

N 10000
 c 0.07
 ytm 0.08
 T 5 years

ytm** 0.09

| t | 1 | 2 | 3 | 4 | 5 |
|-------------|---------------|----------|----------|----------|---------|
| CF | 700 | 700 | 700 | 700 | 10700 |
| dCF | 648.1481 | 600.1372 | 555.6826 | 514.5209 | 7282.24 |
| P | 9600.729 | | | | |
| duration: | | | | | |
| | 648.1481 | 1200.274 | 1667.048 | 2058.084 | 36411.2 |
| | 41984.75 | | | | |
| D (years) | 4.37308 years | | | | |
| Modif.dura | 4.049148 % | | | | |
| \$ duration | 388.7477 | | | | |

suma annui
 2794.897
 6805.832
 9600.729

aprox. P

p* 9211.981

| t | 1 | 2 | 3 | 4 | 5 |
|-----|----------|---------|----------|----------|----------|
| CF | 700 | 700 | 700 | 700 | 10700 |
| dCF | 642.2018 | 589.176 | 540.5284 | 495.8976 | 6954.266 |
| P | 9222.07 | | | | |

Zero bond

N 150000
 T 6
 ytm 0.06

P_0 105744.1

N 130000
 P_m 98000
 T 4

ytm: 0.073197

ities