

# Introduction to Bond Valuation

(Text reference: Chapter 5 (Sections 5.1-5.3, Appendix))

## Topics

- types of bonds
- valuation of bonds
- yield to maturity
- term structure of interest rates
- more about forward rates

## Types of Bonds

- a *bond* is a form of debt (i.e. a contractual liability; basically just a certificate showing that a borrower promises to repay interest and principal on specified dates)
- issued by both governments and corporations
- example: the Government of Canada issued a bond with a face value of \$1,000 in June 2002 which matures in June 2022. The stated annual interest rate is 8%:
  - the *face value* is \$1,000 (a.k.a. the *principal* or *par value*)
  - the annual *coupon* is \$80
  - the *coupon rate* is 8%
  - the *time to maturity* is 20 years
  - the *maturity date* is June 1, 2022

# Introduction To Bond Valuation Types Of Bonds

**TD Snyder**



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