



Pricing Convertible Bonds

Kevin B. Connolly

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The Convertible Bonds (CB) market is growing all the time. To date, over one trillion dollars worth of CBs are in circulation. Corporations are finding this source of fund-raising more and more attractive. And for different reasons, the buyers are finding CBs increasingly attractive investment vehicles.

There are few works on the subject of pricing convertible bonds. Most books discussing derivative products cover all details of pricing futures and options in minute detail. Convertible bonds and warrants are usually mentioned as an after thought in the latter chapters. This is the first book to address the very complex issue of pricing convertible bonds.

Kevin Connolly, Researcher of complex volatility trading for Refco Overseas Ltd. and Lecturer at City University Business School and London Guildhall University, has put together an excellent treatment of pricing convertible bonds, delving into topics such as:

- * Returns distributions and associated descriptive statistics
- * Modeling the share price process
- * The basic convertible bond model
- * Introducing the complications
- * Convertible bond sensitivities
- * Using equity warrant models to price CBs
- * Refix clauses

Fund managers, hedge players/traders, undergraduates and postgraduates will find this book invaluable. Easy to understand software on Microsoft Excel spreadsheets is also supplied.

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Marjorie Cook:

Spent a free the perfect time to be fun activity to perform! A lot of people spent their spare time with their family, or all their friends. Usually they accomplishing activity like watching television, likely to beach, or picnic from the park. They actually doing same thing every week. Do you feel it? Do you wish to something different to fill your own free time/ holiday? Could possibly be reading a book could be option to fill your totally free time/ holiday. The first thing you ask may be what kinds of e-book that you should read. If you want to attempt look for book, may be the publication untitled Pricing Convertible Bonds can be excellent book to read. May be it may be best activity to you.

Perla Baxter:

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