QuantLib

A free/open-source library for quantitative finance

Day counters
[Date and time calculations]

Classes

class	**Actual360** *Actual/360 day count convention. More...*
class	**Actual365Fixed** *Actual/365 (Fixed) day count convention. More...*
class	**ActualActual** *Actual/Actual day count. More...*
class	**Business252** *Business/252 day count convention. More...*
class	**OneDayCounter** *1/1 day count convention More...*
class	**SimpleDayCounter** *Simple day counter for reproducing theoretical calculations. More...*
class	**Thirty360** *30/360 day count convention More...*

Detailed Description

The class `QuantLib::DayCounter` provides more advanced means of measuring the distance between two dates according to a given market convention, both as number of days of fraction of year. A number of such conventions is contained in the `ql/DayCounters` directory.