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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  
CHAPTER 36 Structured Credit Products and Repackaged Securities  
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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

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