

Fixed-Income Toolbox Release Notes

The “Fixed-Income Toolbox 1.0 Release Notes” on page 1-1 provide an introduction to the Fixed-Income Toolbox.

Printing the Release Notes

If you would like to print the Release Notes, you can link to a PDF version.

Fixed-Income Toolbox 1.0 Release Notes

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Introduction to the Fixed-Income Toolbox

The 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 Excel Builder or MATLAB COM Builder. Also, if you have installed the Datafeed Toolbox, you can use Fixed-Income Toolbox functions to analyze data from Bloomberg and several other data servers.