Convertible Bond Valuation and Pricing - Marc A. Shivers 2003

The Handbook of Hybrid Securities - Jan De Spiegeleer 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 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.

The International Handbook of Corporate Finance - Brian J. Terry 1997 · Essential reading and reference for students and professionals of corporate finance · Remarkable breadth of coverage including the latest innovations. The International Handbook of Corporate Finance is unique in that it provides a comprehensive coverage of a breadth of subjects from the established basic principles to the latest innovations. This book will be invaluable to students, but will also give experienced professionals a useful reference for keeping abreast of a rapidly changing environment.

The International Handbook of Shipping Finance - Manolis G. Kavussanos 2016-11-10 The International Handbook of Shipping Finance is a one-stop resource, offering comprehensive reference to theory and practice in the area of shipping finance. In the multibillion dollar international shipping industry, it is important to understand the various issues involved in the finance of the sector. This involves the identification and evaluation of the alternative sources of capital available for financing the ships, including the appraisal and budgeting of shipping investment projects; legal and insurance aspects of ship finance; the financial analysis and modelling of investment projects; mergers and acquisitions; and the commercial and market risk management issues involved. Edited by two leading academics in this area, and with contributions from 25 prominent market practitioners and academics over 16 chapters, this Handbook covers shipping finance and banking, maritime financial management and investments. As such, it includes: shipping markets; asset backed finance; shipbuilding finance; debt finance; public and private equity and debt markets; structured finance; legal aspects and key clauses of ship mortgages; marine insurance; mechanisms for handling defaulted loans; investment appraisal and capital budgeting; financial analysis and investment modelling;
business risk management and freight derivatives; and mergers and acquisitions. Thus, the Handbook offers a rigorous understanding of the different aspects of modern shipping finance and maritime financial management and investments, the various characteristics of the available products, the capital needs and requirements, and a clear view on the different financial management strategies through a series of practical examples and applications. Technical where appropriate, but grounded in market reality, this is a "must-have" reference for anyone involved in shipping finance, from bank practitioners and commodity trading houses, to shipbrokers, lawyers and insurance houses as well as to university students studying shipping finance. Table of Contents Preface by Editors Manolis Kavussanos, Professor, Director, MSc in International Shipping, Finance and Management, Athens University of Economics and Business, Greece Ilias Visvikis, Professor, Director Executive Education and Professional Development, World Maritime University, Sweden Chapter 1: Shipping Markets and their Economic Drivers Jan-Henrik Huebner, Head of Shipping Advisory, DNV GL, Germany Chapter 2: Asset Risk Assessment, Analysis and Forecasting in Asset Backed Finance Henriette Brent Petersen, Head of Shipping & Offshore Research, DVB Bank SE, The Netherlands Chapter 3: Overview of Ship Finance Fotis Giannakoulis, Research Vice President, Morgan Stanley, USA Chapter 4: Shipbuilding Finance Charles Cushing, C.R. Cushing & Co. Inc., USA Chapter 5: Debt Financing in Shipping George Paleokrassas, Partner, Watson, Farley & Williams, Greece Chapter 6: Public Debt Markets for Shipping Basil Karatzas, Founder & CEO, Karatzas Marine Advisors & Co., USA Chapter 7: Public and Private Equity Markets Jeffrey Pribor, Global Head, Maritime Investment Banking, Jefferies LLC, USA Chapter 8: Structured Finance in Shipping Ioannis Alexopoulos, Director, Shipping Financier, Eurofin Group, Greece Nikos Stratis, Managing Director of Augustea Group, UK Chapter 9: Key Clauses of a Shipping Loan Agreement Kyriakos Spoullos, Solicitor, Norton Rose Fulbright, Greece Chapter 10: Legal Aspects of Ship Mortgages Simon Norton, Lecturer, Cardiff Business School, UK Chapter 11: Reasons and Mechanics of Handling Defaulted Shipping Loans and Methods of Recovery Dimitris Anagnostopoulos, Board Member & Director, Aegean Baltic Bank, Greece Philippos Tsamanis, VP - Head of Shipping, Aegean Baltic Bank, Greece Chapter 12: Marine Insurance Marc Huybrechts, Professor, University of Antwerp, Belgium Theodora Nikaki, Associate Professor, Swansea University, UK Chapter 13: Maritime Investment Appraisal and Budgeting Wolfgang Drobetz, Professor, University of Hamburg, Germany Stefan Albertijn, CEO, HAMANT Beratungs-und Investitions GmbH, Germany Chapter 14: Financial Analysis and Modelling of Ship Investments Lars Patterson, Shipping Investment Analyst, Pacomarine Limited, UK Chapter 15: Maritime Business Risk Management Manolis Kavussanos, Professor, Director, MSc in International Shipping, Finance and Management, Athens University of Economics and Business, Greece Ilias Visvikis, Professor, Director Executive Education and Professional Development, World Maritime University, Sweden Chapter 16: Mergers and Acquisitions in Shipping George Alexandridis, Associate Professor, ICMA Centre, University of Reading, UK Manish Singh, Group Director - Strategy and M&A, V. Group Limited, UK KPMG International Handbook of Financial Instruments and Transactions - Arun Kumar Sarwal 1989 The International Handbook of Corporate and Personal Taxes - Nexia International 1992 Concise guide to the rules governing the taxation of companies and individuals in each of the world’s major trading nations. Each chapter covers a single country and includes information on: company tax, personal tax, other taxes and income subject to tax, withholding tax rates, dividends, interest and royalties. The Handbook of Convertible Bonds - Jan De Spiegeleer 2011-03-14 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 2008 credit crunch has had on the markets, it then shows how to build up a convertible bond and introduces the reader to the traditional convertible vocabulary of yield to put, premium, conversion ratio, delta, gamma, vega and parity. The market of stock borrowing and lending will also be covered in detail. Using an intuitive approach based on the Jensen inequality, the authors will also show the advantages of using a hybrid to add value - pre
2008, many investors labelled convertible bonds as 'investing with no downside', there are of course plenty of 2008 examples to prove that they were wrong. The authors then go onto give a complete explanation of the different features that can be embedded in convertible bond. Part II shows readers how to price convertibles. It covers the different parameters used in valuation models: credit spreads, volatility, interest rates and borrow fees and Maturity. Part III covers investment strategies for equity, fixed income and hedge fund investors and includes dynamic hedging and convertible arbitrage. Part IV explains the all important risk management part of the process in detail. This is a highly practical book, all products priced are real world examples and numerical examples are not limited to hypothetical convertibles. It is a must read for anyone wanting to safely get into this highly liquid, high return market.

