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Innovations in Securitisation Yearbook 2006 Jan Job de Vries Robbé, Paul A. U. Ali, 2006-01-01 Despite fears that regulators around the world would act to curtail securitisation severely in the aftermath of the collapse of Enron WorldCom and Parmalat the securitisation industry has witnessed what can only be described as relentless innovation Securitisation remains one of the most important means for financial institutions to diversify their funding transfer credit risk and manage solvency requirements This volume the second in a series focusing on the latest innovations in the global securitisation industry provides advisers with detailed guidance on key structural and legal issues of innovative securitisations as well as describing the most recent developments in the accounting and risk capital treatment of securitisation transactions The contributors represent a wide range of expert participants in the design execution and regulation of securitisation transactions Among the critical features of contemporary securitisation covered are the following project finance CLOs securitisation of equity risk securitisation of commodity risk through commodity trigger swaps the convergence of structured credit and securitisation markets innovation in RMBS negative equity transactions innovation in CMBS A B structure new markets in Europe Japan and Islamic countries catastrophe risk securitisation effect of recent US bankruptcy legislation on synthetics microfinance loan securitisation in emerging markets public sector securitisation securitisable intellectual property application of accounting standards in a rapidly changing environment and updated analysis of Basel II The practical perspective of the contributions combined with the extensive use of case studies of key transactions should make this volume an invaluable resource for lawyers as well as legal and business academics interested in the very latest developments in the global securitisation markets [Financial Derivatives](#) , [Futures & Otc World](#) ,2007-02 *PLI's Annual Institute on Securities Regulation in Europe* ,2008 *Modelling Single-name and Multi-name Credit Derivatives* Dominic O'Kane,2011-03-08 *Modelling Single name and Multi name Credit Derivatives* presents an up to date comprehensive accessible and practical guide to the pricing and risk management of credit derivatives It is both a detailed introduction to credit derivative modelling and a reference for those who are already practitioners This book is up to date as it covers many of the important developments which have occurred in the credit derivatives market in the past 4 5 years These include the arrival of the CDS portfolio indices and all of the products based on these indices In terms of models this book covers the challenge of modelling single tranche CDOs in the presence of the correlation skew as well as the pricing and risk of more recent products such as constant maturity CDS portfolio swaptions CDO squareds credit CPPI and credit CPDOs

Derivatives and Development Sasha Breger Bush,2012-07-16 Breger Bush argues that derivatives markets work in the development context as engines of inequality and instability aggravating poverty among those they are purported to help and highlighting some of the dangers of neoliberal globalization for the poor [Federal Register](#) ,2013-05 [Organization Descriptions and Cross-references](#) Union of International Associations,Union of International Associations Staff,2008-07-29

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