



Liquidity Risk: Managing Funding and Asset Risk (Global Financial Markets)

Erik Banks

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The financial world has undergone a fundamental transformation. The crisis of 2007-2008, which was so devastating in its reach and consequences has transformed many aspects of the markets and has altered conventional wisdom regarding prudent risk management. Much has rightly been written on the crisis and the 'lessons learned'; many 'post mortems' have been performed on failed and rescued institutions; new regulatory edicts and rules have been drafted and put into action, and new techniques of risk-taking and risk management have emerged. But perhaps most importantly, the financial crisis demonstrated that liquidity is the most vital component of a properly functioning financial system – it is the essential lifeblood of banks and other financial institutions, and, by direct extension, the essential lifeblood of all other parts of the corporate and governmental world.

In *Liquidity Risk: Managing Asset and Funding Risk*, Erik Banks reflects on the current thinking and ideas to provide a roadmap on the new rules, regulations and governance processes for sound liquidity risk management. Significantly revised and reflecting the very latest changes in the landscape, the book considers the effects of illiquidity on the development and expansion of the financial crisis, and how lack of liquidity brought various major financial institutions to the point of financial distress. New regulatory liquidity measures, such as those contained in Basel III, Solvency II, the Dodd Frank Act and the FSA's prudential rules, are analyzed. New corporate risk management issues are also considered, including those related to liquidity risk governance and culture, liquidity risk appetite, and liquidity risk pricing. In addition, key measurement techniques, which are rapidly becoming the standard, are discussed in detail; these include vital measures such as high quality liquid assets and liquidity buffers, defensive intervals, liquidity coverage ratios, net stable funding ratios, liquidity gaps, counterbalancing capacity, behavioral maturities and multi-step stress tests. The framework that emerges from this new and revised material is essential reading for those interested in effectively managing liquidity risks.

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