Datafeed Toolbox Release Notes

The “Datafeed Toolbox 1.7 Release Notes” describes the changes introduced in the latest version of the Datafeed Toolbox. The following topics are discussed in these Release Notes.

- “Enhanced Capabilities for Bloomberg fetch Command” on page 1-2
- “New Functions Added” on page 1-2

The Datafeed Toolbox Release Notes also provide information about recent versions of the product, in case you are upgrading from a prior version.

- “Datafeed Toolbox 1.6 Release Notes”
- “Datafeed Toolbox 1.5 Release Notes”
- “Datafeed Toolbox 1.3 Release Notes”
- “Datafeed Toolbox 1.2 Release Notes”

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

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Datafeed Toolbox 1.7 Release Notes

New Features

This section introduces the new features added in the Datafeed Toolbox Version 1.7.

Enhanced Capabilities for Bloomberg fetch Command

The following capabilities have been added to the Bloomberg `fetch` command:

- Currency conversion
- Security type identifier support
- Real-time support

The real-time support capability effectively replaces the monitoring capability that had been added to the Bloomberg `fetch` command at Release 1.5. Although the monitoring capability has been removed from the documentation, the capability remains in the product for backwards compatibility.

New Functions Added

The following new functions have been added to the set of Bloomberg functions provided in the toolbox. These functions are used in conjunction with the new real-time capability that has been added to the `fetch` command.

Function	Purpose
`pricevol`	Price and volume
`showtrades`	Recent trade data
`stockticker`	Trades with volumes

Known Software and Documentation Problems

At publication time, the Datafeed Toolbox had no significant known open bugs. The Bug Reports interface on the MathWorks Web site will be updated if any important bugs become known to the MathWorks after the publication of these release notes.

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Datafeed Toolbox 1.6 Release Notes

New Features

This section introduces the new features added in the Datafeed Toolbox Version 1.6.

FactSet Support Added

The Datafeed Toolbox Version 1.6 adds the FactSet data server to the list of previously supported servers (Bloomberg, FT Interactive Data, Hyperfeed, and Yahoo). Version 1.6 provides functions to obtain price, profile, historical, and tick data from FactSet.

FactSet Function Summary

Function	Purpose
`close`	Close connection
`fetch`	Request data
`get`	Get connection properties
`factset`	Connect to FactSet
`isconnection`	True if valid connection

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Datafeed Toolbox 1.5 Release Notes

New Features

This section summarizes the new features and enhancements introduced in the Datafeed Toolbox 1.5.

Enhanced Bloomberg fetch Command

Real Time Monitoring

A new form of the Bloomberg `fetch` command

```
data = fetch(Connect, 'Security', 'MONITOR', 'MATLABProg', ...
NumTicks)
```

supports real time monitoring. The `'MONITOR'` form of the command subscribes to a specific security and peforms a 'HEADER' call to obtain Bloomberg data. It then runs a MATLAB program that can parse the data structure created by the `'HEADER'` call. You terminate the `'MONITOR'` loop by typing **Ctrl+C**.

If you include the optional argument `NumTicks`, the `'MONITOR'` loop automatically terminates after `NumTicks` ticks have been processed. Enter **Ctrl+C** to terminate processing prior to `NumTicks` ticks having been reached.

Multiple Securites and Fields

The Bloomberg `fetch` command now supports data acquisition for multiple securities and multiple fields. For `'HEADER'`, `'GETDATA'`, and `'MONITOR'` data only, the `Security` and `Fields` arguments may be cell arrays of strings containing a list of securities or fields. You can request retrieval of up to four `Fields` at a time.

Installation Note

Note The installation note below applies to Version 1.5, as it has to the installation of the Datafeed Toolbox since Version 1.2.

FT Interactive Data Server (Windows NT)

The default location for installing FT Interactive Data client software is `C:\RPLUS`.

For successful operation after installation, add this directory to the Microsoft Windows system path. Use the **System** Control Panel to add this directory to the path.

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Datafeed Toolbox 1.3 Release Notes

New Features

This section introduces the new features and enhancements added in the Datafeed Toolbox 1.3 since Datafeed Toolbox 1.2 (Release 12.0).

For information about Datafeed Toolbox features that are incorporated Version 1.2, see “New Features” on page 5-2 in the Datafeed Toolbox 1.2 Release Notes.

Hyperfeed Support Added

The Datafeed Toolbox Version 1.3 adds the Hyperfeed data server to the list of previously supported servers (i.e., Bloomberg, FT Interactive Data, and Yahoo). Version 1.3 provides functions to obtain price, profile, historical and tick data from Hyperfeed.

Hyperfeed Function Summary

Function	Purpose
`close`	Close connection
`fetch`	Request data
`get`	Get connection properties
`hyperfeed`	Connect to Hyperfeed
`isconnection`	True if valid connection

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Datafeed Toolbox 1.2 Release Notes

Introduction to the Datafeed Toolbox

The Datafeed Toolbox was introduced after Release 11.1.

The Datafeed Toolbox effectively turns your MATLAB workstation into a financial data acquisition terminal. Using the Datafeed Toolbox, you can download a wide variety of security data from financial data servers into your MATLAB workspace. Then, you can pass this data to MATLAB or to another toolbox, such as the Financial Time Series Toolbox, for further analysis.

Learning More About the Datafeed Toolbox

The Datafeed Toolbox documentation describes the product in detail. You can also read about the Datafeed Toolbox in the products section of the MathWorks Web page (http://www.mathworks.com/products/datafeed/).

New Features

This section introduces the new features and enhancements added in the Datafeed Toolbox 1.2 after the Datafeed Toolbox 1.0 (Release 11.1).

Support for IDC and Yahoo

The Datafeed Toolbox now supports connections to Interactive Data Corporation (IDC) and Yahoo data servers in addition to Bloomberg.