

The Handbook Of Convertible Bonds Pricing Strategies And Risk Management

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The Handbook Of Convertible Bonds

The Handbook of Convertible Bonds is a comprehensive guide to the pricing and risk management of this highly profitable asset class in a post credit crunch setting. Part I introduces the convertibles market, covering the impact that the 2008 credit crunch has had on the markets.

The Handbook of Convertible Bonds: Pricing, Strategies and ...

This is a complete guide to the pricing and risk management of convertible bond portfolios. Convertible bonds can be complex because they have both equity and debt like features and new market entrants will usually find that they have either a knowledge of fixed income mathematics or of equity derivatives and therefore have no idea how to incorporate credit and equity together into their existing pricing tools.

The Handbook of Convertible Bonds: Pricing, Strategies and ...

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The Handbook of Convertible Bonds | Wiley Online Books

"The Handbook of Convertible Bonds covers the important market and analytical aspects of the CB business. This is an essential reference work that delivers both breadth of subject matter and depth of detail." - Paul Wilmott, mathematician, author, cheesemaker --This text refers to an out of print or unavailable edition of this title.

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This book is a very detailed and accessible review of the convertible bond market. The author presents the asset class from a practitioner point of view with real world examples without forgetting the academic/quant theoretical pricing approach at the same time. A must read for whoever works in the convertible bonds space.

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The Handbook of Convertible Bonds: Pricing, Strategies and ...

Describes a unique, quantitative approach to hybrid valuation and risk management that uses new structural and multi-factor models Provides strategies for the full range of hybrid asset classes, including convertible bonds, preferreds, trust preferreds, contingent convertibles, bonds labeled additional Tier 1, and more Offers an expert review of current regulatory climate regarding hybrids, globally, and explores likely political developments and their potential impact on the hybrid market ...

The Handbook of Hybrid Securities: Convertible Bonds, CoCo ...

This is a complete guide to the pricing and risk management of convertible bond portfolios. Convertible bonds can be complex because they have both equity and debt like features and new market entrants will usually find that they have either a knowledge of fixed income mathematics or of equity derivatives and therefore have no idea how to incorporate credit and equity together into their existing pricing tools.

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The Handbook of Hybrid Securities: Convertible Bonds, CoCo ...

The handbook is an essential addition for those venturing into the intricate details of pricing and risk managing the complexities of cross risks related to structured bidirectional, mandatory or voluntary, contingent conversions between credit and equity. A must have volume earning a superlative recommendation."

The Handbook of Hybrid Securities: Convertible Bonds, CoCo ...

The standard convertible bond comes with a broad mix of features such as calls, puts, and resets. This categorization is driven by the delta of the convertible bond and the distance of the convertible from the embedded bond floor. The prospectus of the convertible bond describes at length the specifications of the issue.

Convertible Bonds Market - The Handbook of Convertible ...

Convertible bonds can be complex because they have both equity and debt like features and new market entrants will usually find that they have either a knowledge of fixed income mathematics or of equity derivatives and therefore have no idea how to incorporate credit and equity together

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The Handbook of Convertible Bonds Pricing, Strategies and Risk Management Jan De Spiegeleer and Wim Schoutens A John Wiley and Sons, Ltd., Publication iii. P1: TIX fm JWBK645-Schoutens July 14, 2014 7:7 Printer: Yet to come This edition first published 2011 C 2011 John Wiley & Sons, Ltd

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The Handbook of Convertible Bonds | This is a complete guide to the pricing and risk management of convertible bond portfolios. Convertible bonds

can be complex because they have both equity and debt like features and new market entrants will usually find that they have either a knowledge of fixed income mathematics or of equity derivatives and therefore have no idea how to incorporate credit and equity together into their existing pricing tools. Part I of the book covers the impact that the ...

The Handbook of Convertible Bonds : Pricing, Strategies ...

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A traditional convertible bond can be considered as a fixed income instrument. It has a face value, a limited maturity where the face value will be paid back and has a regular annual or semi-annual coupon. The issuer can halt the life of the bond by calling the bond, but in some cases the bond is puttable.

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