Bonds A Step by Step Analysis with Excel (Chapter 1, Pricing and Return; Chapter 2, Bond Price Volatility: Duration and Convexity)

Guillermo L. Dumrauf

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Chapter One describes how to price a bond and calculate the different measures of return working with real bond examples and Excel spreadsheets. Beginning with hypothetical examples, we then work with a real bond, describing a step by step procedure to design the cash flow in a spreadsheet, compute the yield to maturity and other measures of return, according to the bond indenture. After reading this chapter, you will be able to:

1. Design the cash flow for a particular investment amount
2. Price a real bond and calculate its yield to maturity, using an Excel spreadsheet.
3. Calculate the total return for an investment horizon.
4. Perform a sensitivity analysis of price, yield and total return.

Chapter Two describes in detail two measurements to estimate the volatility of a bond price: duration and convexity. After reading this chapter you will be able to:

1. Understand clearly the price-yield relationship of an option-free bond.
2. Calculate the duration, modified duration and convexity for real bonds using Excel spreadsheets.
3. Understand why duration is a measure of a bond´s price sensitivity to yield changes.
4. Understand the limitations of using duration as a measure of price volatility and how the duration estimation can be adjusted for a bond´s convexity.

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