

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
Latest Version V4.3 (R2012a)	Yes Details	No	Bug Reports Includes fixes
V4.2 (R2011b)	Yes Details	Yes Summary	Bug Reports Includes fixes
V4.1 (R2011a)	Yes Details	No	Bug Reports Includes fixes
V4.0 (R2010b)	Yes Details	Yes Summary	Bug Reports Includes fixes
V3.5 (R2010a)	Yes Details	Yes Summary	Bug Reports Includes fixes
V3.4 (R2009b)	Yes Details	No	Bug Reports Includes fixes
V3.3 (R2009a)	Yes Details	No	Bug Reports Includes fixes
V3.2 (R2008b)	Yes Details	No	Bug Reports Includes fixes
V3.1 (R2008a)	Yes Details	No	Bug Reports Includes fixes
V3.0 (R2007b)	Yes Details	No	Bug Reports Includes fixes
V2.0 (R2007a)	Yes Details	No	No
V1.9 (R2006b)	Yes Details	No	No
V1.8 (R2006a)	Yes Details	No	No

Version (Release)	New Features and Changes	Version Compatibility Considerations	Fixed Bugs and Known Problems
V1.7 (R14SP3)	Yes Details	No	No
V1.6 (R14SP2)	Yes Details	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

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.

Documentation on the MathWorks Web Site

Related documentation is available on mathworks.com for the latest release and for previous releases:

- Latest product documentation
- Archived documentation

Version 4.3 (R2012a) Datafeed Toolbox Software

This table summarizes new features in Version 4.3 (R2012a).

New Features and Changes	Version Compatibility Considerations	Fixed Bugs and Known Problems
Yes Details below	No	Bug Reports Includes fixes

New features and changes follow.

- “Support for Trading Technologies X_TRADER” on page 4
- “64-Bit Support for Haver Analytics” on page 4
- “Broker Buy and Sell Codes Added to Bloomberg Intraday Output” on page 5
- “Timeout Argument for blp” on page 5

Support for Trading Technologies X_TRADER

The new `xtrdr` function and related methods provide access to the Trading Technologies® X_TRADER® API for 32-bit Windows®.

Three examples demonstrating `xtrdr` and its methods are included:

- `TTPriceUpdateExample.m`
- `TTPriceUpdateDepthExample.m`
- `TTOrderSubmitExample.m`

64-Bit Support for Haver Analytics

The `haver` function and related methods are now supported on 64-bit Windows.

Broker Buy and Sell Codes Added to Bloomberg Intraday Output

You can now request the broker buy and sell codes of each trade as part of an intraday tick request. These codes identify the market makers.

Timeout Argument for blp

The blp function has a new timeout mechanism. You can now specify how long to attempt connection before timing out if the connection cannot be made.

Version 4.2 (R2011b) Datafeed Toolbox Software

This table summarizes new features in Version 4.2 (R2011b).

New Features and Changes	Version Compatibility Considerations	Fixed Bugs and Known Problems
Yes Details below	Yes — Details labeled as Compatibility Considerations in descriptions of new features and changes. See also Summary.	Bug Reports Includes fixes

New features and changes follow.

- “Support for SIX Telekurs” on page 6
- “Improved Performance for blp Methods” on page 6
- “blp.history Now Supports Overrides” on page 6
- “Warning and Error ID Changes” on page 6

Support for SIX Telekurs

The new `tlkrs` function and related methods provide access to current, historical, and intraday data from SIX Telekurs™.

Improved Performance for blp Methods

The `blp.history` and `blp.timeseries` methods now have improved performance.

blp.history Now Supports Overrides

The `blp.history` method now includes an `'overrideOption'` argument.

Warning and Error ID Changes

Many warning and error IDs have changed from their previous versions. These warnings or errors typically appear during a function call.

Compatibility Considerations

If you use warning or error IDs, you might need to change the strings you use. For example, if you turned off a warning for a certain ID, the warning might now appear under a different ID. If you use a `try/catch` statement in your code, replace the old identifier with the new identifier. There is no definitive list of the differences, or of the IDs that changed.

Version 4.1 (R2011a) Datafeed Toolbox Software

This table summarizes new features in Version 4.1 (R2011a).

New Features and Changes	Version Compatibility Considerations	Fixed Bugs and Known Problems
Yes Details below	No	Bug Reports Includes fixes

New features and changes follow.

New rdth Methods for FTP Requests to Thomson Reuters Tick History

The new `rdth.submitftp` method submits FTP requests for Thomson Reuters™ Tick History data.

The `rdth.status` method returns the status and queue position of the FTP request handle.

Version 4.0 (R2010b) Datafeed Toolbox Software

This table summarizes new features in Version 4.0 (R2010b).

