Assignment 10

Due Date: 2020-11-03, 23:59:59

1. What are the key features of a bond? In what are they typically issued?

2. What is the yield curve? How is it typically constructed?

3. What is the risk premium? How is it typically measured?

4. What is the credit spread? How is it typically measured?

5. What is the duration of a bond? How is it typically calculated?

6. What is the convexity of a bond? How is it typically calculated?

7. What is the price elasticity of a bond? How is it typically calculated?

8. What is the default risk of a bond? How is it typically measured?

9. What is the liquidity of a bond? How is it typically measured?

10. What is the tax liability on bond interest? How is it typically calculated?