

Fixed-Income Toolbox Release Notes

Summary by Version	1
Version 1.4 (R2007b) Fixed-Income Toolbox	4
Version 1.3 (R2007a) Fixed-Income Toolbox	6
Version 1.2 (R2006b) Fixed-Income Toolbox	7
Version 1.1.2 (R2006a) Fixed-Income Toolbox	8
Version 1.0 (R13) Fixed-Income Toolbox	9
Compatibility Summary for Fixed-Income Toolbox ...	10

Summary by Version

This table provides quick access to new features in each version. For clarification, see “About Release Notes” on page 1.

Version (Release)	New Features and Changes	Version Compatibility Considerations	Fixed Bugs and Known Problems	Related Documentation at Web Site
Latest Version V1.4 (R2007b)	Yes Details	No	Bug Reports	Printable Release Notes: PDF Current product documentation
V1.3 (R2007a)	Yes Details	No	Bug Reports	No
V1.2 (R2006b)	No	No	Bug Reports	No
V1.1.2 (R2006a)	No	No	Bug Reports	No
V1.0 (R13)	Yes Details	No	No bug fixes	Printable Release Notes: PDF R13 product documentation

About Release Notes

Use release notes when upgrading to a newer version to learn about new features and changes, and the potential impact on your existing files and practices. Release notes are also beneficial if you use or support multiple versions.

If you are not upgrading from the most recent previous version, review release notes for all interim versions, not just for the version you are installing. For example, when upgrading from V1.0 to V1.2, review the New Features and Changes, Version Compatibility Considerations, and Bug Reports for V1.1 and V1.2.

New Features and Changes

These include

- New functionality
- Changes to existing functionality
- Changes to system requirements (complete system requirements for the current version are at the MathWorks Web site)
- Any version compatibility considerations associated with each new feature or change

Version Compatibility Considerations

When a new feature or change introduces a reported incompatibility with the previous version, its description includes a **Compatibility Considerations** subsection that details the impact. For a list of all new features and changes that have reported compatibility impact, see the “Compatibility Summary for Fixed-Income Toolbox” on page 10.

Compatibility issues that are reported after the product has been released are added to Bug Reports at the MathWorks Web site. Because bug fixes can sometimes result in incompatibilities, also review fixed bugs in Bug Reports for any compatibility impact.

Fixed Bugs and Known Problems

MathWorks Bug Reports is a user-searchable database of known problems, workarounds, and fixes. The MathWorks updates the Bug Reports database as new problems and resolutions become known, so check it as needed for the latest information.

Access Bug Reports at the MathWorks Web site using your MathWorks Account. If you are not logged in to your MathWorks Account when you link to Bug Reports, you are prompted to log in or create an account. You then can view bug fixes and known problems for R14SP2 and more recent releases.

The Bug Reports database was introduced for R14SP2 and does not include information for prior releases. You can access a list of bug fixes made in prior versions via the links in the summary table.

Related Documentation at Web Site

Printable Release Notes (PDF). You can print release notes from the PDF version, located at the MathWorks Web site. The PDF version does not support links to other documents or to the Web site, such as to Bug Reports. Use the browser-based version of release notes for access to all information.

Product Documentation. At the MathWorks Web site, you can access complete product documentation for the current version and some previous versions, as noted in the summary table.

Version 1.4 (R2007b) Fixed-Income Toolbox

This table summarizes what's new in Version 1.4 (R2007b):

New Features and Changes	Version Compatibility Considerations	Fixed Bugs and Known Problems	Related Documentation at Web Site
Yes Details below	No	Bug Reports	Printable Release Notes: PDF Current product documentation

New features and changes introduced in this version are

ISMA Support for 30/360 Basis as a Variant of 30/360E with Annual Compounding

The following functions now support day count conventions for the basis argument to support 30/360 International Securities Market Association (ISMA) convention as a variant of 30/360E with annual compounding:

- `bkcall`
- `bkput`
- `bkcaplet`
- `bkfloorlet`
- `cbprice`
- `cdai`
- `cdprice`
- `cdyield`
- `cfamounts`
- `stepcpncfamounts`
- `stepcpnprice`

- `stepcpnyield`
- `zeroprice`
- `zeroyield`

Version 1.3 (R2007a) Fixed-Income Toolbox

This table summarizes what's new in Version 1.3 (R2007a):

New Features and Changes	Version Compatibility Considerations	Fixed Bugs and Known Problems	Related Documentation at Web Site
Yes Details below	No	Bug Reports	No

New features and changes introduced in this version are

ISMA Support

The following functions now support the International Securities Market Association (ISMA) convention for the basis argument:

- `bkcall`
- `bkput`
- `bkcaplet`
- `bkfloorlet`
- `cbprice`
- `cdai`
- `cdprice`
- `cdyield`
- `cfamounts`
- `stepcpncfamounts`
- `stepcpnprice`
- `stepcpnyield`
- `zeroprice`
- `zeroyield`

Version 1.2 (R2006b) Fixed-Income Toolbox

This table summarizes what's new in Version 1.2 (R2006b):

New Features and Changes	Version Compatibility Considerations	Fixed Bugs and Known Problems	Related Documentation at Web Site
No	No	Bug Reports	No

Version 1.1.2 (R2006a) Fixed-Income Toolbox

This table summarizes what's new in Version 1.1.2 (R2006a):

New Features and Changes	Version Compatibility Considerations	Fixed Bugs and Known Problems	Related Documentation at Web Site
No	No	Bug Reports	No

Version 1.0 (R13) Fixed-Income Toolbox

This table summarizes what's new in Version 1.0 (R13):

New Features and Changes	Version Compatibility Considerations	Fixed Bugs and Known Problems	Related Documentation at Web Site
Yes Details below	No	No bug fixes	Printable Release Notes: PDF R13 product documentation

Introduction to Fixed-Income Toolbox

Fixed-Income Toolbox for MATLAB® is a collection of tools for evaluating mortgage-backed securities, short-term securities such as Treasury bills and certificates of deposit, and coupon-paying bond instruments. Other functions support fixed-rate mortgage pool construction and analysis, bond futures and conversion factors, convertible bond analysis, and LIBOR-based swap agreements.

You can compile and deploy applications you develop with this toolbox using MATLAB Builder for Excel® or MATLAB Builder for COM. Also, if you have installed Datafeed Toolbox, you can use Fixed-Income Toolbox functions to analyze data from Bloomberg and several other data servers.

Compatibility Summary for Fixed-Income Toolbox

This table summarizes new features and changes that might cause incompatibilities when you upgrade from an earlier version, or when you use files on multiple versions. Details are provided with the description of the new feature or change.

Version	New Features and Changes with Version Compatibility Impact
Latest Version V1.4 (R2007b)	None
V1.3 (R2007a)	None
V1.2 (R2006b)	None
V1.1.2 (R2006a)	None
V1.0 (R13)	None