

Valuing a Bond with an Embedded Option Using the Binomial Model

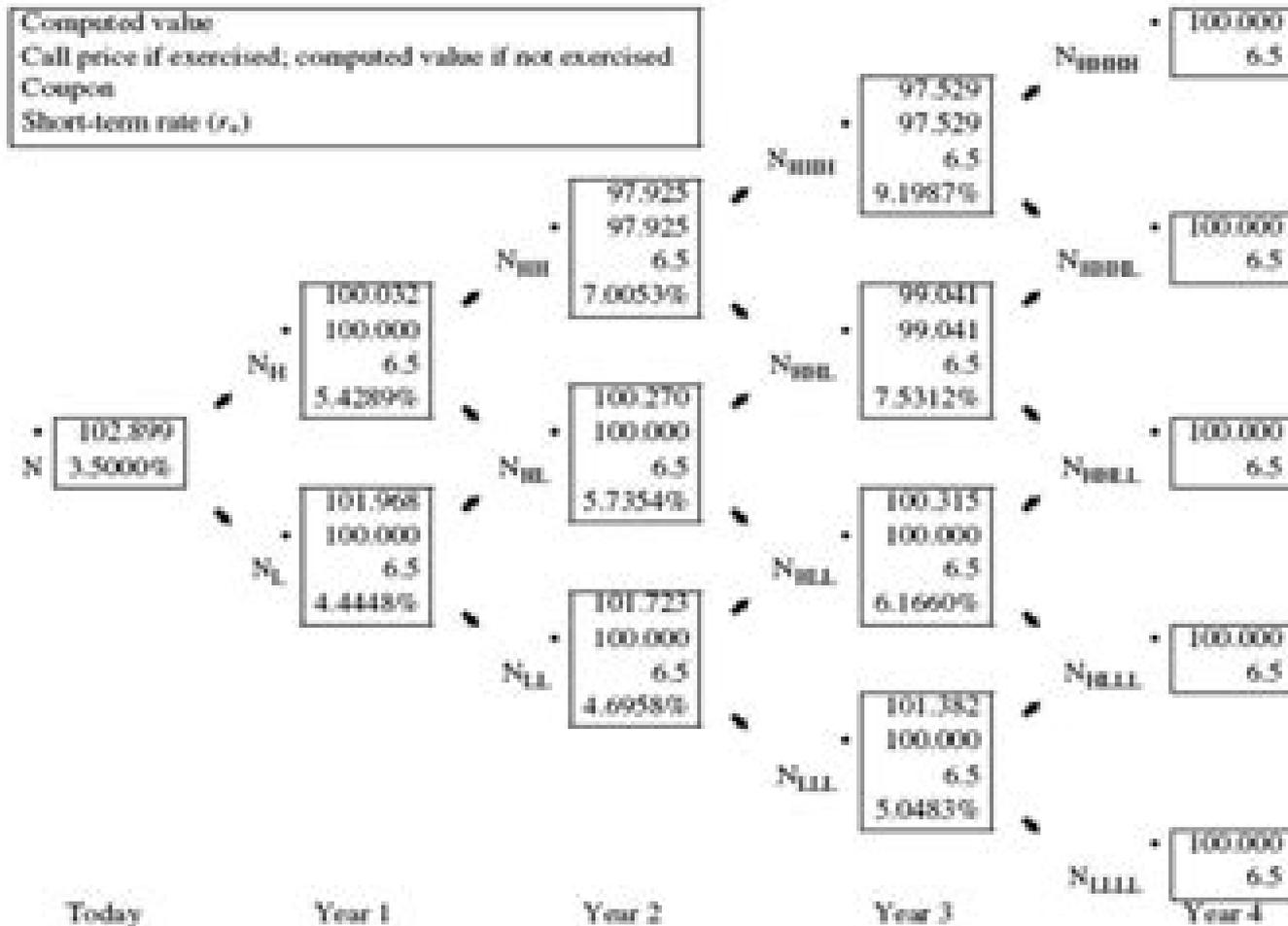


EXHIBIT 8 Valuing a Callable Bond with Four Years to Maturity, a Coupon Rate of 6.5%, and Callable in One Year at 100 (10% Volatility Assumed)

Binomial Tree Model For Convertible Bond Pricing Within

RS Peters



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