Encyclopedia of Business Information Sources-James Woy 2003 Each updated edition identifies nearly 35,000 live, print and electronic sources of information listed under more than 1,100 alphabetically arranged subjects--industries and business concepts and practices. Edited by business information expert James Woy.

The International Handbook on Innovation-Larisa V. Shavinina 2003 "Most comprehensive and authoritative account available of what innovation is, how it is measured, how it is developed, how it is managed, and how it affects individuals, corporations, societies and the world as a whole." - cover.

Routledge Handbook of Banking and Finance in Asia-Ulrich Volz 2018-10-26 The Routledge Handbook of Banking and Finance in Asia brings together leading scholars, policymakers, and practitioners to provide a comprehensive and cutting-edge guide to Asia’s financial institutions, markets, and systems. Part I provides a country-by-country overview of banking and finance in East, Southeast, and South Asia, including examples from China, Japan, Hong Kong, India, and Singapore. Part II contains thematic chapters, covering topics such as commercial banking, development banking, infrastructure finance, stock markets, insurance, and sovereign wealth funds. It also includes examinations of banking regulation and supervision, and analyses of macroprudential regulation, capital flow management measures, and monetary policy. Finally, it provides new insights into topical issues such as SME, green, and Islamic finance. This handbook is an essential resource for scholars and students of Asian economics and finance and for professionals working in financial markets in Asia.

Handbook of Corporate Equity Derivatives and Equity Capital Markets-Juan Ramirez 2011-09-07 Equity strategies are closely guarded secrets and as such, there is very little written about how investors and corporate can utilise equity vehicles as part of their growth strategies. In this much-needed book, industry expert Juan Ramiraz guides readers through the whole range of equity derivative instruments, showing how they can be applied to a range of equity capital market situations, including hedging, yield enhancement and disposal of strategic stakes, mergers and acquisitions, stock options plan hedging, equity financings, share buybacks and other transactions on treasury shares, bank regulatory capital arbitrage and tax driven situations. The book includes case studies to highlight how equity derivative strategies have been used in real-life situations.

