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Autore	GOODMAN LAURIE
Titolo	Subprime mortgage credit derivatives [[electronic resource] /] / Laurie S. Goodman ... [et al.]
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Collana	The Frank J. Fabozzi series
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Altri autori (Persone)	GoodmanLaurie S
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Lingua di pubblicazione	Inglese
Formato	Materiale a stampa
Livello bibliografico	Monografia
Note generali	Includes index.
Nota di contenuto	Subprime Mortgage Credit Derivatives; Contents; Preface; About the Authors; Part I: Mortgage Credit; Chapter 1: Overview of the Nonagency Mortgage Market; ISSUANCE VOLUMES; ROOTS OF THE 2007- 2008 SUBPRIME CRISIS; DEFINING CHARACTERISTICS OF NONAGENCY MORTGAGES; LOAN CHARACTERISTICS; RISK LAYERING; AGENCY VERSUS NONAGENCY EXECUTION; SUMMARY; Chapter 2: First Lien Mortgage Credit; CONCEPTS AND MEASUREMENTS OF MORTGAGE CREDIT; COLLATERAL CHARACTERISTICS AND MORTGAGE CREDIT: ASSAULT OF THE FOUR Cs IN 2006 ( CREDIT, COLLATERAL, CAPACITY, AND CHARACTER) THE END GAME: FORECLOSURE, REO TIMELINE, AND SEVERITYTHE ROLE OF UNOBSERVABLE IN 2006 SUBPRIME MORTGAGE CREDIT; Chapter 3: Second Lien Mortgage Credit; TWO TYPES OF SECONDS; HIGHER RISKS IN SECONDS; RECENT PERFORMANCE; WHY HIGHER LOSSES?; SUMMARY; Part II: Mortgage Securitizations; Chapter 4: Features of Excess Spread/Overcollateralization: The Principle Subprime Structure; EXCESS SPREAD-BASED CREDIT ENHANCEMENT; OC IN ALT-A-LAND; OC

INTERNAL WORKINGS; SUMMARY; Chapter 5: Subprime Triggers and Step-Downs; THE STEP-DOWN AND THE TRIGGER; BBB STACK (ON THE KNIFE'S EDGE)  
EFFECT OF TRIGGERS AND THE LOSS WATERLINESAMPLING THE SUBPRIME UNIVERSE; 2000- 2003 DEAL STEP-DOWN SUMMARY; STEP-DOWN AND CREDIT EFFECTS; SUMMARY; Part III: Credit Default Swaps on Mortgage Securities; Chapter 6: Introduction to Credit Default Swap on ABS CDS; CORPORATE CDS FUNDAMENTALS AND TERMINOLOGY; DIFFERENCES BETWEEN CORPORATE CDS AND ABS CDS; DIFFICULTIES IN ABS CDS; ABS CDS EFFECT ON ABS CDO MANAGEMENT; TWO NEW TYPES OF ABS CDOs; SUMMARY; Chapter 7: The ABX and TABX Indices; BACKGROUND; HOW A DEAL GETS INTO THE INDEX; INDEX MECHANICS; INDEX PRICING OVER TIME; ABX TRANCHE TRADING  
TABX PRICINGTABX VERSUS CDOs; SUMMARY; Chapter 8: Relationship among Cash, ABCDS, and the ABX; FUNDAMENTAL CONTRACTUAL DIFFERENCES: SINGLE-NAME ABCDS/ABX INDEX/CASH; SUPPLY/DEMAND TECHNICALS; WHAT KEEPS THE ARBITRAGE FROM GOING AWAY?; SUMMARY; APPENDIX: IMPORTANCE OF ABCDS TO CDO MANAGERS; Chapter 9: Credit Default Swaps on CDOs; CDO CDS NOMENCLATURE; CDO CREDIT PROBLEMS AND THEIR CONSEQUENCES; ALTERNATIVE INTEREST CAP OPTIONS; MISCELLANEOUS TERMS; CASH CDO VERSUS CDO CDS; EXITING A CDO CDS; RATING AGENCY CONCERNS ON CDOs THAT SELL PROTECTION VIA CDO CDS; SUMMARY  
Part IV: Loss Projection and Security ValuationChapter 10: Loss Projection for Subprime, Alt-A, and Second Lien Mortgages; TWO WAYS OF PROJECTING LOSS; DEFAULT TIMING; STEPS IN PREDICTING COLLATAL LOSSES; PROS AND CONS OF THE DEFAULT TIMING CURVE; HISTORICAL MODEL FIT VERSUS ACTUAL; DEFAULT TIMING IS NOT EQUAL TO LOSS TIMING; AN ALTERNATIVE SPECIFICATION; ALT-A AND CLOSED-END SECONDS; SUMMARY; Chapter 11: Valuing the ABX; REVIEW OF BASIC VALUATION FOR ABX INDICES; REVIEW OF VALUATION APPROACHES; ECONOMETRIC APPROACH; ABX VALUATION; THE "SIMPLE" OR DO-IT-YOURSELF APPROACH TO ABX VALUATION  
ABX AFTER SUBPRIME SHUTDOWN

