

1. Record Nr.	UNISA996395565803316
Titolo	A Cunning plot to divide and destroy, the Parliament and the city of London [[electronic resource]] : Made knowne (at a common hall) by the Earle of Northumberland, Master Solliciter, and Sir Henry Vane. The design is fully discovered in the severall examinations and confessions, of Master Riley. Several examinations and confessions, of Sir Basill Brook. Severall examinations and confessions, of Master Violet. Proclamations from his Majesty. Letters from his Majesty. Letters from the Lord Digby. Letters from Colonell Read
Pubbl/distr/stampa	London, : Printed, and are to be sold by Peter Cole at his shop in Corn-Hill, right over against Popes-Head Ally neare the Royall Exchange, January 16. 1643. [i.e. 1644]
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Altri autori (Persone)	NorthumberlandAlgernon Percy, Earl of, <1602-1668.> VaneHenry, Sir, <1612?-1662.>
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Autore	Syz Juerg M
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Nota di contenuto	Property Derivatives; Contents; Preface; PART I INTRODUCTION TO PROPERTY DERIVATIVES; 1 A Finance View on the Real Estate Market; 1.1 Real Estate is Different from Other Asset Classes; 1.2 Limited Access to Real Estate Investments; 1.3 New Instruments needed; 2 Basic Derivative Instruments; 2.1 Forwards, Futures and Swaps; 2.2 Options; 3 Rationales for Property Derivatives; 3.1 Advantages and Disadvantages of Property Derivatives; 3.2 Finding a Suitable Real Estate Investment; 3.3 Usage of Property Derivatives; 4 Hurdles for Property Derivatives; 4.1 Creating a Benchmark 4.2 Education and Acceptance4.3 Heterogeneity and Lack of Replicability; 4.4 Regulation and Taxation; 4.5 Building Liquidity; 5 Experience in Property Derivatives; 5.1 United Kingdom; 5.2 United States; 5.3 Other Countries and Future Expectations; 5.4 Feedback Effects; 6 Underlying Indices; 6.1 Characteristics of Underlying Indices; 6.2 Appraisal-Based Indices; 6.3 Transaction-Based Indices; PART II PRICING, HEDGING AND RISK MANAGEMENT; 7 Index Dynamics; 7.1 Economic Dependencies and Cycles; 7.2 Bubbles, Peaks and

Downturns; 7.3 Degree of Randomness; 7.4 Dynamics of Appraisal-based Indices
7.5 Dynamics of Transaction-based Indices 7.6 Empirical Index Analysis; 7.7 Distribution of Index Returns; 8 The Property Spread; 8.1 Property Spread Observations; 8.2 The Role of Market Expectations; 8.3 Estimating the Property Spread; 9 Pricing Property Derivatives in Established Markets; 9.1 Forward Property Prices; 9.2 Pricing Options on Property Indices; 10 Measuring and Managing Risk; 10.1 Market Development and Liquidity; 10.2 Early and Mature Stages; 10.3 Property Value-at-Risk; 11 Decomposing a Property Index; 11.1 General Explanatory Factors; 11.2 Tradable Explanatory Factors
11.3 Example: The Halifax HPI12 Pricing and Hedging in Incomplete Markets; 12.1 Hedging Analysis; 12.2 Pricing without a Perfect Hedge; 12.3 Example: Hedging a Trading Portfolio; 12.4 Risk Transfer; PART III APPLICATIONS; 13 Range of Applications; 13.1 Professional Investors and Businesses; 13.2 The Private Housing Market; 14 Investing in Real Estate; 14.1 Properties of Property; 14.2 Property Derivatives and Indirect Investment Vehicles; 14.3 Investing in Real Estate with Property Derivatives; 15 Hedging Real Estate Exposure; 15.1 Short Hedge; 15.2 Long Hedge
15.3 Hedge Efficiency and Basis Risk 16 Management of Real Estate Portfolios; 16.1 Tactical Asset Allocation; 16.2 Generating Alpha; 16.3 Sector and Country Swaps; 17 Corporate Applications; 17.1 Selling Buildings Synthetically; 17.2 Acquisition Finance; 18 Indexed Building Savings; 18.1 Linking the Savings Plan to a House Price Index; 18.2 Engineering a Suitable Saving Plan; 19 Home Equity Insurance; 19.1 Index-Linked Mortgages; 19.2 Collateral Thinking; 19.3 Is an Index-Hedge Appropriate?; Appendix; Bibliography; Index

Sommario/riassunto

Property derivatives have the potential to revolutionize real estate - the last major asset class without a liquid derivatives market. The new instruments offer ease and flexibility in the management of property risk and return. Property funds, insurance companies, pension and life funds, speculators, hedge funds or any asset manager with a view on the real estate market can apply the new derivatives to hedge property risk, to invest synthetically in real estate, or for portfolio optimization. Moreover, developers, builders, home suppliers, occupiers, banks, mortgage lenders and governmental