The Handbook of International Financial Terms-Peter Moles 1997-03-06 This Handbook aims to be the most comprehensive and up to date reference book available to those who are involved or could be involved in the world of finance. The financial world has a capacity for ingenious innovation and this extends to the often bewildering array and use of terms. Here you can find out what a Circus, a Firewall, an Amazon Bond, a Clean Float, a Cocktail Swap, a Butterfly, a Streaker, a Straddle and a Strangle are. As well as defining terms, the book also shows how they are used differently in different markets and countries. It also has numerous examples showing clearly the use of particular calculations and instruments; and provides details of major markets, acronyms and currencies. Reflecting the development of global financial markets this Handbook will have broad appeal around the world. It will be a reliable guide for practitioners, and those in the related professions of accounting, law and management. At the same time it will be an invaluable companion for advanced students of finance, accounting and business.
The Routledge International Handbook of Financialization-Philip Mader 2020-01-29 Financialization has become the go-to term for scholars grappling with the growth of finance. This Handbook offers the first comprehensive survey of the scholarship on financialization, connecting finance with changes in politics, technology, culture, society and the economy. It takes stock of the diverse avenues of research that comprise financialization studies and the contributions they have made to understanding the changes in contemporary societies driven by the rise of finance. The chapters chart the field’s evolution from research describing and critiquing the manifestations of financialization towards scholarship that pinpoints the driving forces, mechanisms and boundaries of financialization. Written for researchers and students not only in economics but from across the social sciences and the humanities, this book offers a decidedly global and pluri-disciplinary view on financialization for those who are looking to understand the changing face of finance and its consequences.

International Handbook of Management-Karl E. Ettinger 1965

The Oxford Handbook of Private Equity-Douglas Cumming 2012-03-22 The term private equity typically includes investments in venture capital or growth investment, as well as late stage, mezzanine, turnaround (distressed), and buyout investments. It typically refers to the asset class of equity securities in companies that are not publicly traded on a stock exchange. However, private equity funds do in fact make investments in publicly held companies, and some private equity funds are even publicly listed. Chapters in this book cover both private and public company investments, as well as private and publicly listed private equity funds. This Handbook provides a comprehensive picture of the issues surrounding the structure, governance, and performance of private equity. It comprises contributions from 41 authors based in 14 different countries. The book is organized into seven parts, the first of which covers the topics pertaining to the structure of private equity funds. Part II deals with the performance and governance of leveraged buyouts. Part III analyzes club deals in private equity, otherwise referred to as syndicated investments with multiple investors per investeees. Part IV provides analyses of the real effects of private equity. Part V considers the financial effects of private equity. Part VI provides analyzes of listed private equity. Finally, Part VII provides international perspectives on private equity.

Pricing Convertible Bonds-Kevin B. Connolly 1998-10-15 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.


The Business Review- 2009
Handbook on Securities Statistics: International Monetary Fund 2009-11-15 Several high-level international groups urged development of methodological standards for securities statistics. In response, the Bank for International Settlements (BIS), the European Central Bank (ECB), and the International Monetary Fund (IMF) jointly developed the Handbook on Securities Statistics. The Handbook is the first publication that deals exclusively with the conceptual framework for the compilation and presentation of relevant, coherent, and internationally comparable securities statistics. Part I of the Handbook covers debt securities issues. Other parts are under development and cover issues of other types of securities and securities holdings.

