

Class Memo 2021/3/9

◆ Bernt Ch1, Ch3

➤ VC2015_BCB 使用

➤ Ch01, Ch03 Code

➤ QuantLib DayCount

✓ Actual360

✓ Actual365Fixed

✓ ActualActual

✓ Business252

✓ OneDayCounter

✓ SimpleDayCounter

✓ Thirty360

➤ Compounding

✓ Simple,

✓ Compounded,

✓ Continuous,

✓ Simple Then Compounded