

Nominal	10000					
ytm	0.08	0.09	0.07			
cupoun	0.1					
T	5 years					
	years	1	2	3	4	5
CF		1000	1000	1000	1000	11000
DCF		925.9259	857.3388	793.8322	735.0299	7486.415167
n*DCF		925.9259	1714.678	2381.497	2940.119	37432.07584
P		10798.54				
nP		45394.3				
Mac.Durati		4.203743	years			
Mod.Durat		3.892355	%			
DollarDura		420.3176	\$			

delta ytm	Approximation
a) + 1 %	10378.22
b) - 1 %	11218.86

	years	1	2	3	4	5
plus 1%	CF	1000	1000	1000	1000	11000
	DCF	917.4312	841.68	772.1835	708.4252	7149.245249
	n*DCF	917.4312	1683.36	2316.55	2833.701	35746.22625
	P	10388.97				

	years	1	2	3	4	5
minus 1%	CF	1000	1000	1000	1000	11000
	DCF	934.5794	873.4387	816.2979	762.8952	7842.847974
	n*DCF	934.5794	1746.877	2448.894	3051.581	39214.23987
	P	11230.06				

T=100years\

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4.545947871