

# **Datafeed Toolbox™ Release Notes**

---

## How to Contact The MathWorks



[www.mathworks.com](http://www.mathworks.com) Web  
[comp.soft-sys.matlab](mailto:comp.soft-sys.matlab) Newsgroup  
[www.mathworks.com/contact\\_TS.html](http://www.mathworks.com/contact_TS.html) Technical Support



[suggest@mathworks.com](mailto:suggest@mathworks.com) Product enhancement suggestions  
[bugs@mathworks.com](mailto:bugs@mathworks.com) Bug reports  
[doc@mathworks.com](mailto:doc@mathworks.com) Documentation error reports  
[service@mathworks.com](mailto:service@mathworks.com) Order status, license renewals, passcodes  
[info@mathworks.com](mailto:info@mathworks.com) Sales, pricing, and general information



508-647-7000 (Phone)



508-647-7001 (Fax)



The MathWorks, Inc.  
3 Apple Hill Drive  
Natick, MA 01760-2098

For contact information about worldwide offices, see the MathWorks Web site.

*Datafeed Toolbox™ Release Notes*

© COPYRIGHT 2004–2008 by The MathWorks, Inc.

The software described in this document is furnished under a license agreement. The software may be used or copied only under the terms of the license agreement. No part of this manual may be photocopied or reproduced in any form without prior written consent from The MathWorks, Inc.

FEDERAL ACQUISITION: This provision applies to all acquisitions of the Program and Documentation by, for, or through the federal government of the United States. By accepting delivery of the Program or Documentation, the government hereby agrees that this software or documentation qualifies as commercial computer software or commercial computer software documentation as such terms are used or defined in FAR 12.212, DFARS Part 227.72, and DFARS 252.227-7014. Accordingly, the terms and conditions of this Agreement and only those rights specified in this Agreement, shall pertain to and govern the use, modification, reproduction, release, performance, display, and disclosure of the Program and Documentation by the federal government (or other entity acquiring for or through the federal government) and shall supersede any conflicting contractual terms or conditions. If this License fails to meet the government's needs or is inconsistent in any respect with federal procurement law, the government agrees to return the Program and Documentation, unused, to The MathWorks, Inc.

### Trademarks

MATLAB and Simulink are registered trademarks of The MathWorks, Inc. See [www.mathworks.com/trademarks](http://www.mathworks.com/trademarks) for a list of additional trademarks. Other product or brand names may be trademarks or registered trademarks of their respective holders.

### Patents

The MathWorks products are protected by one or more U.S. patents. Please see [www.mathworks.com/patents](http://www.mathworks.com/patents) for more information.

<b>Summary by Version</b> .....	<b>1</b>
<b>Version 3.2 (R2008b) Datafeed Toolbox Software</b> .....	<b>3</b>
<b>Version 3.1 (R2008a) Datafeed Toolbox Software</b> .....	<b>4</b>
<b>Version 3.0 (R2007b) Datafeed Toolbox Software</b> .....	<b>5</b>
<b>Version 2.0 (R2007a) Datafeed Toolbox Software</b> .....	<b>6</b>
<b>Version 1.9 (R2006b) Datafeed Toolbox Software</b> .....	<b>7</b>
<b>Version 1.8 (R2006a) Datafeed Toolbox Software</b> .....	<b>8</b>
<b>Version 1.7 (R14SP3) Datafeed Toolbox Software</b> .....	<b>9</b>
<b>Version 1.6 (R14SP2) Datafeed Toolbox Software</b> .....	<b>10</b>
<b>Compatibility Summary for Datafeed Toolbox Software</b> .....	<b>11</b>



## Summary by Version

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

<b>Version (Release)</b>	<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>
<b>Latest Version V3.2 (R2008b)</b>	Yes Details	No	Bug Reports Includes fixes	Printable Release Notes: PDF  Current product documentation
V3.1 (R2008a)	Yes Details	No	Bug Reports Includes fixes	No
V3.0 (R2007b)	Yes Details	No	Bug Reports Includes fixes	No
V2.0 (R2007a)	Yes Details	No	No	No
V1.9 (R2006b)	Yes Details	No	No	No
V1.8 (R2006a)	Yes Details	No	No	No
V1.7 (R14SP3)	Yes Details	No	No	No
V1.6 (R14SP2)	Yes Details	No	No	No

### 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 3.2 (R2008b) Datafeed Toolbox Software

This table summarizes new features in Version 3.2 (R2008b).

