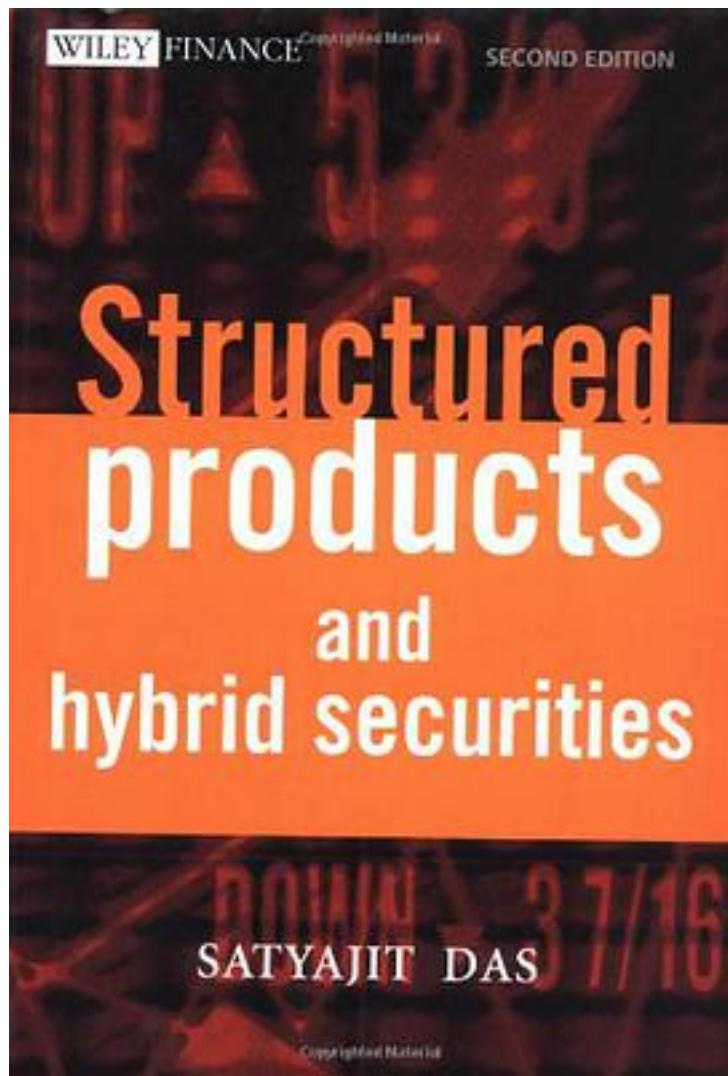


Structured Notes and Hybrid Securities



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This book is both a comprehensive introduction to the booming (\$200 billion) structured note market, and a practical reference on the mechanics of the structuring process. Readers get detailed coverage of all major types of structured notes across all types of assets. This updated and expanded Second Edition features increased or entirely new coverage of equity linked notes; convertible pricing; credit-linked notes; inflation linked securities; and CAT insurance linked bonds.

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Satyajit Das is an international specialist in the area of financial derivatives, risk management and capital markets. Since 1994, he has been a consultant to financial institutions and corporations on derivatives and financial products and risk management issues. Between 1988 and 1994, Das was the Treasurer of the TNT Group, an Australian based international transport and logistics company with responsibility for the Global Treasury function, including liquidity management, corporate finance, funding/ capital markets and financial risk management. Between 1977 and 1987, he worked in banking with the Commonwealth Bank of Australia, Citicorp Investment Bank and Merrill Lynch Capital Markets specializing in capital markets and risk management / derivative products.

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