Holiday

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A holiday is a day designated as having special significance for individuals, governments or religious groups. Typically, a holiday does not necessarily exclude doing normal work but for our purposes, NumXL assumes all supported holidays (e.g. National Holidays) exclude normal work.

Observed holidays and actual dates for particular holidays (e.g. Easter) may vary between countries, so in NumXL a holiday code is prefixed by the country ISO code (e.g. USA, CAN, GBR, etc.).

As of version 1.56 (Zebra), NumXL supports 117 different holidays in the following 10 countries:

Remarks

- A holiday may span multiple days (e.g. EIDS for muslims).
- The holiday code has a "(COUNTRY [-/:]) CODE" covention, where the country (optional) is denoted by a 3-character ISO code (e.g. GBR, CAN, etc.).
- In case a holiday code is given without a country prefix, The default of USA is assumed.

References

Hull, John C.; Options, Futures and Other DerivativesFinancial Times/ Prentice Hall (2011), ISBN 978-0132777421

Hans-Peter Deutsch; , Derivatives and Internal Models, Palgrave Macmillan (2002), ISBN 0333977068

See Also

[template("related")]