

## Chapter 7

### Bonds and Their Valuation

#### SOLUTIONS TO END-OF-CHAPTER PROBLEMS

7-1 With your financial calculator, enter the following:

N = 10; I = YTM = 9%; PMT =  $0.08 \times 1,000 = 80$ ; FV = 1000; PV =  $V_b = ?$   
 PV = \$935.82.

7-2 With your financial calculator, enter the following to find YTM:

N =  $10 \times 2 = 20$ ; PV = -1100; PMT =  $0.08/2 \times 1,000 = 40$ ; FV = 1000; I = YTM = ?  
 YTM =  $3.31\% \times 2 = 6.62\%$ .

With your financial calculator, enter the following to find YTC:

N =  $5 \times 2 = 10$ ; PV = -1100; PMT =  $0.08/2 \times 1,000 = 40$ ; FV = 1050; I = YTC = ?  
 YTC =  $3.24\% \times 2 = 6.49\%$ .

7-3 The problem asks you to find the price of a bond, given the following facts: N = 16; I =  $8.5/2 = 4.25$ ; PMT = 45; FV = 1000.

With a financial calculator, solve for PV = \$1,028.60.

7-4  $V_b = \$985$ ; M = \$1,000; Int =  $0.07 \times \$1,000 = \$70$ .

a. Current yield = Annual interest/Current price of bond  
 $= \$70/\$985.00$   
 $= 7.11\%$ .

b. N = 10; PV = -985; PMT = 70; FV = 1000; YTM = ?  
 Solve for I = YTM =  $7.2157\% = 7.22\%$ .

c. N = 7; I = 7.2157; PMT = 70; FV = 1000; PV = ?  
 Solve for  $V_b = PV = \$988.46$ .

7-5 a. 1. 5%: Bond L: Input N = 15, I = 5, PMT = 100, FV = 1000, PV = ?, PV = \$1,518.98.

Bond S: Change N = 1, PV = ? PV = \$1,047.62.

2. 8%: Bond L: From Bond S inputs, change N = 15 and I = 8, PV = ?, PV = \$1,171.19.

Bond S: Change N = 1, PV = ? PV = \$1,018.52.

# Chapter 7 Bonds And Their Valuation Solutions

## Xieguiore

**F Rizvi**



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