

nominal
kupon
ytm0
ytm1
ytm2

1000							
0.07	roky	1	2	3	4	5	6
0.08	CF	70	70	70	70	70	1070
0.09	DCF	64.81481	60.01372	55.56826	51.45209	47.64082	674.2815
0.07	P0	953.7712					
	t*DCF	64.81481	120.0274	166.7048	205.8084	238.2041	4045.689
	Durace(roky)	5.075901					
	t*(1+t)*DCF	129.6296	360.0823	666.8191	1029.042	1429.225	28319.82
	CX	33.48248					
	MD	-4.69991					
	\$D	-44.8264					
		64.22018	58.9176	54.05284	49.58976	45.4952	638.006
	P1	910.2816					
	aproxim_MD	908.9448					
		65.42056	61.14071	57.14085	53.40266	49.90903	712.9862
	P2	1000					
	aprox_MD	998.5976					
	delta_P	43.22964		0.048673		0.001674	
				46.42311		1.596731	
	aprox_CX	910.5416					
						-43.2296	
		910.5416				910.5416	
							1000.194
	delta_P(ytm1)	-43.2296					
	aprox_P1 (s CX)	910.5416					
	delta_P(ytm2)	46.42311					
	aprox_P2(s CX)	1000.194					