

Liquidity Management: A Funding Risk Handbook (The Wiley Finance Series)

By Aldo Soprano

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Robust management of liquidity risk within the changing regulatory framework

Liquidity Management applies current risk management theory, techniques, and processes to liquidity risk control and management to help organizations prepare in case of future economic crisis and changing regulatory framework. Based on extensive research conducted on banks' datasets, this book addresses the practical challenges and critical issues that frequently go unmentioned, and discusses the recent impact of sovereign crises on banks' liquidity processes and approaches. Market practices and regulatory stances are reviewed and compared to bank treasuries' response to liquidity crunches, refinancing risks are explored in the context of Basel 3, and alternative funding is analyzed in terms of resilience and allocation. Coverage includes the recent crisis, new regulations, and the techniques, processes, and strategies banks use in managing liquidity risk.

The 2008 and 2010 crises brought liquidity risk out of the shadows as even profitable and well-capitalized banks were swept away with breathtaking speed. This book reviews modeling and internal process design in the context of the structural change in market conditions on banks' refinancing and control requirements, helping readers rethink and re-design their organization's approach to liquidity risk.

- Understand the new liquidity regulatory framework and the implications for banks
- Study the latest liquidity measurement models, with stress testing and scenario analysis
- Discover the effect of illiquid financing markets and possible lasting impacts
- Compare market liquidity and warning signals that detect further deterioration

With much of the world still reeling from history, it's important that liquidity risk become a major focus going forward. This practical guide provides valuable information, but also real, actionable steps that can be taken today to forecast and mitigate risks with an eye toward greater stability and security. *Liquidity Management* is a thorough, comprehensive guide to a more robust management of liquidity risk.

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Editorial Review

From the Inside Flap

What is the impact of the sovereign crisis on bank's liquidity processes and approaches and how does it affect the future developments of regulations?

Liquidity Management: A Funding Risk Handbook offers risk management professionals, regulators, and consultants a comprehensive resource that includes an understanding of the most current theories on the topic, an examination of the techniques and processes for applying liquidity risk control, and a review of the tools needed for measuring results. The text is well grounded in extensive research, applies lessons learned from the economic crisis, and conforms to the recent regulatory framework.

Filled with illustrative charts and graphs, this groundbreaking work covers a wide range of practical challenges and critical issues that influence liquidity risk control. The book includes an insightful overview of the refinancing risks that banks often encounter and offers an examination of banking organizational requirements and internal controls processes. In addition, *Liquidity Management* contains vital information on Basel III requirements and explores the long-term stable funding ratio methodologies and reviews its components and counterbalancing capacity structure. This all-inclusive handbook also highlights stress testing from both a regulatory and empirical standpoint and shows how different forms of financing behave under changing markets conditions.

Liquidity Management explains the role of regulators and the impact of capital restraint on the international market.

Soprano includes a review of alternative funding sources and provides an in-depth analysis of how these alternative sources maintained resilience during the market crises. *Liquidity Management* also offers detailed comparisons of market liquidity and outlines the warning signals and indicators that are anticipating and effectively detecting further deterioration in the market.

Throughout this important resource, the author explores how to put in place an effective and efficient management of liquidity and includes best practices for implementing the techniques, processes and strategies that will get results.

From the Back Cover

Praise for **Liquidity Management**

'This book leverages on the author's experience and it constitutes a valuable contribution from an expert market practitioner.'
—Alberto Zorzi, Deputy General Manager and Chief Investment Officer at ARCA SGR

'The assessment of liquidity risk has certainly been under-represented in the literature and this book is a very useful addition to the field, bringing with it valuable insights and perspectives of an experienced market practitioner, with in-depth knowledge of the regulatory response to the crisis and its implications for the financial landscape.'
—Matthew Stiles, Risk Manager at Abu Dhabi Investment Authority

'The book is recommended reading for anyone involved in liquidity management. It provides a comprehensive overview with valuable insights from a practitioner. The author illustrates the theory with well-chosen examples from a wide range of experiences in the financial sector.'
—Willem van Oosten, Head of Treasury at Van Lanschot in The Netherlands

'A complete and rigorous contribution on how to measure and manage liquidity risk. A must-read for any banker and for any teacher.'
—Giancarlo Giudici, Associate professor of Corporate Finance at Milan Politechnic

'The clear distinction between short- and long-term funding, with the specific risks related to each of them, and the relation to the new regulatory framework makes this book an updated and valuable tool for a wide audience who wants to delve deep into the recent evolution of banking activity.'
—Antonio Castagna, Partner at Consulting Firm, Iason ltd.

'Liquidity in financial institutions is a key area of attention by regulators and hence management. Thanks to the author's 20 years' experience in risk management, he explains and clarifies the main topics of the subject.'
—Andrea Bonfà, Equity Research at Banca Aletti

'A must-have reference for enterprise and market risk professionals, this guide succeeds in covering all aspects of liquidity risk management.'
—Antony Jackson, PRM, PhD, Assistant Professor in Financial Economics, University of East Anglia, UK

'This study on liquidity risk is really welcome in a moment in which liquidity management is attracting attention; making this book of utmost relevance'
—Elisabetta Magistretti, Independent Director

About the Author

ALDO SOPRANO is Head of Group Price Control at Unicredit and prior to that was in charge of Short Term Liquidity Risks and Operational Risk Management. He worked at Barclays Capital in London, served on the board of Pioneer Alternative Investments and Chaired the IIF working group on operational risks and is Board member of UniCredit Bank Ireland. He is the author of articles on risk management and presents at international conferences.

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Shannon Palmer:

Liquidity Management: A Funding Risk Handbook (The Wiley Finance Series) can be one of your beginner books that are good idea. Most of us recommend that straight away because this book has good vocabulary that will increase your knowledge in words, easy to understand, bit entertaining but nevertheless delivering the information. The article author giving his/her effort to get every word into pleasure arrangement in writing Liquidity Management: A Funding Risk Handbook (The Wiley Finance Series) although doesn't forget the main position, giving the reader the hottest and based confirm resource data that maybe you can be certainly one of it. This great information may drawn you into brand-new stage of crucial imagining.

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