This is a documentation for xll12 project

# Required files:

<https://github.com/keithalewis/xll12>

<http://ewsoftware.github.io/SHFB/html/8c0c97d0-c968-4c15-9fe9-e8f3a443c50a.htm>

# Compilation of xll12 in Visual Studio 2019:

Step 1: Project>Properties>Configuration Properties>Configuration

Configuration: Active(Debug)

Platform:x64

Step 2: Go back to the main program window. In Solution Explorer, right click on “sample”. Select “Set as StartUp Project”

Step 3: Go back to the main program window. In the tool bar, select Debug>Configuration Properties>C/C++>Command Line

Make sure to delete everything under Additional Options

Step 4: Go to Properties>Configuration Properties>Debugging>Command, and replace everything with

$(registry:HKEY\_LOCAL\_MACHINE\SOFTWARE\Microsoft\Windows\CurrentVersion\App Paths\excel.exe)

Step 4: Go back to the main program window. In Solution Explorer, right click “sample”. Select “Build”

# Compilation of Quantlib in Visual Studio 2019:

See documentation online

# Compilation of xll12 with Quantlib in Visual Studio 2019:

Step 1: Copy and paste the quantlib usage test code into sample.cpp in xll12 and include the ql/quantlib.hpp in the header.

Step 2: Right click sample project, Properties>Configuration Properties>VC++ Directories>Include Directories. Add boost directory C:/Program Files/boost\_1\_73\_0/ and quantlib directories C:/Program Files/Quantlib1.18/

Step 3: Under the same options, under Library Directories, add C:/Program Files/boost\_1\_73\_0/lib64-msvc-14.2/ and C:/Program Files/Quantlib1.18/lib/

Step 4: Under Properties>Configuration Properties>Linker>General>Additional Library Directories, add C:/Program Files/boost\_1\_73\_0/lib64-msvc-14.2/ and C:/Program Files/Quantlib1.18/lib/

Step 5: Under Properties>Configuration Properties>Linker>Input>Additional Dependencies, add libboost\_unit\_test\_framework-vc142-mt-gd-x64-1\_73.lib and QuantLib-x64-mt-gd.lib

Step 6: Under Properties>Configuration Properties>C/C++>Code Generation>Run Time Library, make sure this option in every xll12 project is the same as the option in quantlib.

Step 7: Under Properties>Configuration Properties>C/C++>Preprocessor>Preprocessor Definitions, enter\_SILENCE\_ALL\_CXX17\_DEPRECATION\_WARNINGS;\_HAS\_AUTO\_PTR\_ETC=1;

Step 8: Right Click sample project and select build to build the project.

# Add-in installation:

Step 1: Open Excel > File, on the left bottom click Options

Step 2: Select Add-ins in the left column, and then under “Manage:” select “Excel Add-ins” and click “Go”.

Step 3: In the pop up window, select “Browse”

Step 4: In the browsing window, select the address of the add in

For xll12, the add-in can be in xll12-masters/sample/x64/Release/

Step 5: check the box in front of the add-ins needed. Click “OK”.