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## Global Securitisation and CDOs (The Wiley Finance Series)

By Deacon, John

Wiley, 2004. Book Condition: New. Brand New, Unread Copy in Perfect Condition. A+ Customer Service! Summary:  
 Preface.About the Author.1 Introduction.1.1 Forms of securitisation.1.2 Rationale for securitisation.1.3 Global ABS markets.2 Rating and Credit Structure.2.1 Rating agencies.2.2 Credit enhancement and liquidity.2.3 Hedging and prepayment risk.3 Deal Structure.3.1 Ring-fencing and true sale.3.2 SPVs and trusts.3.3 Offshore centers.3.4 Commonly used offshore jurisdictions.3.5 Bonds and CP funding.3.6 Securities laws.3.7 US securities laws.3.8 UK securities laws.3.9 EU securities laws.3.10 Tax treatment.3.11 Accounting treatment.3.12 Capital treatment.3.13 Data and consumer regulation.3.14 Regulatory approvals.3.15 Administration and systems.4 Investor Concerns.4.1 Investor credit analysis.4.2 Eligibility criteria.4.3 Cash flow waterfall.4.4 Bond pricing and valuation.4.5 Performance and reporting.5 Asset Classes.5.1 ABS: Commercial and EETCs.5.2 ABS: Consumer and credit cards.5.3 Collateralised debt obligations.5.4 Commercial mortgage-backed securities.5.5 Covered bonds and Pfandbriefe.5.6 Future flows.5.7 Non-performing loans.5.8 Real estate investment trusts.5.9 Repackagings.5.10 Residential mortgage-backed securities.5.11 Trade receivables.5.12 Whole business securitisation.6 Opportunities and Challenges.6.1 Introduction.6.2 Significance of accounting and capital off-balance-sheet reform.6.3 New Basel Accord.7 Synthetics and Credit Derivatives.7.1 Synthetic securitisation: Credit derivatives.7.2 Super-senior pieces.7.3 Pros and cons of synthetic securitisations for investors.7.4 Terminology and

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