1. Record Nr. UNINA9910134865103321

Autore	Venkat Shyam <1962->
Titolo	Liquidity risk management : a practitioner's perspective / / Shyam Venkat, Stephen Baird
Pubbl/distr/stampa	Hoboken, New Jersey : , : Wiley, , 2016 ©2016
ISBN	1-118-91878-9 1-118-91879-7 1-118-89813-3
Descrizione fisica	1 online resource (287 p.)
Collana	Wiley Finance Series
Classificazione	BUS004000
Disciplina	332.1068/1
Soggetti	Bank liquidity - Management Banks and banking - Risk management Financial risk management
Lingua di pubblicazione	Inglese
Formato	Materiale a stampa
Livello bibliografico	Monografia
Note generali	Includes index.
Nota di bibliografia	Includes bibliographical references and index.
Nota di contenuto	Series Page; Title Page; Copyright; Table of Contents; Chapter 1: Introduction; A Practitioner's Perspective; Outline of the Book; Core Themes; Acknowledgments; Part One: Measuring and Managing Liquidity Risk; Chapter 2: A New Era of Liquidity Risk Management; Introduction; Governance and Organization; Measuring and Managing Liquidity Risk; Optimizing Business Practices; Further Considerations for the Path Forward; Chapter 3: Liquidity Stress Testing; Measuring Contingent Liquidity Requirements; Overview of the Model; Design of the Model; Testing Techniques; Baseline Scenario Scenario DevelopmentDevelopment of Assumptions; Outputs of the Model; Governance and Controls; Liquidity Optimization; Funding Optimization; Establishing a Sustainable Infrastructure; Integration of Liquidity Stress Testing with Related Risk Models; Conclusion; Chapter 4: Intraday Liquidity Risk Management; Introduction; Uses and Sources of Intraday Liquidity; Risk Management, Measurement and Monitoring Tools for Financial Institutions; Risk Management, Measurement, Monitoring Tools for FMUs; Conclusion; Chapter 5: The Convergence of Collateral and Liquidity

A Word on Collateral and Collateral ManagementCapital Markets Before 2008; Capital Markets Post-2008; The Case for Action; The Sell-Side; The Buy-Side; On Collateral Optimization; Improved Liquidity and Increased Collateral Efficiency: A Case Study; Conclusion; References; Chapter 6: Early Warning Indicators; Early Warning Indicators: Mechanism to Signal Upcoming Liquidity Crisis; Conclusion; Chapter 7: Contingency Funding Planning; Actions in a Liquidity Crisis; Evolving Capabilities and Enhancements; Design Considerations; Framework and Building Blocks; Additional Considerations; Conclusion ReferencesChapter 8: Liquidity Risk Management Information Systems; Liquidity Risk MIS Reference Architecture; Liquidity Data Governance and Quality Control Framework; Design and Implementation Consideration; Conclusion; Chapter 9: Recovery and Resolution Planning-Liquidity; Liquidity Requirements in Recovery Planning; Liquidity Requirements in Resolution Planning; Conclusion; Part Two: The Regulatory Environment of Liquidity Risk Supervision; Chapter 10: Supervisory Perspectives on Liquidity Risk Management; Introduction Rating Liquidity Risk Management with U.S. Banking Regulators' Rating SystemFoundations Established in BCBS' "Sound Practices for Managing Liquidity in Banking Organizations"; Strategy Setting and the Oversight Role of Directors and Senior Management; Foreign Currency Liquidity Management; Core Internal Controls for Liquidity Risk Management; The Discipline of Public Disclosure; Monitoring Adherence to BCBS Standards; Conclusion; Chapter 11: LCR, NSFR, and Their Challenges; Introduction; Liquidity Coverage Ratio; NSFR; Qualitative Requirements and Monitoring Tools
Tackling the Practical Implementation Challenges

Sommario/riassunto

"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"--

2.	Record Nr.	UNINA9910302207303321
	Titolo	Revue des arts asiatiques
	Pubbl/distr/stampa	Paris, : Librairie des arts et voyages
	ISSN	2503-8281
	Descrizione fisica	1 online resource
	Soggetti	Art, Asian Art asiatique Periodical periodicals. Czasopismo o sztuce Periodicals. Périodiques.
	Lingua di pubblicazione	Francese
	Formato	Materiale a stampa
	Livello bibliografico	Periodico
	Note generali	Vols. 2-4 include Bulletin de l'Association française des amis de l'Orient, nouv. sér., no. 1-11, mars 1925-1927. "Annales du Musée Guimet," 1928-1942.