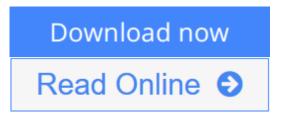


Measuring and Managing Liquidity Risk

By Antonio Castagna, Francesco Fede



Measuring and Managing Liquidity Risk By Antonio Castagna, Francesco Fede

A fully up-to-date, cutting-edge guide to the measurement and management of liquidity risk

Written for front and middle office risk management and quantitative practitioners, this book provides the ground-level knowledge, tools, and techniques for effective liquidity risk management. Highly practical, though thoroughly grounded in theory, the book begins with the basics of liquidity risks and, using examples pulled from the recent financial crisis, how they manifest themselves in financial institutions. The book then goes on to look at tools which can be used to measure liquidity risk, discussing risk monitoring and the different models used, notably financial variables models, credit variables models, and behavioural variables models, and then at managing these risks. As well as looking at the tools necessary for effective measurement and management, the book also looks at and discusses current regulation and the implication of new Basel regulations on management procedures and tools.

<u>b</u> Download Measuring and Managing Liquidity Risk ...pdf

E Read Online Measuring and Managing Liquidity Risk ...pdf

Measuring and Managing Liquidity Risk

By Antonio Castagna, Francesco Fede

Measuring and Managing Liquidity Risk By Antonio Castagna, Francesco Fede

A fully up-to-date, cutting-edge guide to the measurement and management of liquidity risk

Written for front and middle office risk management and quantitative practitioners, this book provides the ground-level knowledge, tools, and techniques for effective liquidity risk management. Highly practical, though thoroughly grounded in theory, the book begins with the basics of liquidity risks and, using examples pulled from the recent financial crisis, how they manifest themselves in financial institutions. The book then goes on to look at tools which can be used to measure liquidity risk, discussing risk monitoring and the different models used, notably financial variables models, credit variables models, and behavioural variables models, and then at managing these risks. As well as looking at the tools necessary for effective measurement and management, the book also looks at and discusses current regulation and the implication of new Basel regulations on management procedures and tools.

Measuring and Managing Liquidity Risk By Antonio Castagna, Francesco Fede Bibliography

- Rank: #1303652 in eBooks
- Published on: 2013-09-03
- Released on: 2013-09-03
- Format: Kindle eBook

<u>Download</u> Measuring and Managing Liquidity Risk ...pdf

<u>Read Online Measuring and Managing Liquidity Risk ...pdf</u>

Download and Read Free Online Measuring and Managing Liquidity Risk By Antonio Castagna, Francesco Fede

Editorial Review

About the Author

Antonio Castagna (Milan, Italy), is Partner of Consulting Firm Iason ltd. F.F: Head of Structured Products at Banca Profilo, Milan, Italy. Prior to this, he was head of FX Volatility trading at Banca IMI and has also held positions as Interest Rate options trader, FX options Trader in Milan and Financial Risk Analyst at IMI Luxemburg. Antonio holds chartered accountant and certified public accountant qualifications and is very active on the conference circuit and teaching at Masters level on FX topics. He graduated in Finance from LUISS University, Rome, in 1995 with a thesis on American options and the numerical procedures for their valuation.

Francesco Fede (Milan, Italy), Head of Treasury at Banca IMI, Milan, Italy, one of the major European investment banks, and is also involved in redefining the liquidity policy for the IntesaSanPaolo Bank, the parent company of Banca IMI and the second largest Italian bank. Previously, he has help positions as Head of the Financial Analysis Unit in IMI Banca Luxembourg, and SVP Treasury and SVP structured Bond Dealer, also at Banca IMI.

Users Review

From reader reviews:

Jesse Nance:

Do you certainly one of people who can't read enjoyable if the sentence chained from the straightway, hold on guys this particular aren't like that. This Measuring and Managing Liquidity Risk book is readable by simply you who hate those straight word style. You will find the details here are arrange for enjoyable examining experience without leaving even decrease the knowledge that want to give to you. The writer connected with Measuring and Managing Liquidity Risk content conveys the thought easily to understand by many individuals. The printed and e-book are not different in the written content but it just different in the form of it. So , do you nevertheless thinking Measuring and Managing Liquidity Risk is not loveable to be your top list reading book?

Leon Fisher:

Hey guys, do you would like to finds a new book to read? May be the book with the name Measuring and Managing Liquidity Risk suitable to you? The book was written by famous writer in this era. The actual book untitled Measuring and Managing Liquidity Riskis one of several books in which everyone read now. This specific book was inspired a lot of people in the world. When you read this publication you will enter the new dimensions that you ever know before. The author explained their plan in the simple way, thus all of people can easily to understand the core of this publication. This book will give you a great deal of information about this world now. In order to see the represented of the world within this book.

Lillian Kea:

Would you one of the book lovers? If so, do you ever feeling doubt while you are in the book store? Try to pick one book that you never know the inside because don't judge book by its handle may doesn't work is difficult job because you are scared that the inside maybe not seeing that fantastic as in the outside appear likes. Maybe you answer may be Measuring and Managing Liquidity Risk why because the wonderful cover that make you consider in regards to the content will not disappoint an individual. The inside or content is usually fantastic as the outside or even cover. Your reading sixth sense will directly assist you to pick up this book.

Anthony Martin:

You can obtain this Measuring and Managing Liquidity Risk by visit the bookstore or Mall. Simply viewing or reviewing it can to be your solve difficulty if you get difficulties on your knowledge. Kinds of this reserve are various. Not only through written or printed but can you enjoy this book by e-book. In the modern era like now, you just looking of your mobile phone and searching what your problem. Right now, choose your personal ways to get more information about your publication. It is most important to arrange you to ultimately make your knowledge are still upgrade. Let's try to choose appropriate ways for you.

Download and Read Online Measuring and Managing Liquidity Risk By Antonio Castagna, Francesco Fede #8VJUPZT9XK4

Read Measuring and Managing Liquidity Risk By Antonio Castagna, Francesco Fede for online ebook

Measuring and Managing Liquidity Risk By Antonio Castagna, Francesco Fede Free PDF d0wnl0ad, audio books, books to read, good books to read, cheap books, good books, online books, books online, book reviews epub, read books online, books to read online, online library, greatbooks to read, PDF best books to read, top books to read Measuring and Managing Liquidity Risk By Antonio Castagna, Francesco Fede books to read online.

Online Measuring and Managing Liquidity Risk By Antonio Castagna, Francesco Fede ebook PDF download

Measuring and Managing Liquidity Risk By Antonio Castagna, Francesco Fede Doc

Measuring and Managing Liquidity Risk By Antonio Castagna, Francesco Fede Mobipocket

Measuring and Managing Liquidity Risk By Antonio Castagna, Francesco Fede EPub