

Convertible Arbitrage

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minimize risk and maximize profits with convertible arbitrage convertible arbitrage involves purchasing a portfolio of convertible securities generally convertible bonds and hedging a portion of the equity risk by selling short the underlying common stock this increasingly popular strategy which is especially useful during times of market volatility allows individuals to increase their returns while decreasing their risks convertible arbitrage offers a thorough explanation of this unique investment strategy filled with in depth insights from an expert in the field this comprehensive guide explores a wide range of convertible topics readers will be introduced to a variety of models for convertible analysis the greeks as well as the full range of hedges including titled and leveraged hedges as well as swaps nontraditional hedges and option hedging they will also gain a firm understanding of alternative convertible structures the use of foreign

convertibles in hedging risk management at the portfolio level and trading and hedging risks convertible arbitrage eliminates any confusion by clearly differentiating convertible arbitrage strategy from other hedging techniques such as long short equity merger and acquisition arbitrage and fixed income arbitrage nick calamos naperville il oversees research and portfolio management for calamos asset management inc since 1983 his experience has centered on convertible securities investment he received his undergraduate degree in economics from southern illinois university and an ms in finance from northern illinois university

following fabozzi switzer gosselin and arshanapalli s and calamos s 2003 recent work on convertible arbitrage and the relatively small breadth of literature dealing with convertible arbitrage issues this thesis aims at simulating two convertible arbitrage strategies on a selected sample of 286 us bonds and 234 us bonds respectively implementing a self financing passive convertible arbitrage strategy and comparing it with a simple investment in each bond returns 22 percent over the spot investment sorting according to different bond characteristics fixed coupon bonds issues less than 150 million bonds with conversion ratios of 11 6 23 shares and companies with market capitalization of 10 5 billion and more are the best performers implementing a dynamic rebalancing strategy with daily weekly and monthly rebalancing frequencies as well as rebalancing based on moves in the underlying stock prices of 1 3 and 5 percent the weekly rebalancing frequency produces the best returns while a trigger of 1 percent is ideal if trigger rebalancing is to be implemented by applying different volume based transaction costs on the dynamic rebalancing strategies the trigger based rebalancing strategies are the most affected with reduction of returns in the magnitude of 7 77 percent

we examine the extent to which excess returns from convertible arbitrage represent positive returns to managers to exploiting pricing inefficiencies versus compensation for exposure to systematic risk factors initial empirical tests show that when we exclude liquidity risk as a factor a good portion of abnormal returns to convertible bond strategies appears to be driven both by overpricing of the underlying equity and apparent underpricing of convertible bonds however when we include the effects of liquidity abnormal returns to convertible bond arbitrage essentially disappear and only remain localized in convertible debt trading closer to the issuance date

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