

#Homework 2

1.

Program exercise:

Calculate the dirty and the clean price for a bond under actual/actual and 30/360 day count conversion.

Input:

Bond maturity date, settlement date, bond yield, and the coupon rate. The bond is assumed to pay coupons semiannually.

2. Download NEEDED issuer data during time period(1990/01-2020/12) from FISD:
use the given issuer_id

- OFFERING_DATE,
- MATURITY,
- COUPON,
- INTEREST_FREQUENCY,
- OFFERING_PRICE, *(delete if variables are NA or Blank)
- OFFERING_YIELD.

Use the data to compute the bond YTM and compare YTM with OFFERING_YIELD.

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