

Chapter 16 Managing Bond Portfolios

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Chapter 16 Managing Bond Portfolios - Tamkang University

Chapter 16 - Managing Bond Portfolios 3. Ceteris paribus, the duration of a bond is negatively correlated with the bond's Duration is negatively correlated with coupon rate and yield to maturity. Difficulty: Moderate 4.

Chapter 16: Managing Bond Portfolios at University of ...

Chapter 16 Managing Bond Portfolios 361 4. The "modified duration" used by practitioners is equal to the Macaulay duration 5. Given the time to maturity, the duration of a zero-coupon bond is higher when the discount rate is A) higher.

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CHAPTER 16: MANAGING BOND PORTFOLIOS

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chapter 16 managing bond portfolios chapter 16 managing bond portfolios multiple choice questions 1. the duration of bond is function

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of the bond's a. coupon

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Chapter 16 Managing Bond Portfolios Answer Key Multiple Choice Questions 1. The duration of a bond is a function of the bond's A. coupon rate. B. yield to maturity. C. time to maturity. D. All of these are correct. E. None of these is correct.

Chap016 - Chapter 16 Managing Bond Portfolios Multiple ...

Chapter 16 Managing Bond Portfolios 4. The "modified duration" used by practitioners is equal to the Macaulay duration 5. Given the time to maturity, the duration of a zero-coupon bond is higher when the discount rate is A) higher.

Chapter 16 - Chapter 16 Managing Bond Portfolios Multiple ...

chapter 16 test bank static student: multiple choice questions the duration of bond is function of the coupon rate. yield to maturity. time to maturity. all of. ... Duration is important in bond portfolio management because; I) it can be used in immunization strategies. II) it provides a gauge of the effective average maturity of the portfolio. ...

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Chapter 16: Managing Bond Portfolios; Maribel S. • 29 cards. bond price decrease when . yield rise . t/f: decreases in yields have bigger impacts on price than increases in yields of equal magnitude . true . prices of long term bonds tend to be more/less sensitive to interest rate changes than prices of short term bonds ...

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Chapter 16 Managing Bond Portfolios 4. The "modified duration" used by practitioners is equal to the Macaulay duration 5. Given the time to maturity, the duration of a zero-coupon bond is higher when the discount rate is A) higher.

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CHAPTER 16: MANAGING BOND PORTFOLIOS 16-1 CHAPTER 16: MANAGING BOND PORTFOLIOS PROBLEM SETS 1. While it is true that short-term rates are more volatile than long-term rates, the longer duration of the

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CHAPTER 16: MANAGING BOND PORTFOLIOS 1. The percentage change in the bond ' s price is: ... In fact, at very low interest rates, the

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bond exhibits negative convexity. 16-2 . 7. In each case, choose the longer-duration bond in order to benefit from a rate decrease. a. The Aaa-rated bond will have the lower yield to maturity and therefore the

CHAPTER 16: MANAGING BOND PORTFOLIOS

chapter 16: managing bond portfolios problem sets the percentage change in the price or decline. bonds are sensitive to interest rate changes bond sensitivity

Chap016 - Chapter 16 Managing Bond Portfolios Chapter 16 ...

CHAPTER 16: MANAGING BOND PORTFOLIOS Solutions to Suggested Problems 2. Duration can be thought of as a weighted average of the maturities of the cash flows paid to holders of the perpetuity, where the weight for each cash flow is equal to the present value of that cash flow divided by the total present value of all cash flows. For cash flows in the

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Chapter 16 - Managing Bond Portfolios 16-1 CHAPTER 16: MANAGING BOND PORTFOLIOS PROBLEM SETS 1. While it is true that short-term rates are more volatile than long-term rates, the longer duration of the longer-term bonds makes their prices and their rates of return more volatile. The higher duration magnifies the sensitivity to interest-rate changes.

Solution manual chapter 16 + 24 Investment Management ...

Managing Bond Portfolios Chapter 16. Change in Bond Price as a Function of Change in Yield to Maturity Inverse relationship between price and yield. An increase in a bond ' s yield to maturity results in a smaller price decline than the gain associated with a decrease in yield. Long-term bonds tend to be more price

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