

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.

Version (Release)	New Features and Changes	Version Compatibility Considerations	Fixed Bugs and Known Problems	Related Documentation at Web Site
Latest Version V3.5 (R2010a)	Yes Details	Yes Summary	Bug Reports Includes fixes	Printable Release Notes: PDF Current product documentation
V3.4 (R2009b)	Yes Details	No	Bug Reports Includes fixes	No
V3.3 (R2009a)	Yes Details	No	Bug Reports Includes fixes	No
V3.2 (R2008b)	Yes Details	No	Bug Reports Includes fixes	No
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®). 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 3.5 (R2010a) Datafeed Toolbox Software

This table summarizes new features in Version 3.5 (R2010a).

New Features and Changes	Version Compatibility Considerations	Fixed Bugs and Known Problems	Related Documentation at Web Site
Yes Details below	Yes — Details labeled as Compatibility Considerations in descriptions of new features and changes. See also Summary.	Bug Reports Includes fixes	Printable Release Notes: PDF Current product documentation

New features and changes follow.

- “Support for Bloomberg Version 3” on page 4
- “Support for Bloomberg Pre-V3 Access Deprecated” on page 4

Support for Bloomberg Version 3

Bloomberg® has released a new version of their API. The new `blp` class supports the Bloomberg V3 interface. Support for Bloomberg V3 has been implemented using their Java™ API which makes the toolbox platform independent for Bloomberg users allowing them to run on 64-bit Windows machines.

Support for Bloomberg Pre-V3 Access Deprecated

Bloomberg has released a new version of their API. They are not disabling the older API but no longer support it. The existing `bloomberg` methods will display warnings notifying the users that they should move to the `blp` methods. The ActiveX methods for `bloomberg` will also generate warnings. The `bloomberg` class and its accompanying methods will be removed in a future release

Compatibility Considerations

Update your code to use the new `blp` class and its accompanying methods.

For example:

```
b = bloomberg;  
d = fetch(b, 'FOOB US Equity', 'GETDATA', 'LAST_PRICE');  
d = fetch(b, 'FOOB US Equity', 'TIMESERIES', '10/30/2009');  
d = fetch(b, 'FOOB US Equity', 'HISTORY', 'LAST_PRICE', ...  
        '10/01/2009', '10/31/2009');
```

becomes

```
b = blp;  
d = getdata(b, 'FOOB US Equity', 'LAST_PRICE');  
d = timeseries(b, 'FOOB US Equity', '10/30/2009');  
d = history(b, 'FOOB US Equity', 'LAST_PRICE', ...  
        '10/01/2009', '10/31/2009');
```

See the function reference page for `blp` for more information.

Version 3.4 (R2009b) Datafeed Toolbox Software

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

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 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 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 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 Details below	No	Bug Reports 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 Details below	No	Bug Reports 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).

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	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 Details below	No	No	No

New features and changes follow.

- “Kx Systems, Inc. kdb+ Database Support” on page 11
- “Haver Analytics Data Support” on page 11

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	No

New features and changes follow.

- “Federal Reserve Economic Data” on page 12
- “Additional Fields Added for Yahoo! Support” on page 12

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.

Version (Release)	New Features and Changes with Version Compatibility Impact
Latest Version Version 3.5 (R2010a)	See the Compatibility Considerations subheading for this change: “Support for Bloomberg Pre-V3 Access Deprecated” on page 4
Version 3.4 (R2009b)	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