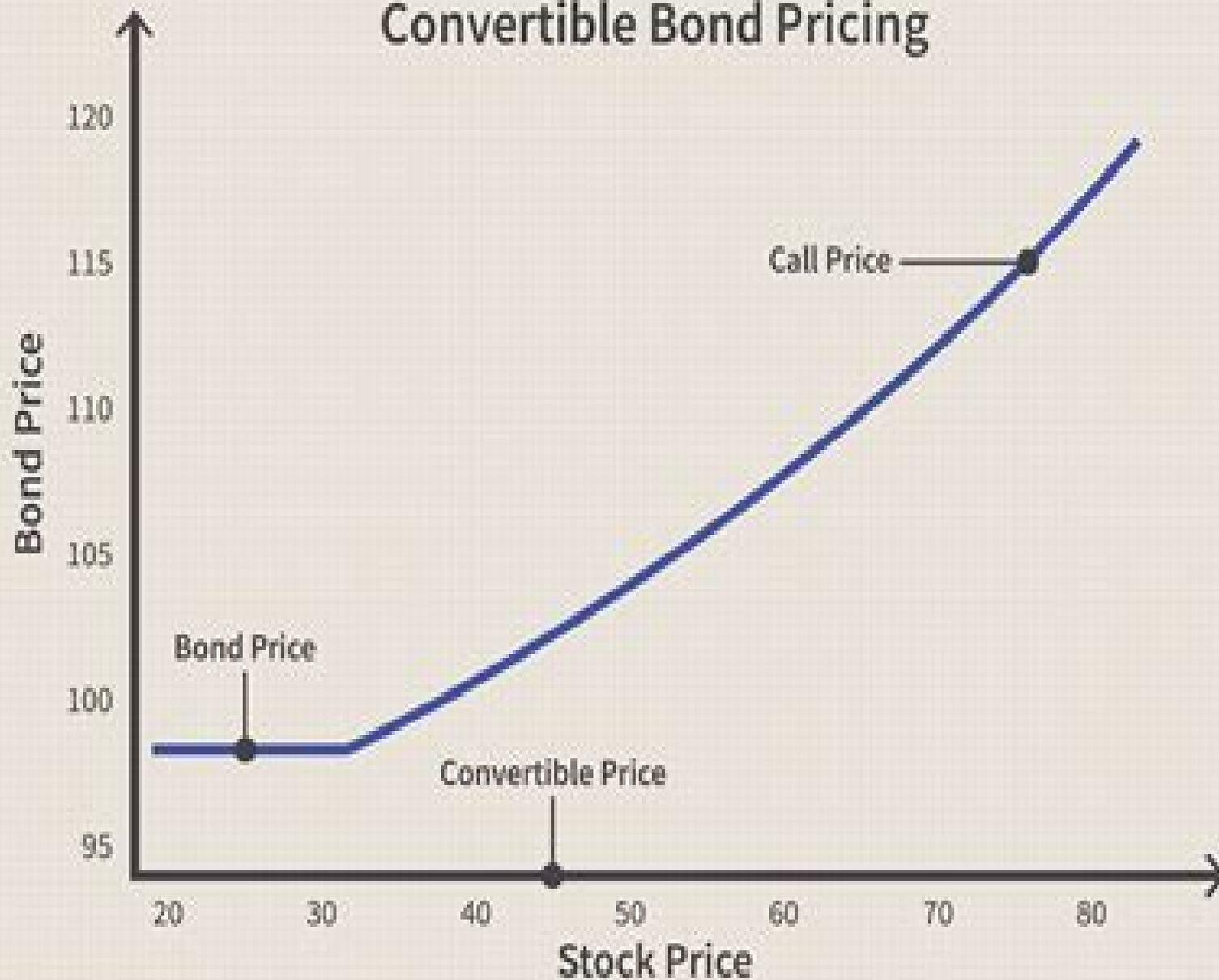


# Convertible Bond Pricing



# Barclays Capital Convertible Bonds A Technical Introduction

**Lingsheng Yao**



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**The Journal of Computational Finance** ,2002 **Equity Hybrid Derivatives** Marcus Overhaus, Ana Bermudez, Hans Buehler, Andrew Ferraris, Christopher Jordinson, Aziz Lamnour, 2007-02-02 Take an in depth look at equity hybrid derivatives Written by the quantitative research team of Deutsche Bank the world leader in innovative equity derivative transactions this book presents leading edge thinking in modeling valuing and hedging for this market which is increasingly used for investment by hedge funds You ll gain a balanced integrated presentation of theory and practice with an emphasis on understanding new techniques for analyzing volatility and credit derivative transactions linked to equity In every instance theory is illustrated along with practical application Marcus Overhaus PhD is Managing Director and Global Head of Quantitative Research and Equity Structuring Ana Bermudez PhD is an Associate in Global Quantitative Research Hans Buehler PhD is a Vice President in Global Quantitative Research Andrew Ferraris DPhil is a Managing Director in Global Quantitative Research Christopher Jordinson PhD is a Vice President in Global Quantitative Research Aziz Lamnour DEA is a Vice President in Global Quantitative Research All are associated with Deutsche Bank AG London

**The Handbook of Hybrid Securities** Jan De Spiegeleer, Wim Schoutens, Cynthia Van Hulle, 2014-08-06 Introducing a revolutionary new quantitative approach to hybrid securities valuation and risk management To an equity trader they are shares For the trader at the fixed income desk they are bonds after all they pay coupons so what s the problem They are hybrid securities Neither equity nor debt they possess characteristics of both and carry unique risks that cannot be ignored but are often woefully misunderstood The first and only book of its kind The Handbook of Hybrid Securities dispels the many myths and misconceptions about hybrid securities and arms you with a quantitative practical approach to dealing with them from a valuation and risk management point of view 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 most up to date in depth book on the subject this is a valuable working resource for traders analysts and risk managers and a indispensable reference for regulators

*Practical Issues Arising from the Introduction of the Euro* ,1998 SEC Docket United States. Securities and Exchange Commission, 2009

**An Introduction to Repo Markets** Moorad Choudhry, 2011-01-31 The Repo markets have grown dramatically in the past few years because of the need to hedge short

positions in the capital and derivatives markets Virtually all major currency markets in the world now have an established repo market the facility is also increasingly being used in developing currency markets as well This book is a practical introduction that focuses on the instruments applications and risk management techniques essential for this rapidly evolving market Fully updated to reflect the changes in these markets the book also includes worked examples and case studies and new sections on basket and structured finance repo Moody's Bank and Finance Manual ,1990 **Far Eastern Economic Review** ,2000 **Stock Exchange Official Yearbook, 1991-1992** ,1992 The New Palgrave Dictionary of Money & Finance: F-M Peter Newman,Murray Milgate,John Eatwell,1992 **Risk** ,1994-07 **The International Stock Exchange Official Yearbook** ,1990 **Doing Business in South Africa** Barclays National Bank,1978 **Annual Index** ,1985 **Directory of Harvard Business School Cases and Related Course Materials** ,1986 *The Times Index* ,1992 Indexes the Times Sunday times and magazine Times literary supplement Times educational supplement Times educational supplement Scotland and the Times higher education supplement *The Economist* ,1990 **Beerman's Financial Year Book of Southern Africa** ,1960 Incorporating the Handbook of public companies of Rhodesia Zambia and Malawi 1965 1972 The Value Line Investment Survey ,2006

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