

Subprime Mortgage Credit Derivatives Frank J Fabozzi Series By Laurie S Goodman Shumin Li Douglas J Lucas Thomas A Zimmerman Frank J Fabozzi

"Synopsis 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 subprime triggers), credit default swaps on mortgage securities (ABX, cash synthetic relationships, CDO credit default swaps), and much more. In addition, the authors outline the origins of the subprime crisis, showing how during the 2004-2006 period, as housing became less affordable, origination standards were stretched - and when home price appreciation then turned to home price depreciation, defaults and delinquencies rose across the board. The recent growth in subprime lending, along with a number of other industry factors, has made the demand for timely knowledge and solutions greater than ever before, and this guide contains the information financial professionals need to succeed in this challenging field. Klappentext Subprime mortgage bonds and ABS CDOs have become the biggest credit and risk management failure in history. Their story is one of how a small, inconsequential part of the mortgage market grew into a monster large enough to shake the very foundations of the U.S. financial system. It is a story with some elements that are old and some that are new, and it is a story that is far from over. In the meantime, analysts and investors are left wondering about how the \$700 billion of outstanding subprime securities should be valued.Â Written by an expert team of practitioners from UBS-the world's largest wealth manager and a top tier investment banking and securities firm-and Frank Fabozzi of Yale University, Subprime Mortgage Credit Derivatives offers readers the best strategies and risk management tools for dealing with today's growing and currently volatile subprime mortgage credit derivatives market. The authors examine the factors that determine default and prepayment risk, and in the process outline the origins of the current subprime crisis. They look at how the three forms of subprime mortgage risk-cash, single name ABCDS, and the ABX-differ and what drives their relative spreads. And they examine the salient features of the excess spread/overcollateralization structure used on most subprime securities since 1998, showing how even a small change in the prepayment rate or default rate can cause a major shift in cash flows, which in turn can have a major impact on valuations.Â Explaining how an understanding of ISDA CDO CDS documentation is critical, the authors dissect this document into its working parts and explain each-sorting out the five credit problems the documentation recognizes can happen to a CDO and the two consequences for which the documentation provides. They also provide a simple model that will prove useful in predicting which lower quality bonds will write down and when the write-downs will happen.Â For all those who want to go long or short these derivatives-as well as understand more about the market pricing of cash underlyings-Subprime Mortgage Credit Derivatives will prove to be an invaluable resource. 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