Corporate Affiliate Handbook: National Association of State Treasurers 1992

International Finance and Accounting Handbook: Frederick D. S. Choi 2003-10-31 The International Accounting and Finance Handbook is an excellent reference for assisting those with interests or responsibilities concerning the international dimensions of accounting, reporting, and control and finance. It provides the tools for managers who need to come to grips with the differences in accounting principles, financial disclosure, and auditing practices in the worldwide finance and accounting arena. * Provides an overview of international accounting and finance issues * Contributors are from Big-5 firms, top legal and finance firms, and well-known academics * Author is a leading academic expert in international accounting and finance with a great deal of practical consulting experience * Shows important trends in international finance and accounting * Provides practical examples and case studies

KPMG International Handbook of Financial Instruments and Transactions: Arun Kumar Sarwal 1989

Routledge Handbook of Major Events in Economic History: Randall E. Parker 2013-02-11 The Handbook of Major Events in Economic History aims to introduce readers to the important macroeconomic events of the past two hundred years. The chapters endeavor to explain what went on and why during the most significant economic epochs of the nineteenth, twentieth, and early twenty-first centuries and how where we are today fits in this historical timeline. Its short chapters reflect the most up-to-date research and are written by well-known economists who are authorities on their subjects. The Handbook of Major Events in Economic History was written with the intent of presenting the professional consensus in explaining the economics driving these historical events.

Contingent Convertible Bonds, Corporate Hybrid Securities and Preferred Shares: Marcin Liberadzki 2019-07-12 This book is a comprehensive guide to the new generation of hybrid securities: subordinated and perpetual bonds with deferrable coupon first issued around 2003, and the youngest member of the hybrids family named CoCos (contingent convertibles) being a product of Basel III or European Union CRD IV regime (2014). Contingent capital constitutes a contractual recapitalization mechanism for troubled financial institutions. An increasing number of European banks have issued CoCo bonds in order to bolster their capital ratios. Following the EU pattern, CoCos issues have become increasingly popular within banks in Asia and the Pacific. The EU regulatory treatment of the contingent convertibles issued by banks and insurers together with bank bail-in instruments is at the forefront of the book. Furthermore, the book provides an overview of hybrids pricing and risk assessment approach and covers the non-voting preferred stocks as another hybrids class.

Journal of BANKING & FINANCE: 2003

Forthcoming Books: Rose Arny 2000

Handbook of Hedge Funds: François-Serge Lhabitant 2011-03-23 A comprehensive guide to the burgeoning hedge fund industry intended as a comprehensive reference for investors and fund and portfolio managers.
Handbook of Hedge Funds combines new material with updated information from Francois-Serge L’habitant’s two other successful hedge fund books. This book features up-to-date regulatory and historical information, new case studies and trade examples, detailed analyses of investment strategies, discussions of hedge fund indices and databases, and tips on portfolio construction. Francois-Serge L’habitant (Geneva, Switzerland) is the Head of Investment Research at Kedge Capital. He is Professor of Finance at the University of Lausanne and at EDHEC Business School, as well as the author of five books, including Hedge Funds: Quantitative Insights (0-470-85667-X) and Hedge Funds: Myths & Limits (0-470-84477-9), both from Wiley.

Corporate Bond Markets-Moorad Choudhry 2011-12-14 Moorad continues to demonstrate his financial expertise, and shows us why he is one of the best-selling authors in our industry today. - Eric Subliskey, Vice President, Short-Term Fixed Income JPMorgan Securities inc., New York An invaluable reference work for anyone connected with the corporate debt markets, be they issuer, investor or trader. Dr Choudhry writes in his trademark accessible style and provides the reader with a wealth of data and insight on the latest market products and techniques. Highly-recommended. - Ketul Tanna, Assistant Vice President, Market Risk Management JPMorgan Chase Bank, London The Predominant fixed income author is back with this updated version of Corporate Bond Markets. A Comprehensive work on fixed income products and applications, this book is a valuable reference text and teaching tool. Why go anywhere else for bond market information? - Rod Pienaar, Research Partner YieldCurve.com

Book Review Index, a Master Cumulation, 1998-2002- 2003

Companies Handbook of the Stock Exchange of Singapore-Stock Exchange of Singapore 1994

The Handbook of Personal Wealth Management-Jonathan Reuvid 2006 This important guide, now fully updated for a second edition and once again endorsed by the Institute of Directors, has been written for high earners and wealthy individuals who are looking to maximise returns on their capital and protect their accumulated wealth. It offers authoritative and jargon-free advice to how to structure personal and business-related finances, as well as providing an accessible overview of current financial products. It includes details on strategies for sound wealth management, as well as offering a full examination of the available securities and financial products, including alternative investments and self-managed investments. It also reviews the more proactive alternatives of starting a business or becoming a business angel.

