Measuring and Communicating Interest Rate Risk : DV01 & Convexity in UK Bond Markets

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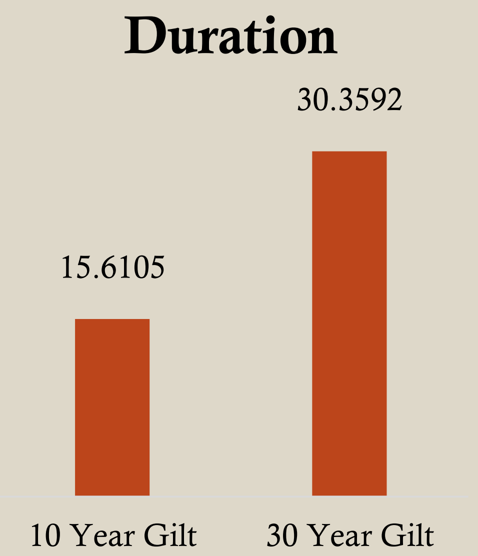

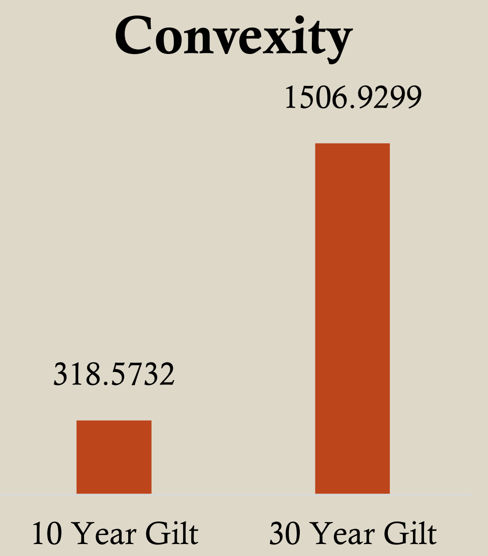

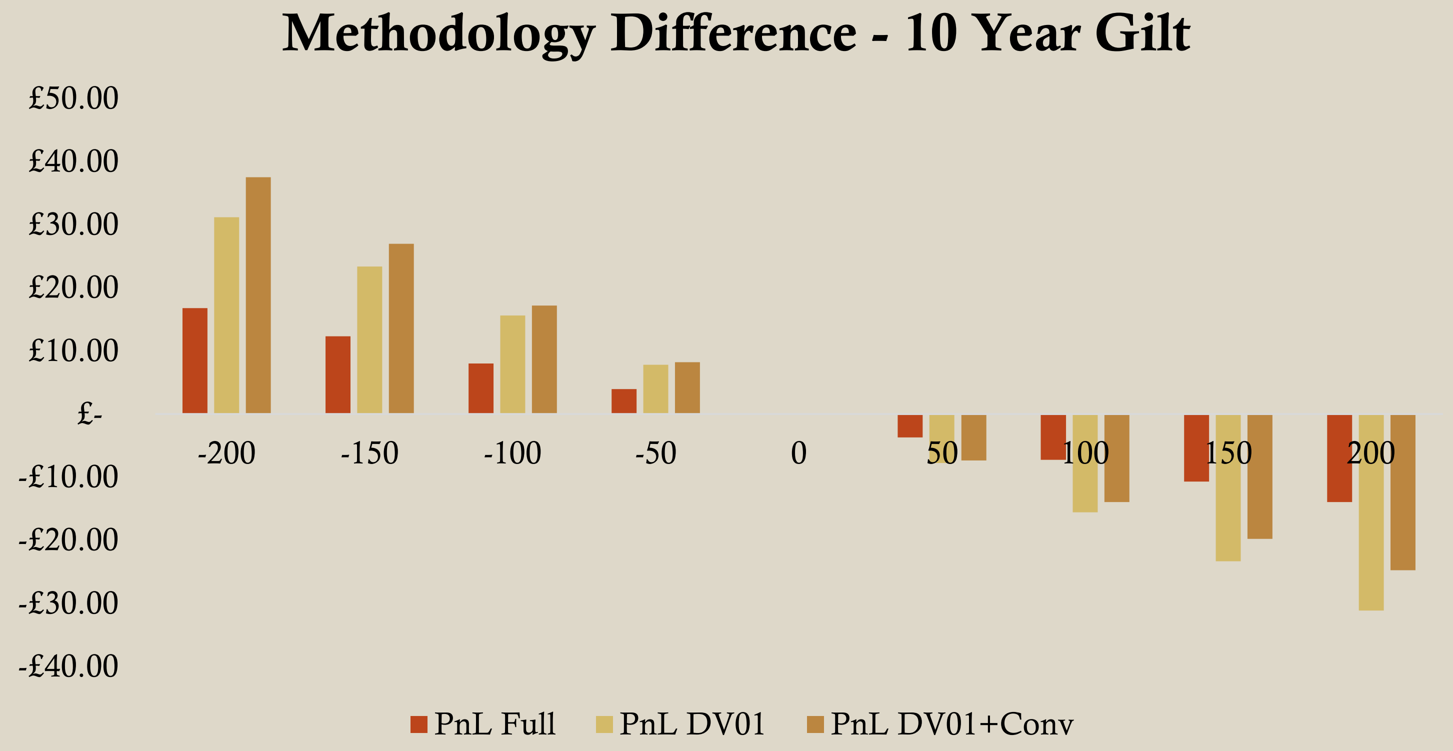

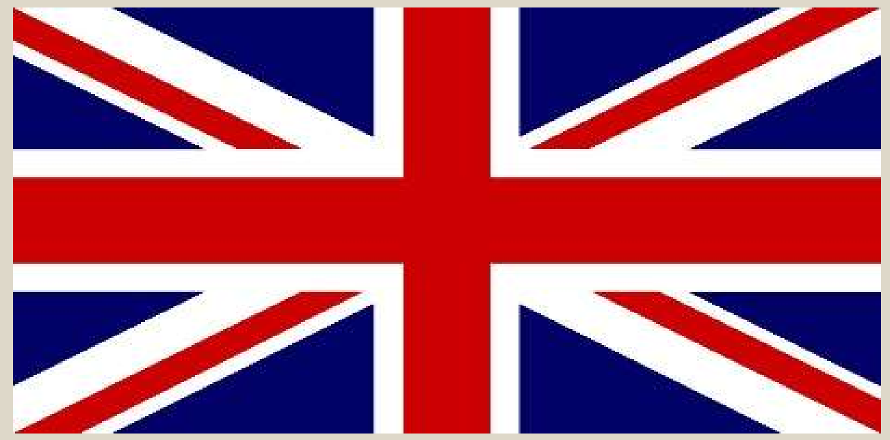

Bond Maturity (Years)	Yield
1	3.77%
3	3.80%
5	3.96%
10	4.52%
15	4.92%
20	5.16%
30	5.27%
50	4.74%