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Sommario/riassunto

Mortgage credit derivatives are a risky business, especially of late. Written by an expert author team of UBS practitioners-Laurie Goodman, Shumin Li, Douglas Lucas, and Thomas Zimmerman-along with Frank Fabozzi of Yale University, Subprime Mortgage Credit Derivatives covers state-of-the-art instruments and strategies for managing a portfolio of mortgage credits in today's volatile climate.Divided into four parts, this book addresses a variety of important topics, including mortgage credit (non-agency, first and second lien), mortgage securitizations (alternate structures and su

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2. Record Nr.	UNINA9910973740303321
Autore	Scales Len <1961->
Titolo	The shaping of German identity : authority and crisis, 1245-1414 // Len Scales
Pubbl/distr/stampa	Cambridge : , : Cambridge University Press, , 2012
ISBN	1-107-22441-1 1-139-36543-6 1-280-64726-4 9786613633316 1-139-37794-9 1-139-37508-3 0-511-98016-7 1-139-37651-9 1-139-37109-6 1-139-37937-2
Descrizione fisica	1 online resource (xvi, 619 pages) : digital, PDF file(s)
Classificazione	HIS010000
Disciplina	943/.02
Soggetti	National characteristics, German - History - To 1500 Nationalism - Germany - History - To 1500 Political culture - Germany - History - To 1500 Monarchy - Germany - History - To 1500 Crises - Germany - History - To 1500 Germany Politics and government 1273-1517 Germany History 1273-1517 Germany Relations Holy Roman Empire Holy Roman Empire Relations Germany
Lingua di pubblicazione	Inglese
Formato	Materiale a stampa
Livello bibliografico	Monografia
Note generali	Title from publisher's bibliographic system (viewed on 05 Oct 2015).
Nota di bibliografia	Includes bibliographical references and index.
Nota di contenuto	Introduction: German questions -- Modern history: inventing the medieval German nation -- Ruled out: monarchy, government and 'state' in Germany -- Realm of imagination: communicating power after the Hohenstaufen -- Shades of a kingdom: in search of a German

political community -- The matter of Rome: universalising political identities -- Roman empire, German nation: the German imperial tradition -- Trojans, Giants and other Germans: peoplehoods forgotten, remembered and relocated -- Rome's Barbarians: accounting for the Germans -- East: applying identities -- Being German (I): place and name -- Being German (II): language and locality -- Conclusion: Endings and beginnings.

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## Sommario/riassunto

German identity began to take shape in the late Middle Ages during a period of political weakness and fragmentation for the Holy Roman Empire, the monarchy under which most Germans lived. Between the thirteenth and fifteenth centuries, the idea that there existed a single German people, with its own lands, language and character, became increasingly widespread, as was expressed in written works of the period. This book - the first on its subject in any language - poses a challenge to some dominant assumptions of current historical scholarship: that early European nation-making inevitably took place within the developing structures of the institutional state; and that, in the absence of such structural growth, the idea of a German nation was uniquely, radically and fatally retarded. In recounting the formation of German identity in the late Middle Ages, this book offers an important new perspective both on German history and on European nation-making.

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