A. **PUBLICATIONS**


10. The Effect of Probabilistic and Stochastic Valuations versus a Deterministic Valuation of Securitized Senior Life Settlements on the Level of Liquidity Facility *Charles A. Stone*, Brooklyn College, CUNY; *Anne Zissu*, City Tech, CUNY and Polytechnic Institute of New York University (Journal of Structure Finance), in

The article e-collection explores the market of exotic and esoteric assets and bonds. They survived the crisis, continue to gain market share and considered liquid. Written by experts in the field, these articles are ideal for investors looking for the most current research prior to investing and current investors looking for new deals. Topics include film production securitization, life settlements and insurance risk CDOs.


16. Deathbonds and Life Settlements

Written by top practitioners and researchers in the life settlement industry, this premium collection of articles on life settlements (commonly known as death bonds) includes securitization, mortality risk and longevity risk:

**Delta Hedging IO Securities Backed by Senior Life Settlements**
*Charles A. Stone*, Brooklyn College; *Anne Zissu*, Temple University
*THE JOURNAL OF STRUCTURED FINANCE*

**The Return on a Pool of Senior Life Settlements**
*Charles A. Stone*, Brooklyn College; *Anne Zissu*, Temple University
*THE JOURNAL OF STRUCTURED FINANCE*


26. Investing in Infrastructure Funds: Potential Alternative to Traditional Investment Classes: A major life settlement securitization that has attracted sovereign wealth funds, and growing interest from pension funds in longevity swaps is underscoring this sector as a legitimate alternative asset class. While life settlement structures and longevity derivatives have long been touted as an emerging asset class for investors, it has been a rocky road. Capital constraints and a lack of underlying high-quality life insurance policies have made it tricky for some Street firms to stay in the game. But, this e-collection of exclusive news articles from our sister publication Derivatives Week, as well as current research from Institutional Investor’s journals, gives you the latest perspectives – and challenges – in this interesting market. Papers re-printed in this collection:

**Delta Hedging IO Securities Backed by Senior Life Settlements**

*Charles A. Stone*, Brooklyn College; *Anne Zissu*, CityTech and The Polytechnic Institute of New York, *The Journal of Structured Finance*.

**Using Life Extension-Duration and Life Extension-Convexity to Value Senior Life Settlement Contracts**
Senior Life Settlements Contracts
Maximize Returns with Catastrophe Bonds, Life Settlements, and Other Insurance-Linked Securities

In recent years, catastrophe bonds, life settlements and other insurance-linked securities have emerged as an important new asset class for investors looking to diversify their portfolio and take advantage of a non-correlated asset. The article collection not only provides you with the latest strategies, solutions and risks on the crucial issues facing this market, but also gives you a chance to get a first-look as to what issues are on the horizon - making you a better investor in this exciting asset class. Papers re-printed in this collection:

**Delta Hedging IO Securities Backed by Senior Life Settlements**


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