* RWJL, Cap. 8, Ex. 1 ✓

Obs.: vamos usar o padrão norte-america-no, no qual as taxas (YTM e cupom, quando houver) são anuais, mas aplicadas semestral-mente, de forma proporcional.

a) 1000 Cupom = Zero

$$P_0 = \frac{1000}{\left(1 + \frac{YTM}{2}\right)^n} = \frac{1000}{\left(1 + \frac{0{,}05}{2}\right)^{30}} = 476{,}74$$

b) $$P_0 = \frac{1000}{\left(1 + \frac{0{,}1}{2}\right)^{30}} = 231{,}38$$

c) $$P_0 = \frac{1000}{\left(1 + \frac{0{,}15}{2}\right)^{30}} = 114{,}22$$

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