

# **Fixed-Income Toolbox™**

## **Release Notes**

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## Summary by Version

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

Version (Release)	New Features and Changes	Version Compatibility Considerations	Fixed Bugs and Known Problems	Related Documentation at Web Site
<b>Latest Version V1.5 (R2008a)</b>	Yes Details	No	Bug Reports Includes fixes	Printable Release Notes: PDF  Current product documentation
V1.4 (R2007b)	Yes Details	No	Bug Reports	No
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

### Using Release Notes

Use release notes when upgrading to a newer version to learn about:

- New features
- Changes
- Potential impact on your existing files and practices

Review the release notes for other MathWorks™ products required for this product (for example, MATLAB® or Simulink®) for enhancements, bugs, and compatibility considerations that also might impact you.

If you are upgrading from a software version other than the most recent one, review the 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 release notes for V1.1 and V1.2.

## **What's in the Release Notes**

### **New Features and Changes**

- New functionality
- Changes to existing functionality

### **Version Compatibility Considerations**

When a new feature or change introduces a reported incompatibility between versions, the **Compatibility Considerations** subsection explains the impact.

Compatibility issues reported after the product is released appear under Bug Reports at the MathWorks Web site. Bug fixes can sometimes result in incompatibilities, so you should also review the fixed bugs in Bug Reports for any compatibility impact.

### **Fixed Bugs and Known Problems**

The MathWorks offers a user-searchable Bug Reports database so you can view Bug Reports. The development team updates this database at release time and as more information becomes available. This includes provisions for any known workarounds or file replacements. Information is available for bugs existing in or fixed in Release 14SP2 or later. Information is not available for all bugs in earlier releases.

Access Bug Reports using your MathWorks Account.

## Version 1.5 (R2008a) Fixed-Income Toolbox™ Software

This table summarizes what's new in Version 1.5 (R2008a):

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

New features and changes introduced in this version are

### **Support for Actual/365 (ISDA)**

The following functions now support day count conventions for the basis argument based on ISDA (International Swap Dealers Association) actual/365:

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

- zeroyield



## Version 1.4 (R2007b) Fixed-Income Toolbox™ Software

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	No

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™ Software

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™ Software

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

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

## Version 1.1.2 (R2006a) Fixed-Income Toolbox™ Software

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

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

## Version 1.0 (R13) Fixed-Income Toolbox™ Software

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™ Software

Fixed-Income Toolbox™ software or MATLAB® software 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 .NET software. Also, if you have installed Datafeed Toolbox™ software, you can use Fixed-Income Toolbox functions to analyze data from Bloomberg® and several other data servers.

## Compatibility Summary for Fixed-Income Toolbox™ Software

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
<b>Latest Version V1.5 (R2008a)</b>	None
V1.4 (R2007b)	None
V1.3 (R2007a)	None
V1.2 (R2006b)	None
V1.1.2 (R2006a)	None
V1.0 (R13)	None