DZ Primjer 65. - kuponska obveznica

$i = 10\%$
$N = 100$
$t = 8$
$\left.\begin{matrix} \\ \\ \end{matrix}\right\} lt = 10$

TEČAJ = 80

$kb = ?$

$$TEČAJ = \frac{B_0}{N} \cdot 100$$

$$80 = \frac{B_0}{100} \cdot 100$$

$$B_0 = 80$$

$y_1 = kb_1 = 14\%$ $\quad x_1 = B_{01} = 10 \cdot 4,639 + 100 \cdot 0,351 = 81,49$

$x = B_0 = 80$

$y_2 = kb_2 = 15\%$ $\quad x_2 = B_{02} = 10 \cdot 4,487 + 100 \cdot 0,327 = 77,57$

$$y(kb) = y_1 + \frac{y_2 - y_1}{x_2 - x_1}(x - x_1)$$

$$y(kb) = 14 + \frac{15 - 14}{77,57 - 81,49}(80 - 81,49)$$

$$y(kb) = 14,38\%$$

DZ Primjer 66 - kuponska obveznica

$N = 10\,000$
$t = 15$
$lt = 950$
$k_F = 7\%$
TEČAJ = 106

a) $B_0 = ?$

$$TEČAJ = \frac{B_0}{N} \cdot 100$$

$$106 = \frac{B_0}{10\,000} \cdot 100$$

$$B_0 = 10\,600$$