Record Nr. UNINA9910132202503321 Autore Adalsteinsson Gudni <1967-> Titolo The liquidity management guide : from policy to pitfalls / / Gudni Adalsteinsson West Sussex, England:,: John Wiley & Sons,, 2014 Pubbl/distr/stampa ©2014 **ISBN** 1-118-85803-4 1-118-85802-6 Descrizione fisica 1 online resource (217 p.) Collana Wiley Finance Series Disciplina 332.1068/1 Soggetti Bank liquidity Bank management Risk management Asset-liability management Lingua di pubblicazione Inglese **Formato** Materiale a stampa Livello bibliografico Monografia Note generali Description based upon print version of record. Includes bibliographical references and index. Nota di bibliografia Nota di contenuto The Liquidity Risk Management Guide: Contents: Preface: List of Figures: 1 Introduction: 1.1 The importance of an overarching liquidity risk management framework; 1.2 The '6 Step Framework'; 1.3 The structure of the book: 2 Primer in Banking: 2.1 Risk in banking: 2.1.1 Managing the risk; 2.1.2 The bank's balance sheet; 3 The ALM Function - The Framework on Top of Liquidity Management; 3.1 ALM within risk, finance and the businesses; 3.1.1 Centralization versus decentralization; 3.1.2 Accounting and ALM; 3.2 The Asset-Liability Committee (ALCO); 3.3 Areas covered by ALCO 3.3.1 Interest rate risk management 3.3.2 Liquidity risk management; 3.3.3 Capital reporting and management; 3.3.4 Setting or recommending risk limits; 3.4 Enhanced role of the ALM unit; 4 Liquidity - Background and Key Concepts; 4.1 Definitions and more definitions; 4.1.1 Liquidity - definition; 4.1.2 Liquidity risk; 4.2 The liquidity gap; 4.3 The timing factor of liquidity risk: tactical, structural and contingent; 4.4 It's all about the 'L' word; 4.5 Liquidity, solvency and capital

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Sommario/riassunto

Liquidity risk is in the spotlight of both regulators and management teams across the banking industry. The European banking regulator has introduced and implemented a stronger liquidity regulatory framework and local regulators have made liquidity a top priority on their supervisory agenda. Banks have accordingly followed suit. Liquidity risk is now a topic widely discussed in boardrooms as banks strive to set up a strong and efficient liquidity risk management framework which, while maintaining sufficient resources, does not jeopardize the necessary profitability and return targets.