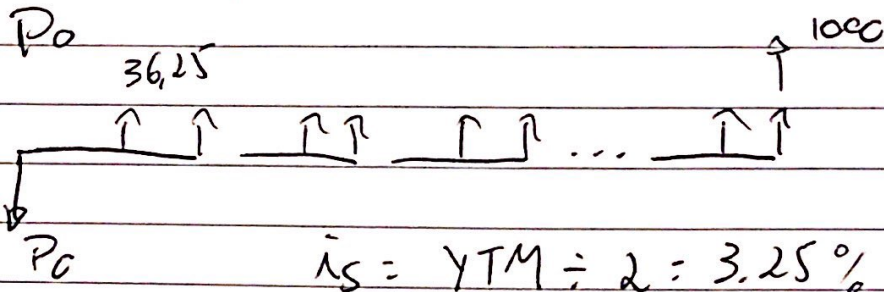


* 2020, AF II, Prova 1 ✓

1) Coupon: 7,25%, rate semestral

n: 10 a, 20 s

YTM: 6,5%



a) $P_0 = 1054,52$ 1000 FV
36,25 PMT
20 n
3,25 i
PV = 1054,52

b) $i_s = 3,625 \times 2 = 7,25 (= YTM)$

YTM = Coupon = 7,25% $\therefore P_0 = 1000$ (par)

2)
a) $-30 \div 1000 = -0,03$
 $36,25 \div 1000 = +0,03625$
 $0,00625$
 $0,625\%$

b) $r = \frac{(1 + 0,625\%)^2}{(1 + 2\%)^{1/2}} - 1 = -0,366\%$

c) 970 CHS PV
36,25 PMT
19 n
1000 FV
i 3,85 $\times 2 = 7,7\%$ (YTM)