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Altri autori (Persone)	FabozziFrank J ChoudhryMoorad
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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 CHAPTER 9 Trust and Agency Services in the Debt Capital Markets PART TWO Asset-Backed Securities; CHAPTER 10 European Credit Card ABS; CHAPTER 11 European Auto and Consumer Loan ABS; CHAPTER 12 European Public Sector Securitisations; CHAPTER 13 Italian Lease-Backed Securities; CHAPTER 14 European Mezzanine Loan Securitisations; CHAPTER 15 Stock Securitisations; CHAPTER 16 Rating Trade Receivables Transactions; CHAPTER 17 Moody's Approach to Analysing Consumer Loan Securitisations; CHAPTER 18 Nonperforming Loan Securitisation and Moody's Rating Methodology PART THREE Whole Business Securitisation CHAPTER 19 Whole Business Securitisation; CHAPTER 20 Principles for Analysing Corporate Securitisations; CHAPTER 21 Balancing Cash Flow Predictability and

Debt Capacity in Corporate Securitisations; CHAPTER 22 Credit Analysis of Whole Business Securitisations; CHAPTER 23 Securitisation of UK Pubs; PART FOUR Mortgage-Backed Securities; CHAPTER 24 European Residential Mortgage-Backed Securities; CHAPTER 25 Italian Residential Mortgage-Backed Securities; CHAPTER 26 European Commercial Mortgage-Backed Securities; CHAPTER 27 Rating Approach to European CMBS
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
INDEX

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