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Question 8 of 8

Pathwise valuation using a binomial interest rate framework with four time steps most likely estimates a bond's value based on

Case Scenario

- A the highest probability interest rate path.
- B equal probability weighting of each interest rate path.
- C equal probability weighting of the cash flows at each node at Time t .

Submit

Case Scenario

Mason Quark manages a proprietary trading desk at a multinational financial institution. Quark directs Jenna Moon, CFA, an analyst at the firm, to evaluate the US market for profitable trading opportunities. Moon collects the US par bond rates shown in Exhibit 1:

Exhibit 1: US Benchmark Par Curve Bonds	
Maturity (years)	YTM
1	1.50%
2	2.00%
3	2.50%

During a discussion of bond valuation in the current market environment, Moon describes the following approaches to the arbitrage-free valuation of a coupon bond:

- Approach 1:** Value the bond as a portfolio of zero-coupon bonds that replicates the bond's cash flows.
- Approach 2:** Value the bond as the sum of the individual cash flows' present values, discounting each cash flow by the spot rate with a matching term.
- Approach 3:** Value the bond as the sum of the individual cash flows' present values, discounting each cash flow by the YTM of a benchmark bond with the same time to maturity as

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