

Datafeed Toolbox™ Release Notes

How to Contact MathWorks



www.mathworks.com Web
comp.soft-sys.matlab Newsgroup
www.mathworks.com/contact_TS.html Technical Support



suggest@mathworks.com Product enhancement suggestions
bugs@mathworks.com Bug reports
doc@mathworks.com Documentation error reports
service@mathworks.com Order status, license renewals, passcodes
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 2004–2014 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 for a list of additional trademarks. Other product or brand names may be trademarks or registered trademarks of their respective holders.

Patents

MathWorks products are protected by one or more U.S. patents. Please see www.mathworks.com/patents for more information.

R2014a

Lookup functionality for Bloomberg Instrument service ..	2
--	---

R2013b

Multiple security request performance improvements for Bloomberg history function	4
--	---

R2013a

Function for accessing real-time data from FactSet workstations	6
X_TRADER functions, originally in Datafeed Toolbox, now in Trading Toolbox	6
Bloomberg legacy functions removed	6

R2012b

Functions for accessing data through the IQFEED service	8
Support for Bloomberg Historical Technical Analysis	8
Support for Bloomberg Equity Screening	8

R2012a

Support for Trading Technologies X_TRADER	10
64-Bit Support for Haver Analytics	10

Broker Buy and Sell Codes Added to Bloomberg Intraday	
Output	10
Timeout Argument for blp	10

R2011b

Support for SIX Financial Information	12
Improved Performance for blp Methods	12
blp.history Now Supports Overrides	12
Warning and Error ID Changes	12

R2011a

New rdth Methods for FTP Requests to Thomson Reuters	
Tick History	14

R2010b

Support for eSignal Data Retrieval	16
New blp Methods Return Information About Bloomberg V3	
Connection	16
blp.timeseries Method Now Returns Total Value	16
Support for Reuters Publishing	16
New rmdsconfig Function to Start Reuters Configuration	
Editor	16
Reuters fetch Function Callbacks Now Require Three	
Inputs	16
Proxy Information No Longer Required for yahoo	
Function	17

R2010a

Support for Bloomberg Version 3	20
---------------------------------------	----

Bloomberg Pre-V3 Access Not Supported	20
---	----

R2009b

Support for New Access Methods	22
--------------------------------------	----

R2009a

Support for Retrieving New Types of Data	24
--	----

R2008b

Support for Retrieving New Types of Data	26
--	----

R2008a

Datafeed Toolbox Software Support for Hyperfeed Data Service Discontinued	28
--	----

R2007b

Reuters Market Data System Support	30
--	----

R2007a

Kx Systems, Inc. kdb+ Database Support	32
Haver Analytics Data Support	32

R2006b

Federal Reserve Economic Data	34
Additional Fields Added for Yahoo! Support	34

R2006a

Thomson Datastream Support Added	36
--	----

R14SP3

Enhanced Capabilities for Bloomberg fetch Command ...	38
---	----

R14SP2

FactSet Data Service Support Added	40
--	----

R2014a

Version: 4.7

New Features: Yes

Bug Fixes: Yes

Lookup functionality for Bloomberg Instrument service

The lookup function enables finding information about a security, a curve, or a government security.

R2013b

Version: 4.6

New Features: Yes

Bug Fixes: Yes

Multiple security request performance improvements for Bloomberg history function

The history function has improved performance.

R2013a

Version: 4.5

New Features: Yes

Bug Fixes: Yes

Function for accessing real-time data from FactSet workstations

Support for FactSet® Data Server real-time data using `fds`, `close`, `stop`, and `realtime`.

X_TRADER functions, originally in Datafeed Toolbox, now in Trading Toolbox

Compatibility Considerations: Yes

The following X_TRADER® functions are removed from Datafeed Toolbox™ and migrated to Trading Toolbox™: `xtrdr`, `close`, `createInstrument`, `createNotifier`, `createOrderProfile`, `createOrderSet`, and `getData`.

Compatibility Considerations

Contact your account representative.

Bloomberg legacy functions removed

Compatibility Considerations: Yes

The following legacy Bloomberg® functions are removed from Datafeed Toolbox: `showtrades`, `pricevol`, `stockticker`, `history`, `realtime`, `getData`, `timeseries`, `getData`, and `stop`.

Compatibility Considerations

Use the Datafeed Toolbox V3 b1p functions for Bloomberg: `getData`, `history`, `realtime`, and `timeseries`.

R2012b

Version: 4.4

New Features: Yes

Bug Fixes: Yes

Functions for accessing data through the IQFEED service

Support for IQFEED® data using `iqf`, `iqf.close`, `iqf.history`, `iqf.marketdepth`, `iqf.news`, `iqf.realtime`, and `iqf.timeseries`.

Support for Bloomberg Historical Technical Analysis

Support for Bloomberg V3 API for historical technical analysis using `blp.tahistory`.

Support for Bloomberg Equity Screening

Support for Bloomberg V3 API for equity screening service (EQS) using `blp.eqs`.

R2012a

Version: 4.3

New Features: Yes

Bug Fixes: Yes

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.

R2011b

Version: 4.2

New Features: Yes

Bug Fixes: Yes

Support for SIX Financial Information

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

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

Compatibility Considerations: Yes

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.

R2011a

Version: 4.1

New Features: Yes

Bug Fixes: Yes

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.

R2010b

Version: 4.0

New Features: Yes

Bug Fixes: Yes

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

Compatibility Considerations: Yes

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**.

R2010a

Version: 3.5

New Features: Yes

Bug Fixes: Yes

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.

Bloomberg Pre-V3 Access Not Supported

Compatibility Considerations: Yes

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 `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.

R2009b

Version: 3.4

New Features: Yes

Bug Fixes: Yes

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.

R2009a

Version: 3.3

New Features: Yes

Bug Fixes: Yes

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.

R2008b

Version: 3.2

New Features: Yes

Bug Fixes: Yes

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.

R2008a

Version: 3.1

New Features: Yes

Bug Fixes: Yes

Datafeed Toolbox Software Support for Hyperfeed Data Service Discontinued

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

R2007b

Version: 3.0

New Features: Yes

Bug Fixes: Yes

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.

R2007a

Version: 2.0

New Features: Yes

Bug Fixes: No

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.

R2006b

Version: 1.9

New Features: Yes

Bug Fixes: No

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`.

R2006a

Version: 1.8

New Features: Yes

Bug Fixes: No

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

R14SP3

Version: 1.7

New Features: Yes

Bug Fixes: No

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.

R14SP2

Version: 1.6

New Features: Yes

Bug Fixes: No

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