New Features and Changes	Version Compatibility Considerations	Fixed Bugs and Known Problems
Yes Details below	Yes — Details labeled as Compatibility Considerations in descriptions of new features and changes. See also Summary.	Bug Reports Includes fixes

New features and changes follow.

- “Support for eSignal Data Retrieval” on page 9
- “New blp Methods Return Information About Bloomberg V3 Connection” on page 9
- “blp.timeseries Method Now Returns Total Value” on page 10
- “Support for Reuters Publishing” on page 10
- “New rmdsconfig Function to Start Reuters Configuration Editor” on page 10
- “Reuters fetch Function Callbacks Now Require Three Inputs” on page 10
- “Proxy Information No Longer Required for yahoo Function” on page 10

Support for eSignal Data Retrieval

Datafeed Toolbox™ software now supports retrieving data from eSignal®.

New blp Methods Return Information About Bloomberg V3 Connection

Three new methods for the blp function return information about the Bloomberg® V3 connection:

- blp.category returns category information for a specific search string.

- `blp.fieldinfo` returns field information for a specific field mnemonic.
- `blp.fieldsearch` returns field information for a specific search string.

blp.timeseries Method Now Returns Total Value

The `blp.timeseries` method now returns an additional field, Total Tick Value, when returning Bloomberg V3 intraday tick data.

Support for Reuters Publishing

You can now contribute data to a Reuters® datafeed with the new `reuters.contrib` method.

New rmdsconfig Function to Start Reuters Configuration Editor

You can now use the `rmdsconfig` function to start the Reuters Configuration Editor.

Reuters fetch Function Callbacks Now Require Three Inputs

In previous releases, the `reuters.fetch` function callbacks required two inputs. They now require three. The third input argument is the `serviceName`.

Compatibility Considerations

If you wrote code with the `reuters.fetch` function in R2010a, it will no longer work. Modify your callbacks to take a third input. Type `help rtdemo` at the command line to see an example.

Proxy Information No Longer Required for yahoo Function

In previous releases, if you wanted to connect to Yahoo!® through a proxy server, you needed to supply your IP address and port number. This is no longer necessary. The `yahoo` function now uses the proxy information supplied

in the MATLAB Web Preferences. To view or update your information, select **File > Preferences > Web**.

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
Yes Details below	Yes — Details labeled as Compatibility Considerations in descriptions of new features and changes. See also Summary.	Bug Reports Includes fixes

New features and changes follow.

- “Support for Bloomberg Version 3 ” on page 12
- “Bloomberg Pre-V3 Access Not Supported” on page 12

Support for Bloomberg Version 3

Bloomberg has released a new version of their API. The new `b1p` 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.

Bloomberg Pre-V3 Access Not Supported

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 users that they should move to the `b1p` 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 `b1p` class and its accompanying methods. For example:

```
b = b1p;
```



```
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
Yes Details below	No	Bug Reports Includes fixes

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
Yes Details below	No	Bug Reports Includes fixes

New features and changes follow.

Support for Retrieving New Types of Data

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 “Thomson Reuters 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
Yes Details below	No	Bug Reports Includes fixes

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 “Thomson Reuters Tick History” 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
Yes Details below	No	Bug Reports Includes fixes

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
Yes Details below	No	Bug Reports Includes fixes

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
Yes Details below	No	No

New features and changes follow.

- “Kx Systems, Inc. kdb+ Database Support” on page 19
- “Haver Analytics Data Support” on page 19

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
Yes Details below	No	No

New features and changes follow.

- “Federal Reserve Economic Data” on page 20
- “Additional Fields Added for Yahoo! Support” on page 20

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
Yes Details below	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
datastream.close	Close connection to data server
datastream	Connect to the Thomson Datastream API
datastream.fetch	Request data from data server
datastream.get	Get connection object properties
datastream.isconnection	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
Yes Details below	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
Yes Details below	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
<code>factset.close</code>	Close connection to data server
<code>factset.fetch</code>	Request data from data server
<code>factset.fetch</code>	Get connection object properties
<code>factset</code>	Connect to FactSet data server
<code>factset.isconnection</code>	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 4.3 (R2012a)	None
Version 4.2 (R2011b)	See the Compatibility Considerations subheading for this change: <ul style="list-style-type: none"> • “Warning and Error ID Changes” on page 6
Version 4.1 (R2011a)	None
Version 4.0 (R2010b)	See the Compatibility Considerations subheading for this change: <ul style="list-style-type: none"> • “Reuters fetch Function Callbacks Now Require Three Inputs” on page 10
Version 3.5 (R2010a)	See the Compatibility Considerations subheading for this change: <ul style="list-style-type: none"> • “Bloomberg Pre-V3 Access Not Supported” on page 12
Version 3.4 (R2009b)	None
Version 3.3 (R2009a)	None
Version 3.2 (R2008b)	None
Version 3.1 (R2008a)	None

Version (Release)	New Features and Changes with Version Compatibility Impact
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