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# Chapter 16

## Managing Bond Portfolios

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that short-term rates are more volatile than long-term rates, the longer duration of the CHAPTER 16: MANAGING BOND PORTFOLIOS Start studying Chapter 16 - Managing Bond Portfolios. Learn vocabulary, terms, and more with flashcards, games, and other study tools. ... the duration of a bond is negatively correlated with the bond's. ... If a bond portfolio manager believes Chapter 16 - Managing Bond Portfolios Flashcards | Quizlet 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.

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. 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

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 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 priceChapter 16 Managing Bond Portfolios CHAPTER 16: MANAGING BOND PORTFOLIOS 1. The percentage change in the bond's price is: ... In fact, at very low interest rates, the 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 theCHAPTER 16: MANAGING BOND PORTFOLIOSChapter 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. ...Chapter 16 Test Bank - Investment and Portfolio Selection ...Study BKM Chapter 16 - Managing Bond Portfolios flashcards

from Ying Yuan's SFU class online, or in Brainscape's iPhone or Android app. Learn faster with spaced repetition. BKM Chapter 16 - Managing Bond Portfolios Flashcards by ...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 ...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. 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. 278345389-fins2624-online-question-bank-ch-16 - Chapter 16 ...chapter 16 managing bond portfolios chapter 16 managing bond portfolios multiple choice questions 1. the duration of bond is function of the bond's a. coupon Chapter 16 - Solution manual

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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.

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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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study tools. ... the  
duration of a bond is  
negatively correlated  
with the bond's. ... If a  
bond portfolio manager  
believes

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problem sets the  
percentage change in  
the price or decline.  
bonds are sensitive to  
interest rate changes  
bond sensitivity

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

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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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their rates of return  
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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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PORTFOLIOS**

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:  
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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 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.  
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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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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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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 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.

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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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