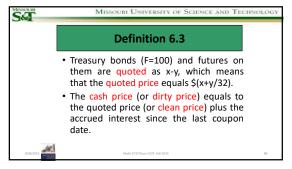


94 95 96

Example 6.2 (continued)

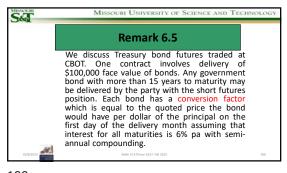
(b) For a corporate bond with the same data as in (a), answer the same question.

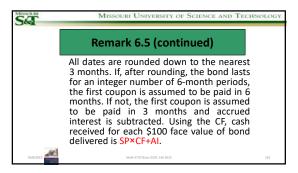


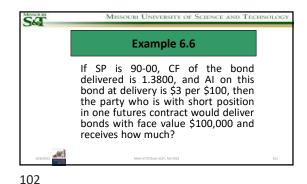
Example 6.4

Find the cash price of an 11% coupon Treasury bond with F=100,000 maturing on July 10, 2028 with a quote of 95-16 on March 5, 2023.

97 98 99





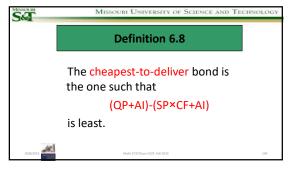


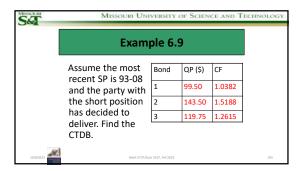
100 101

Example 6.7

(a) Find the CF of a 10% coupon bond with 20 years and 2 months to maturity.

(b) Find the CF of an 8% coupon bond with 18 years and 4 months to maturity.





103 104 105

