Record Nr. UNINA9910818420003321 Autore Fabozzi Frank J Titolo Introduction to securitization // Frank J. Fabozzi, Vinod Kothari Pubbl/distr/stampa Hoboken, N.J., : John Wiley & Sons, c2008 **ISBN** 9786611744359 9781281744357 1281744352 9781118266892 1118266897 9780470403273 0470403276 Edizione [1st edition] Descrizione fisica 1 online resource (386 p.) The Frank J. Fabozzi series Collana Altri autori (Persone) KothariVinod Disciplina 332.63/2 Soggetti Asset-backed financing Securities 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. 343-347) and index. Nota di contenuto Introduction -- Issuer motivation for securitizing assets and the goals of securitizing -- Structuring agency MBS deals -- Structuring nonagency deals -- Credit enhancements -- Use of interest rate derivatives in securitization transactions -- Operational issues in securitization -- Collateral classes in ABS: retail loans -- Asset-backed commercial paper conduits and other structured vehicles --Securitization of future cash flows: future revenues, operating revenues, and insurance profits -- Introduction to collateralized debt obligations -- Types of collateralized debt obligations -- Structuring and analysis of CDOs -- Benefits of securitization to financial markets and economies -- Concerns with securitization's impact on financial markets and economies.

Introduction to Securitization outlines the basics of securitization, addressing applications for this technology to mortgages, collateralized debt obligations, future flows, credit cards, and auto loans. The authors present a comprehensive overview of the topic based on the experience

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they have gathered through years of interaction with practitioners and graduate students around the world. The authors offer coverage of such key topics as: structuring agency MBS deals and nonagency deals, credit enhancements and sizing, using interest rate derivatives in securitization transactions, ass