

1. Record Nr.	UNINA990004469280403321
Autore	Perez, Bernard <1836-1903>
Titolo	L'enfant de trois a sept ans / Bernard Peres
Pubbl/distr/stampa	Paris : Ancienne librairie Germer-Bailliere et C.ie, 1886
Descrizione fisica	XI, 307 p. ; 19 cm
Locazione	FLFBC
Collocazione	5/ V B 28
Lingua di pubblicazione	Italiano
Formato	Materiale a stampa
Livello bibliografico	Monografia
2. Record Nr.	UNINA9910455921803321
Titolo	The handbook of European structured financial products [[electronic resource] /] / Frank J. Fabozzi, Moorad Choudhry, editors
Pubbl/distr/stampa	Hoboken, NJ, : Wiley, c2004
ISBN	1-280-34587-X 9786610345878 0-471-66207-0
Descrizione fisica	1 online resource (802 p.)
Collana	The Frank J. Fabozzi series
Altri autori (Persone)	FabozziFrank J ChoudhryMoorad
Disciplina	332.632094
Soggetti	Asset-backed financing - Europe Electronic books.
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 and index.
Nota di contenuto	The Handbook of European Structured Financial Products; Contents; About the Editors; Contributing Authors; PART ONE Structured Finance

and Securitisation; CHAPTER 1 Introduction; CHAPTER 2 The Concept of Securitisation; CHAPTER 3 Mechanics of Securitisation; CHAPTER 4 Credit Derivatives Primer; CHAPTER 5 True Sale versus Synthetics for MBS Transactions: The Investor Perspective; CHAPTER 6 A Framework for Evaluating a Cash ("True Sale") versus Synthetic Securitisation; CHAPTER 7 Assessing Subordinated Tranches in ABS Capital Structure; CHAPTER 8 Key Consideration for Master Trust Structures

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CHAPTER 28 Differentiating CMBS from Other Real Estate Securitised Financings CHAPTER 29 The German Pfandbrief and European Covered Bonds Market; PART FIVE Collateralised Debt Obligations; CHAPTER 30 Structured Credit: Cash Flow and Synthetic CDOs; CHAPTER 31 Single-Tranche Synthetic CDOs; CHAPTER 32 Rating Methodology for Collateralised Debt Obligations; CHAPTER 33 CLOs and CBOs for Project Finance Debt: Rating Considerations; CHAPTER 34 Independent Pricing of Synthetic CDOs; PART SIX Credit-Linked Notes and Repacks; CHAPTER 35 Credit-Linked Notes

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Sommario/riassunto

The first comprehensive account of the European structured financial products market This comprehensive survey of the securitization market in Europe covers all asset-backed securities (the major classes and some nonconventional asset classes that have been securitized), residential and commercial mortgage-backed securities, collateralized debt obligations, and more. Frank J. Fabozzi, PhD, CFA, CPA (New Hope, PA), is the Frederick Frank Adjunct Professor of Finance in the School of Management at Yale University. Prior to joining the Yale faculty, he was a Visiting Professor of Finance in
