

YTM-Jan-24

Yuhao Guo

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library(stringr)
library(tidyverse)

## -- Attaching packages ----- tidyverse 1.3.2 --
## v ggplot2 3.4.0      v purrr  1.0.0
## v tibble  3.1.8      v dplyr  1.0.10
## v tidyr   1.2.1      v forcats 0.5.2
## v readr   2.1.3
## -- Conflicts ----- tidyverse_conflicts() --
## x dplyr::filter() masks stats::filter()
## x dplyr::lag()    masks stats::lag()

library(jrvFinance)

data<-read.csv(file = "A1_Bond_data.csv", header = T)

data_24 <- data %>%
  select(name, Coupon, days, c_since_days, c_next_days, Jan_24)

data_24<- data_24%>%
  mutate(dirty_price = (((c_since_days+8)/365)*100*Coupon) + Jan_24,
         FV=100 + 0.5*100*Coupon)

c_1 = 0.5*data_24$Coupon[1]*100
cash_flow_1 = c(-data_24$dirty_price[1], data_24$FV[1])
payment_time_1 = c(0, (data_24$days[1]-8)/365 )
irr(cf = cash_flow_1, cf.t = payment_time_1)

## [1] 0.04318794

t_2 = (data_24$c_next_days[2] - 8)/365
c_2 = 0.5*data_24$Coupon[2]*100
cash_flow_2 = c(-data_24$dirty_price[2], c_2, data_24$FV[2])
payment_time_2 = c(0, t_2, (data_24$days[2]-8)/365 )
irr(cf = cash_flow_2, cf.t = payment_time_2)

## [1] 0.04514564

t_3 = (data_24$c_next_days[3] - 8)/365
c_3 = 0.5*data_24$Coupon[3]*100
cash_flow_3 = c(-data_24$dirty_price[3], c_3, c_3, data_24$FV[3])
payment_time_3 = c(0, t_3, t_3+0.5, (data_24$days[3]-8)/365 )
irr(cf = cash_flow_3, cf.t = payment_time_3)

## [1] 0.04296586
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t_4 = (data_24$c_next_days[4] - 8)/365
c_4 = 0.5*data_24$Coupon[4]*100
cash_flow_4 = c(-data_24$dirty_price[4], c_4, c_4, c_4, data_24$FV[4])
payment_time_4 = c(0, t_4, t_4+0.5, t_4+1, (data_24$days[4]-8)/365 )
irr(cf = cash_flow_4, cf.t = payment_time_4)

## [1] 0.03873754

t_5 = (data_24$c_next_days[5] - 8)/365
c_5 = 0.5*data_24$Coupon[5]*100
cash_flow_5 = c(-data_24$dirty_price[5], c_5, c_5, c_5, c_5, data_24$FV[5])
payment_time_5 = c(0, t_5, t_5+0.5, t_5+1, t_5+1.5, (data_24$days[5]-8)/365 )
irr(cf=cash_flow_5, cf.t=payment_time_5)

## [1] 0.03604034

t_6 = (data_24$c_next_days[6]-8)/365
c_6 = 0.5*data_24$Coupon[6]*100
cash_flow_6 = c(-data_24$dirty_price[6], c_6, c_6, c_6, c_6, c_6, data_24$FV[6])
payment_time_6 = c(0, t_6, t_6+0.5, t_6+1, t_6+1.5, t_6+2, (data_24$days[6]-8)/365 )
irr(cf=cash_flow_6, cf.t=payment_time_6)

## [1] 0.034467

t_7 = (data_24$c_next_days[7]-8)/365
c_7 = 0.5*data_24$Coupon[7]*100
cash_flow_7 = c(-data_24$dirty_price[7], c_7, c_7, c_7, c_7, c_7, c_7, data_24$FV[7])
payment_time_7 = c(0, t_7, t_7+0.5, t_7+1, t_7+1.5, t_7+2, t_7+2.5, (data_24$days[7]-8)/365 )
irr(cf=cash_flow_7, cf.t=payment_time_7)

## [1] 0.03279085

t_8 = (data_24$c_next_days[8] - 8)/365
c_8 = 0.5*data_24$Coupon[8]*100
cash_flow_8 = c(-data_24$dirty_price[8], c_8, c_8, c_8, c_8, c_8, c_8, c_8, data_24$FV[8])
payment_time_8 = c(0, t_8, t_8+0.5, t_8+1, t_8+1.5, t_8+2, t_8+2.5, t_8+3, (data_24$days[8]-8)/365 )
irr(cf=cash_flow_8, cf.t=payment_time_8)

## [1] 0.03116383

t_9 = (data_24$c_next_days[9] - 8)/365
c_9 = 0.5*data_24$Coupon[9]*100
cash_flow_9 = c(-data_24$dirty_price[9], c_9, c_9, c_9, c_9, c_9, c_9, c_9, c_9, data_24$FV[9])
payment_time_9 = c(0, t_9, t_9+0.5, t_9+1, t_9+1.5, t_9+2, t_9+2.5, t_9+3, t_9+3.5, (data_24$days[9]-8)/365 )
irr(cf=cash_flow_9, cf.t=payment_time_9)

## [1] 0.03007372

t_10 = (data_24$c_next_days[10]-8)/365
c_10 = 0.5*data_24$Coupon[10]*100
cash_flow_10 = c(-data_24$dirty_price[10], c_10, c_10, c_10, c_10, c_10, c_10, c_10, c_10, c_10, c_10, data_24$FV[10])
payment_time_10 = c(0, t_10, t_10+0.5, t_10+1, t_10+1.5, t_10+2, t_10+2.5, t_10+3, t_10+3.5, t_10+4, (data_24$days[10]-8)/365 )
irr(cf=cash_flow_10, cf.t=payment_time_10)

## [1] 0.02968832

t_11 = (data_24$c_next_days[11] - 8)/365
c_11 = 0.5*data_24$Coupon[11]*100

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cash_flow_11 = c(-data_24$dirty_price[11],c_11, c_11 ,c_11,c_11,c_11,c_11,c_11,c_11, c_11, c_11,data_24$dirty_price[11])
payment_time_11 = c(0, t_11,t_11+0.5, t_11+1, t_11+1.5,t_11+2, t_11+2.5,t_11+3,t_11+3.5,t_11+4,t_11+4.5)
irr(cf=cash_flow_11, cf.t=payment_time_11)
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## [1] 0.02932326
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