

N 100000000 \$
 ytm 0.055 pa.
 c 0.078 pa.
 T 7 let

t	1	2	3	4	5	6
CF	7800000	7800000	7800000	7800000	7800000	7800000
dcf	7393364.929	7007929	6642587	6296291	5968048	5656917
P	113,070,824.37					
	113,070,824.37					

vypocet durace

t*dcf	7393364.929	14015858	19927760	25185162	29840240	33941505
suma	649043705.3					
Macaulay durace	5.740151882 let					
Mod.durace	5.440902258 %					
\$durace	6152073.036					

ytm* 0.045

t	1	2	3	4	5	6
CF	7800000	7800000	7800000	7800000	7800000	7800000
dcf	7464114.833	7142694	6835114	6540778	6259118	5989587
P	119,445,913.10					

odhad zmeny ceny

p* 119,222,897.41

N 250000000 \$
 ytm 0.06 pa.
 c 0.1 pa.
 T 120 let
 P ?

PV_coupon 416283767.1
 PV_Nomin: 229739.7673
 P 416,513,506.82

7

107800000

74105688

518739816

7

107800000

79214508