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Then: $(w \times 5) + [(1 - w) \times 20] = 8.7255$

? $w = 0.7516$ The investment in the

5-year zero is equal to: $0.7516 \times$

$\$41,968 = \$31,543$ The investment in

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the 20-year zeros is equal to: $0.2484 \times$
 $\$41,968 = \$10,425$ These are the
present or market values of each
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