Calendar

Last Modified on 03/13/2016 8:23 pm CDT

For financial time analysis, a calendar is basically a definition of a list of observed holidays and a weekend days convention.

As of NumXL 1.56 (Zebra), the following calendars are supported:

References

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

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

See Also

[template("related")]