

# **Datafeed Toolbox™ Release Notes**

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*Datafeed Toolbox™ Release Notes*

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## Summary by Version

This table provides quick access to what's new in each version. For clarification, see "Using Release Notes" on page 2.

| <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 V3.4 (R2009b)</b> | Yes<br>Details                  | No  | Bug Reports<br>Includes fixes        | Printable Release Notes: PDF<br><br>Current product documentation |
| V3.3 (R2009a)                       | Yes<br>Details                  | No  | Bug Reports<br>Includes fixes        | No  |
| V3.2 (R2008b)                       | Yes<br>Details                  | No  | Bug Reports<br>Includes fixes        | No  |
| V3.1 (R2008a)                       | Yes<br>Details                  | No  | Bug Reports<br>Includes fixes        | No  |
| V3.0 (R2007b)                       | Yes<br>Details                  | No  | Bug Reports<br>Includes fixes        | No  |
| V2.0 (R2007a)                       | Yes<br>Details                  | No  | No                                   | No  |
| V1.9 (R2006b)                       | Yes<br>Details                  | No  | No                                   | No  |
| V1.8 (R2006a)                       | Yes<br>Details                  | No  | No                                   | No  |
| V1.7 (R14SP3)                       | Yes<br>Details                  | No  | No                                   | No  |
| V1.6 (R14SP2)                       | Yes<br>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®). Determine if enhancements, bugs, or compatibility considerations in other products impact you.

If you are upgrading from a software version other than the most recent one, review the current release notes and all interim versions. For example, when you upgrade from V1.0 to V1.2, review the release notes for V1.1 and V1.2.

## What Is 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 release appear under Bug Reports at The MathWorks™ Web site. Bug fixes can sometimes result in incompatibilities, so 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. Bug Reports include 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 3.4 (R2009b) Datafeed Toolbox Software

This table summarizes new features in Version 3.4 (R2009b).

| <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<br>Details below            | No  | Bug Reports<br>Includes fixes        | Printable Release Notes: PDF<br><br>Current product documentation |

New features and changes follow.

### Support for New Access Methods

- Reuters® Time Series One allows you to access historical end of day data from Reuters.
- New Bloomberg® methods use the Bloomberg ActiveX® interface.



## Version 3.3 (R2009a) Datafeed Toolbox Software

This table summarizes new features in Version 3.3 (R2009a).

| New Features and Changes | Version Compatibility Considerations | Fixed Bugs and Known Problems | Related Documentation at Web Site                                 |
|--------------------------|--------------------------------------|-------------------------------|---|
| Yes<br>Details below     | No                                   | Bug Reports<br>Includes fixes | Printable Release Notes: PDF<br><br>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 via the Web
- Enhanced Kx Systems®, Inc. kdb+ data type support
- RFA 6 for Reuters Market Data System
- Haver Analytics data aggregation

For more information, see “Reuters Datascope Tick History”, “Kx Systems”, and “Haver Analytics” in the Datafeed Toolbox documentation.

## 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<br>Details below     | No                                   | Bug Reports<br>Includes fixes | No                                |

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 Datafeed Toolbox documentation.

## Version 3.1 (R2008a) Datafeed Toolbox Software

This table summarizes new features in Version 3.1 (R2008a).

| New Features and Changes | Version Compatibility Considerations | Fixed Bugs and Known Problems | Related Documentation at Web Site |
|--------------------------|--------------------------------------|-------------------------------|-----------------------------------|
| Yes<br>Details below     | No                                   | Bug Reports<br>Includes fixes | No                                |

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<br>Details below            | No  | Bug Reports<br>Includes fixes        | No                                       |

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<br>Details below     | No                                   | No                            | No                                |

New features and changes follow.

- “Kx Systems, Inc. kdb+ Database Support” on page 9
- “Haver Analytics Data Support” on page 9

### **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<br>Details below     | No                                   | NoNo                          | No                                |

New features and changes follow.

- “Federal Reserve Economic Data” on page 10
- “Additional Fields Added for Yahoo! Support” on page 10

### 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<br>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<br>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<br>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<br/>Version 3.4 (R2009b)</b> | None  |
| Version 3.3 (R2009a)                           | None  |
| Version 3.2 (R2008b)                           | 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  |