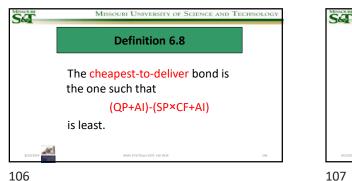


MISSOURI UNIVERSITY OF SCIENCE AND TECHNOLOGY Example 6.7 (a) Find the CF of a 10% coupon bond with 20 years and 2 months to maturity. (b) Find the CF of an 8% coupon bond with 18 years and 4 months to maturity. MISSOURI UNIVERSITY OF SCIENCE AND TECHNOLOGY 105



	Example 6.9				
	Assume the most recent SP is 93-08	Bond	QP (\$)	CF	
	and the party with	1	99.50	1.0382	
	the short position	2	143.50	1.5188	
	has decided to	3	119.75	1.2615	
	deliver. Find the CTDB.				
9/25/2024	Math 5737/Kcon 5337, full 2024				107