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

New features and changes follow.

### Support for Retrieving New Types of Data

The Datafeed Toolbox™ software now supports retrieving data from the following sources:

- Reuters® Datascope Tick History software
- Reuters Knowledge Direct software
- Reuters Newscope software

For more information, see “Reuters Datascope Tick History”, “Reuters Knowledge Direct”, and “Reuters Newscope ” in the Reuters Datafeed Toolbox documentation.

## Version 3.1 (R2008a) Datafeed Toolbox Software

This table summarizes new features in Version 3.1 (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 follow.

### **Datafeed Toolbox Software Support for Hyperfeed Data Service Discontinued**

The Datafeed Toolbox software no longer supports Hyperfeed® data service.



## Version 3.0 (R2007b) Datafeed Toolbox Software

This table summarizes new features in Version 3.0 (R2007b).

<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 follow.

### **Reuters Market Data System Support**

Datafeed Toolbox support has been added for Reuters Market Data System. For more information, see `reuters` in the Datafeed Toolbox documentation.

## Version 2.0 (R2007a) Datafeed Toolbox Software

This table summarizes new features in Version 2.0 (R2007a):

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

New features and changes follow.

- “Kx Systems, Inc. kdb+ Database Support” on page 6
- “Haver Analytics Data Support” on page 6

### **Kx Systems, Inc. kdb+ Database Support**

Support has been added for Kx Systems®, Inc. kdb+ database.

### **Haver Analytics Data Support**

Support has been added for Haver Analytics financial data.

## Version 1.9 (R2006b) Datafeed Toolbox Software

This table summarizes new features in Version 1.9 (R2006b):

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

New features and changes follow.

- “Federal Reserve Economic Data” on page 7
- “Additional Fields Added for Yahoo! Support” on page 7

### Federal Reserve Economic Data

Support has been added for Federal Reserve Economic Data (FRED®).

### Additional Fields Added for Yahoo! Support

The Yahoo!® `fetch` command supports additional values for *Fields*. For a complete list of supported values for market and historical data, see `matlabroot/toolbox/datafeed/datafeed/@yahoo/yhfields.mat`.

## Version 1.8 (R2006a) Datafeed Toolbox Software

This table summarizes new features in Version 1.8 (R2006a):

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

New features and changes follow.

### Thomson Datastream Support Added

Version 1.8 of the toolbox adds support for Thomson® Datastream® data service. Version 1.8 provides functions to obtain price, profile, historical, and tick data from Thomson Datastream data servers.

### Thomson Datastream Function Summary

Function	Purpose
<code>datastream.close</code>	Close connection to data server
<code>datastream</code>	Connect to the Thomson Datastream API
<code>datastream.fetch</code>	Request data from data server
<code>datastream.get</code>	Get connection object properties
<code>datastream.isconnection</code>	Verify whether connection to data server is valid

## Version 1.7 (R14SP3) Datafeed Toolbox Software

This table summarizes new features in Version 1.7 (R14SP3):

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

New features and changes follow.

### 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 in Release 1.5. Although the monitoring capability has been removed from the documentation, the capability remains in the product for backward compatibility.

## Version 1.6 (R14SP2) Datafeed Toolbox Software

This table summarizes new features in Version 1.6 (R14SP2):

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

New features and changes follow.

### FactSet Data Service Support Added

Version 1.6 of the toolbox adds support for FactSet® data service. Version 1.6 provides functions to obtain price, profile, historical, and tick data from FactSet data servers.

### FactSet Function Summary

Function	Purpose
factset.close	Close connection to data server
factset.fetch	Request data from data server
factset.fetch	Get connection object properties
factset	Connect to FactSet data server
factset.isconnection	Verify whether connection to data server is valid

## Compatibility Summary for Datafeed 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 in the description of the new feature or change.

<b>Version (Release)</b>	<b>New Features and Changes with Version Compatibility Impact</b>
<b>Latest Version Version 3.2 (R2008b)</b>	None
Version 3.1 (R2008a)	None
Version 3.0 (R2007b)	None
Version 2.0 (R2007a)	None
Version 1.9 (R2006b)	None
Version 1.8 (R2006a)	None
Version 1.7 (R14SP3)	None
Version 1.6 (R14SP2)	None