Chapter 16 Managing Bond Portfolios.pdf


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Chapter 16 - Managing Bond Portfolios 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.

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Sat, 15 Sep 2018 04:46:00 GMT

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