



**Universität
Zürich^{UZH}**

Master – Thesis

Performance Attribution of a Convertible Bond Portfolio

Department of Banking and Finance

Prof. Dr. Erich Walter Farkas

Robert Huitema

Petar Ilic

Luchswiesenstrasse 172

8051 Zürich

Matr. - Nr.: 06-713-663

E-Mail: Petar.Ilic@uzh.ch

In collaboration with:

Dr. Beat Niederhauser, CFA

Vice President, Credit Suisse AG

E-Mail: Beat.Niederhauser@credit-suisse.com

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