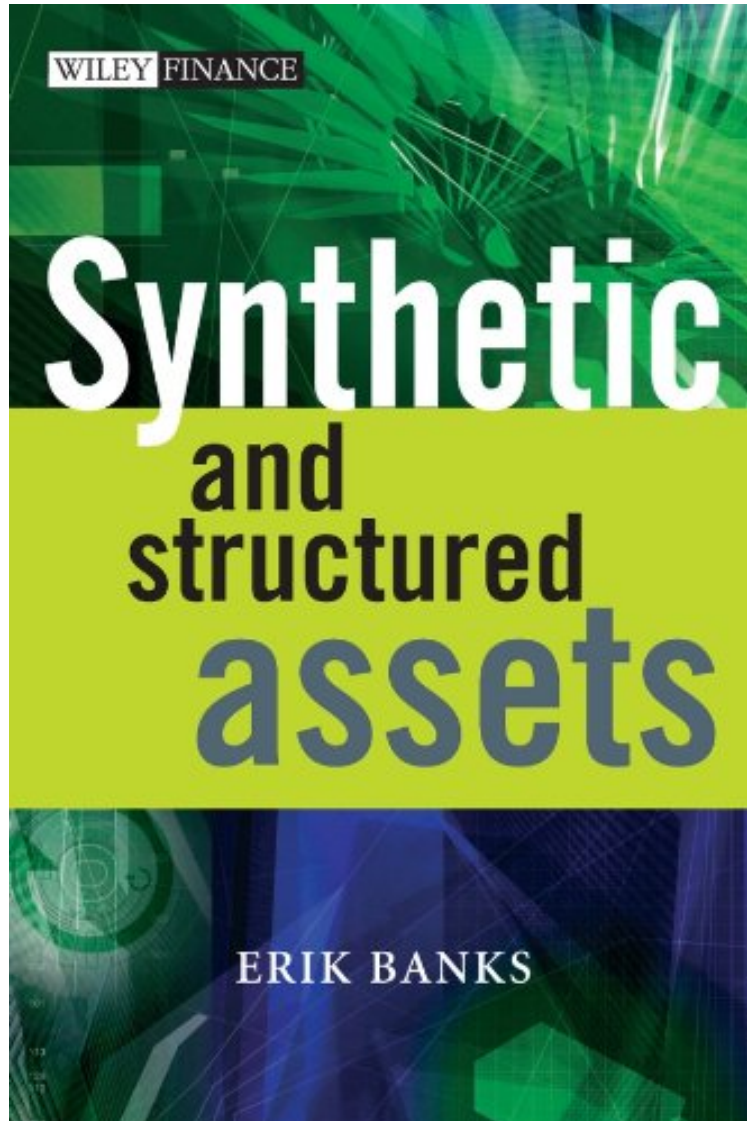


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Synthetic and Structured Assets (The Wiley Finance Series)

Erik Banks

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Erik Banks : Synthetic and Structured Assets (The Wiley Finance Series) before purchasing it in order to gauge whether or not it would be worth my time, and all praised Synthetic and Structured Assets (The Wiley Finance Series):

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.