

# Contents

<b>CHAPTER 1</b> <b>Introduction</b> <i>Shyam Venkat and Stephen Baird</i>	<b>1</b>
<b>PART ONE</b>	
<b>Measuring and Managing Liquidity Risk</b>	
<b>CHAPTER 2</b> <b>A New Era of Liquidity Risk Management</b> <i>Shyam Venkat</i>	<b>7</b>
<b>CHAPTER 3</b> <b>Liquidity Stress Testing</b> <i>Stephen Baird</i>	<b>27</b>
<b>CHAPTER 4</b> <b>Intraday Liquidity Risk Management</b> <i>Barry Barretta and Stephen Baird</i>	<b>55</b>
<b>CHAPTER 5</b> <b>The Convergence of Collateral and Liquidity</b> <i>Thomas Ciulla, Bala Annadorai, and Gaurav Joshi</i>	<b>81</b>
<b>CHAPTER 6</b> <b>Early Warning Indicators</b> <i>Bruce Choy and Girish Adake</i>	<b>105</b>

---

<b>CHAPTER 7</b>		
<b>Contingency Funding Planning</b>		<b>121</b>
<i>Chi Lai and Richard Tuosto</i>		
<b>CHAPTER 8</b>		
<b>Liquidity Risk Management Information Systems</b>		<b>141</b>
<i>Saroj Das, Shyam Venkat, and Chi Lai</i>		
<b>CHAPTER 9</b>		
<b>Recovery and Resolution Planning—Liquidity</b>		<b>183</b>
<i>Pranjal Shukla and Daniel Shanks</i>		
<b>PART TWO</b>		
<hr/>		
<b>The Regulatory Environment of Liquidity Risk Supervision</b>		
<b>CHAPTER 10</b>		
<b>Supervisory Perspectives on Liquidity Risk Management</b>		<b>201</b>
<i>Kevin Clarke</i>		
<b>CHAPTER 11</b>		
<b>LCR, NSFR, and Their Challenges</b>		<b>213</b>
<i>Claire Rieger and John Elliott</i>		
<b>PART THREE</b>		
<hr/>		
<b>Optimizing Business Practices</b>		
<b>CHAPTER 12</b>		
<b>Strategic and Tactical Implications of the New Requirements</b>		<b>239</b>
<i>Hortense Huez</i>		
<b>CHAPTER 13</b>		
<b>Funds Transfer Pricing and the Basel III Framework</b>		<b>251</b>
<i>Stephen Baird, Bruce Choy, and Daniel Delean</i>		

---

<b>CHAPTER 14</b>	
<b>Liquidity and Funding Disclosures</b>	<b>263</b>
<i>Alejandro Johnston</i>	
<b>Biographies</b>	<b>277</b>
<b>Index</b>	<b>279</b>

<http://www.pbookshop.com>

<http://www.pbookshop.com>