

Class Memo 2022/3/8

◆ Bernt Ch1, Ch3

➤ Ch01, Ch03 Code

➤ QuantLib DayCount

- ✓ Actual360
- ✓ Actual365Fixed
- ✓ ActualActual
- ✓ Business252
- ✓ OneDayCounter
- ✓ SimpleDayCounter
- ✓ Thirty360

➤ Compounding

- ✓ Simple
- ✓ Compounded
- ✓ Continuous
- ✓ Simple Then Compounded