Securitization of Derivatives and Alternative Asset Classes: Yearbook

By Jan Job de Vries Robbe, Paul Ali

Kluwer Law International. Hardback. Book Condition: new. BRAND NEW, Securitization of Derivatives and Alternative Asset Classes: Yearbook, Jan Job de Vries Robbe, Paul Ali, Securitisation has survived the threats that emerged in the aftermath of the collapses of Enron, WorldCom, and Parmalat. Today, global securitisation markets continue to go from strength to strength, particularly as regards the evolution of new synthetic structures and the application of securitisation technology to fresh asset classes. This Yearbook focuses on the latest innovations in securitisation, including the securitisation of derivatives and alternative asset classes, and also exotic variations on the securitisation of well-established asset classes. Twenty-nine distinguished authors all of them active in the global securitisation markets as advisers, structurers, facilitators, or regulators brilliantly elucidate such topics as the following: synthetic squares as an effective means of arbitrage securitisation; collateralised debt obligations from a ratings perspective; use of, and potential for, synthetic securitisation in Germany and Italy; weather derivatives; use of equity derivatives as alternatives to credit risk; securitisation of alternative asset classes in Japan and the United States; covered bonds in a variety of European jurisdictions; new types of commercial mortgage backed securities; securitisation of non-performing tax receivables as an example of public...

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