

The Handbook Of Convertible Bonds Pricing Strategies And Risk Management

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The Handbook Of Convertible Bonds

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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

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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 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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Convertible Bonds Market - The Handbook of Convertible ...

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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 ...

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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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