

6th Annual Investors' Conference on CLOs and Leveraged Loans

Presented by Information Management Network (IMN)

May 24–25, 2017

Stanford Renas, a partner in the firm's Structured Finance and Securitization practice, will participate in a panel discussion on "CLO Fair Value Analysis for Risk Retention Purposes" at 5:30 p.m. (ET) on Wednesday, May 24 at IMN's 6th Annual Investors' Conference on CLOs and Leveraged Loans. The session will address the following topics:

- acceptable methods of risk retention: vertical, horizontal or a combination
- different capital efficient risk retention structures
- acceptable methodologies and approaches to measure the 5% credit risk retention in eligible horizontal structures
- the required disclosures pre- and post-securitization with respect to fair value measurements of horizontal structures
- complying with both the US and EU rules of risk retention

CONTACTS

For more information, contact your Katten attorney or any of the following attorneys.



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