Chinese Stock Markets-Dongwei Su 2003-01-07 The exponential growth of China's stock markets in the past decade has attracted global attention from academics and practitioners. The practitioner's interest in Chinese markets stems from corporations; investors and financial institutions foresee substantial benefits from investing in China in the long run. However, the academic literature on the development of securities markets and reform of state enterprises in China is still in its infancy and fragmented. This handbook aims to bridge that gap by presenting a wide spectrum of research in the forefront of financial applications. It integrates theory and practice with state-of-the-art statistical techniques and provides numerous insights into the main challenges confronting Chinese markets in the new millennium. Contents: Development of Chinese Stock MarketsStructural and Institutional CharacteristicsRisk, Return and Regulation in Chinese Stock MarketsOwnership Restrictions and Foreign Shares DiscountExcess Volatility in Domestic Share MarketsThe Underpricing of Initial Public OfferingsCorporate Governance and Post-IPO FinancingAccounting Information and Stock PerformanceInternationalization of Chinese Stock MarketsAppendices:Securities LawSummary of P.R.C TaxesMajor Events in Chinese Stock Markets Readership: PhD and advanced MBA students, researchers, practitioners, and policymakers interested in emerging market issues. Keywords:

Handbook for Financial Decision Makers-John J. Hampton 1979
The Routledge Handbook of Financial Geography - Janelle Knox-Hayes 2020-12-14 This handbook is a comprehensive and up to date work of reference that offers a survey of the state of financial geography. With Brexit, a global recession triggered by the COVID-19 pandemic, as well as new financial technology threatening and promising to revolutionize finance, the map of the financial world is in a state of transformation, with major implications for development. With these developments in the background, this handbook builds on this unprecedented momentum and responds to these epochal challenges, offering a comprehensive guide to financial geography. Financial geography is concerned with the study of money and finance in space and time, and their impacts on economy, society and nature. The book consists of 29 chapters organized in six sections: theoretical perspectives on financial geography, financial assets and markets, investors, intermediation, regulation and governance, and finance, development and the environment. Each chapter provides a balanced overview of current knowledge, identifying issues and discussing relevant debates. Written in an analytical and engaging style by authors based on six continents from a wide range of disciplines, the work also offers reflections on where the research agenda is likely to advance in the future. The book’s key audience will primarily be students and researchers in geography, urban studies, global studies and planning, more or less familiar with financial geography, who seek access to a state-of-the art survey of this area. It will also be useful for students and researchers in other disciplines, such as finance and economics, history, sociology, anthropology, politics, business studies, environmental studies and other social sciences, who seek convenient access to financial geography as a new and relatively unfamiliar area. Finally, it will be a valuable resource for practitioners in the public and private sector, including business consultants and policy-makers, who look for alternative approaches to understanding money and finance.

The British National Bibliography - Arthur James Wells 2002

Encyclopedia of Business Information Sources - Linda D. Hall 2008 Each updated edition of this detailed resource identifies nearly 35,000 live, print and electronic sources of information listed under more than 1,100 alphabetically arranged subjects -- industries and business concepts and practices. Edited by business information expert James Woy.

Handbook of Corporate Finance - B. Espen Eckbo 2007-05-21 Judging by the sheer number of papers reviewed in this Handbook, the empirical analysis of firms’ financing and investment decisions—empirical corporate finance—has become a dominant field in financial economics. The growing interest in everything “corporate is fueled by a healthy combination of fundamental theoretical developments and recent widespread access to large transactional data bases. A less scientific—but nevertheless important—source of inspiration is a growing awareness of the important social implications of corporate behavior and governance. This Handbook takes stock of the main empirical findings to date across an unprecedented spectrum of corporate finance issues, ranging from econometric methodology, to raising capital and capital structure choice, and to managerial incentives and corporate investment behavior. The surveys are written by leading empirical researchers that remain active in their respective areas of interest. With few exceptions, the writing style makes the chapters accessible to industry practitioners. For doctoral students and seasoned academics, the surveys offer dense roadmaps into the empirical research landscape and provide suggestions for future work.

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