

CSIT 513 Course Project (Due: 8 May)

- Design and implement VBA functions to build a zero curve.
 - BuildZeroCurve

The curve should take prices of liquid market instruments as inputs:

 - Cash Rates
 - Futures Prices
 - Swaps Rates
 - GetDiscountFactor

Please refer to Assignment #2 for detail input requirements.

For a given curve, GetDiscountFactor will return the discount factor for an input date.
 - Submission requirements:
 - Sample working spreadsheet (using input from Assignment #2) with VBA code
 - User Guide on how to use your functions, how to load holiday data, ..., etc
 - Comments for all VBA functions
 - All assumptions
- (Optional Alternative) Excel add-in development:
 - Include your BuildZeroCurve and GetDiscountFactor in XLL
 - Submission requirements:
 - VC++ project readily rebuilding the XLL
 - Sample working spreadsheet (using input from Assignment #2)
 - Comments for all C++ functions
 - All assumptions