

1. Record Nr.	UNINA990004612810403321
Autore	Faust, Sabine
Titolo	Fulcra : figürlicher und ornamentaler schmuck an antiken betten / von Sabine Faust
Pubbl/distr/stampa	Mainz : Von Zabern, 1989
ISBN	3-8053-1066-8
Descrizione fisica	248 p., 80 p. di tav., 1 c. di tav. ripieg. : ill. ; 29 cm + 1 c. di tav. in tasca
Collana	Mitteilungen des Deutschen Archäologischen Instituts , Roemische Abteilung. Ergänzungsheft ; 30
Disciplina	733.3 930.1
Locazione	FLFBC
Collocazione	930.1 DAIR 30
Lingua di pubblicazione	Tedesco
Formato	Materiale a stampa
Livello bibliografico	Monografia

2. Record Nr.	UNINA9910780377703321
Autore	Deacon John <1969->
Titolo	Global securitisation and CDOs [[electronic resource] /] / John Deacon
Pubbl/distr/stampa	Chichester, England ; ; Hoboken, NJ, : Wiley, 2004
ISBN	1-280-27258-9 9786610272587 0-470-87053-2
Descrizione fisica	1 online resource (690 p.)
Collana	Wiley finance series
Disciplina	658.15/26
Soggetti	Asset-backed financing Debt
Lingua di pubblicazione	Inglese
Formato	Materiale a stampa
Livello bibliografico	Monografia
Note generali	Description based upon print version of record.
Nota di bibliografia	Includes bibliographical references (p. [657]-658) and index.
Nota di contenuto	Global Securitisation and CDOs; Contents; 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 centres; 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 types of credit derivative; 7.5 Use and pricing for credit derivatives; 7.6 Structure and concerns; 7.7 Regulatory capital advantages of synthetics
7.8 International capital treatment for credit derivatives 8 Whole Business Securitisation; 8.1 Benefits and requirements of whole business deals; 8.2 Structures; 8.3 Corporate valuation; 8.4 Rating analysis; 8.5 Feasibility in different countries; 8.6 Threats to whole business technology; 9 The European Union; 9.1 Ring-fencing and true sale; 9.2 Securities laws; 9.3 Tax treatment; 9.4 Accounting treatment; 9.5 Capital treatment; 9.6 Data protection/confidentiality; 9.7 Consumer protection; 9.8 Other issues; 10 Accounting for Securitisation; 10.1 US accounting standards
10.2 UK accounting standards 10.3 International Accounting Standards; 10.4 The influence of the European Union; 11 Capital; 11.1 Banking book; 11.2 Trading book; 11.3 New Basel Accord; 11.4 Basel capital arbitrage; 11.5 Off-balance-sheet treatment under Basel; 11.6 Basel capital treatment and new Basel proposals; 11.7 Capital for banking book exposures; 11.8 Capital for trading book exposures; 12 Global Securitisation Markets; 12.1 Argentina; 12.2 Australia; 12.3 Austria; 12.4 Belgium; 12.5 Bolivia; 12.6 Brazil; 12.7 Canada; 12.8 Chile; 12.9 China; 12.10 Colombia; 12.11 Czech Republic
12.12 Denmark

Sommario/riassunto

""This is an essential book for any practitioner, researcher or student of securitisation - concise and accurate coverage of the key aspects of securitisation on all the main and secondary markets of the world.""
Alexander Batchvarov, Managing Director, International Structured Product Strategy, Merrill Lynch, London. ""John Deacon's original book became the leading textbook for those genuinely interested in gaining a profound and detailed understanding of the arcane world of securitisation. The new, updated version confirms John's status as the top writer in this sector. Securitisation
