

```
D:\OneDrive\桌面\財務工程導論\HW3\0811253_HW3.exe
單期利率  $r = 0.015$ 
總共期數  $n = 4$ 
每期支付coupon,  $c = 5$ 

-----actual/actual-----

一期天數 (Number of days in the coupon period) = 180
距離最近到期日天數 (Number of days to the next payment date) = 60
 $w = 0.333333$ 

dirty price = 114.622437
Accrued interest = 3.333333
Clean price = 111.289101
#Answer

-----Day Count Conventions:30/360-----

settlement date (year month day) = 1993 7 1
當期到期日日期 (year month day) = 1993 9 1
當期期初日期 (year month day) = 1993 3 1

Number of days in the coupon period = 180.000000
Number of days to the next payment date = 60.000000
 $w = 0.333333$ 

dirty price = 114.622437
Accrued interest = 3.333333
Clean price = 111.289101
#Answer

Process returned 0 (0x0)   execution time : 16.150 s
Press any key to continue.
```