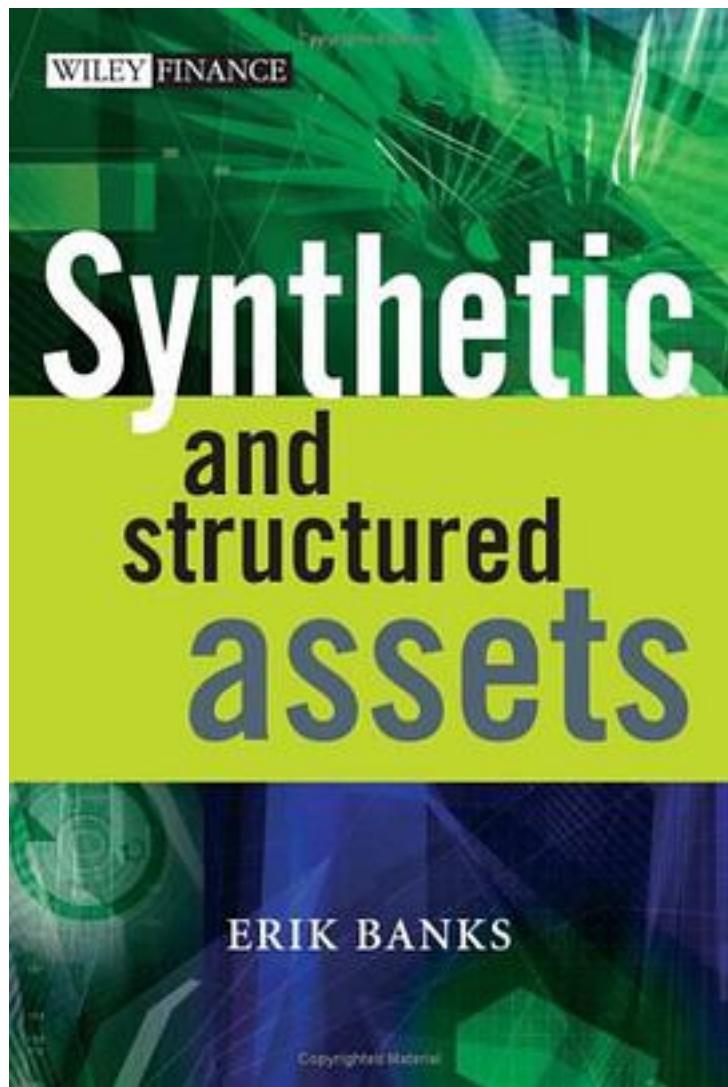


Synthetic and Structured Assets



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著者:Banks, E.

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Organized along product lines, the book will analyze many of the original classes of structured assets, including mortgage- and asset-backed securities and strips, as well as the newest structured and synthetic instruments, including exchange-traded funds, credit derivative-based collateralized debt obligations, total return swaps, contingent convertibles, and insurance-linked securities. Two introductory chapters will outline the scope of the market, key definitions, participant motivations/goals, economics of structuring and synthetic replication, and the central "building blocks" used in the creation of synthetic/structured assets (including on-balance sheet assets and liabilities, derivatives, shelf registration debt programs, private placements, trusts, and special purpose entities). Eight product chapters will then examine the main instruments of the marketplace: mortgage- and asset-backed securities, stripped/reconstituted government securities, collateralized debt obligations, structured notes, insurance-linked securities, exchange-traded funds, convertible bond variations, and derivatives/synthetic asset replication. Each product chapter will contain product descriptions, structural features (e.g., trading conventions, settlement), arbitrage/investment drivers, and various worked examples and diagrams that emphasize practical investment and risk applications; financial mathematics will be kept to a minimum. A concluding chapter will review the essential risk, legal, regulatory, and accounting features of synthetic and structured assets in the world's major markets.

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