

HW2

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1.Clean_Price_and_Dirty_Price_input.cpp

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C:\Users\user\Desktop\Clean_Price_and_Dirty_Price.exe
Please input the bond maturity date (YYYY/MM/DD): 1995/03/01
Please input the settlement date (YYYY/MM/DD): 1993/07/01
Please input the bond yield: 0.03
Please input the coupon rate: 0.1
==== Under actual/actual =====
dirty price: 114.616
clean price: 111.301
===== Under 30/360 =====
dirty price: 114.622
clean price: 111.289
Process returned 0 (0x0)   execution time : 16.400 s
Press any key to continue.

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2.bond_YTM_file.cpp

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C:\Users\user\Desktop\bond_YTM.exe
==== Under 30/360 =====
The computed bond YTM is 6.25221.
The error of YTM is -0.00420703.
OFFERING_YIELD is 6.47.
==== Under actual/actual =====
The computed bond YTM is 6.47583.
The error of YTM is -0.00583008.
==== Under 30/360 =====
The computed bond YTM is 6.47583.
The error of YTM is -0.00583008.
OFFERING_YIELD is 6.795.
==== Under actual/actual =====
The computed bond YTM is 6.79932.
The error of YTM is -0.00431641.
==== Under 30/360 =====
The computed bond YTM is 6.79932.
The error of YTM is -0.00431641.
OFFERING_YIELD is 6.51.
==== Under actual/actual =====
The computed bond YTM is 6.51245.
The error of YTM is -0.00245117.
==== Under 30/360 =====
The computed bond YTM is 6.51245.
The error of YTM is -0.00245117.
OFFERING_YIELD is 6.255.
==== Under actual/actual =====
The computed bond YTM is 6.2561.
The error of YTM is -0.00110352.
==== Under 30/360 =====
The computed bond YTM is 6.2561.
The error of YTM is -0.00110352.
OFFERING_YIELD is 3.
==== Under actual/actual =====
The computed bond YTM is 3.00293.
The error of YTM is -0.00292969.
==== Under 30/360 =====
The computed bond YTM is 2.99683.
The error of YTM is 0.00317383.
Process returned 0 (0x0)   execution time : 0.369 s
Press any key to continue.

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