

F3 Toolbox for Use with MATLAB® Release Notes



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Revisions

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Document Information

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1. Introduction

This document describes known issues with regard to F3 Toolbox v2.1 for Use with MATLAB®.

2. Known Issues

Description	Issue
1. FINCAD License Activator	The FINCAD License Activator cannot be opened if .NET 2.0 is not installed. Please use the Microsoft .NET Framework Version 2.0 Redistributable Package to install this component prior to running the FINCAD License Activator. (FFF-4811)
2. CreateModifiedObject	If the function CreateModifiedObject is called with NewObjectName and SourceObjectName the function returns an error. Please make sure that these two parameters are different. (FFF-4782)
3. Sample Code	Some sample code in Chapter 6 of the F3 Toolbox User Guide may produce errors. Please download an updated version of the F3 Toolbox User Guide and corresponding sample code from the FINCAD Customer Service Center . (FFF-4727)
4. F3 Repository Browser	The F3 Repository Browser may stop working if left open for many hours (usually overnight). Attempting to resume using the Repository Browser in this case will result in "Cannot load page" errors in the browser. To solve this problem, close and re-open the F3 Repository Browser. (FFF-4593)
5. ValueAtRisk PotentialFutureExposure	A defect in the F3 Monte Carlo valuation engine prevents the functions ValueAtRisk and PotentialFutureExposure from being run on multiple processors. Users should set CalculationMethod to either "SingleCore" or "1" in both of these functions. (FFF-4407)
6. F3 Toolbox Installer	When running the F3 Toolbox Installer clicking on the Cancel button will not have the expected effect. The installer will finish the installation of the product. (FFF-3852)

Description	Issue
7. Search Functionality	The search functionality for F3 Toolbox for Use with MATLAB [®] is not implemented in this release. The MATLAB command "doc" is not operational. (FFF-3834)
8. FITR	Currently, the FITR parser allows certain nonsensical constructs through, which then result in an error message during valuation. These constructs include flows whose flow amount contains logic that determines whether flows happen or not, such as implicit instructions to choose the highest value of two alternative collections of flows. (FFF-2268)
9. Closed Form Pricing for Interest Rate Models	In a closed-form valuation methodology, caps and floors can be priced in any price process volatility model (such as Black, Shift-lognormal, Heston, CEV, SABR, etc) but there is no support yet for closed-form pricing in interest rate models. (FFF-1995)
10. Monte Carlo	<p>Currently, certain valuation methods (mainly Monte Carlo) will not work with a composite index that has been rebound to a specific date through the use of a specific-date index referencer.</p> <p>For now, the workaround is to form the composite index from rebound underlying indices, rather than to rebound the composite index. (FFF-1750)</p>