

ED_FUTYF

Updated: 22 Jun 2016

Use `ED_FUTYF` to calculate the amount of time (in years) from a start date to the delivery date of a futures contract.

Syntax

```
Public Shared Function ED_FUTYF(  
    ByVal DeliveryCode As String,  
    ByVal StartDate As Date,  
    ByVal Basis As String)
```

Arguments

DeliveryCode

the standard delivery codes for Eurodollar futures, consisting of a letter and a one- or two-digit number. *DeliveryCode* is an expression that returns a **String**, or of a type that can be implicitly converted to **String**.

StartDate

The date from which the delivery date is calculated. *StartDate* is an expression of type **datetime** or of a type that can be implicitly converted to **datetime**.

Basis

the day-count convention used in the calculation of the year fraction. *Basis* is an expression that returns a **String**, or of a type that can be implicitly converted to **String**. Permissible values are:

Basis	Day count basis
0, "BOND"	US (NASD) 30/360
1, "ACTUAL"	Actual/Actual
2, "A360"	Actual/360
3, "A365"	Actual/365
4, "30E/360 (ISDA)", "30E/360", "ISDA", "30E/360 ISDA", "EBOND"	European 30/360

Return Type

DateTime

Remarks

- If `IsNull(StartDate)` then `StartDate = System.Date.Now`.
- Valid letters for `@DeliveryCode` are F, G, H, J, K, M, N, Q, U, V, X, and Z
- If `IsNull(Basis)` then `Basis = 2`.

See Also

- `DFINTERP` - Interpolated discount factor
- `INTERPDFACT` - Interpolated discount factors for a range of dates
- `SWAPCURVE` - Discount factors from a series of cash, futures, and swaps rates
- `ZEROCOUPON` - Interpolated zero-coupon rate from a series of cash, futures, or swaps rates