury and risk management for financial institutions.