

Trading Toolbox™ Release Notes

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R2014a

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R2013a

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R2014a

Version: 2.1

New Features: No

Bug Fixes: Yes

R2013b

Version: 2.0

New Features: Yes

Bug Fixes: No

Support for CQG API

Create and maintain orders, routes, and strategies using CQG®.

Function	Purpose
cqg	Open CQG connection.
close	Close CQG connection.
createOrder	Create CQG order.
history	Request CQG historical data.
realtime	Subscribe to CQG instrument.
shutDown	Close CQG connection.
startUp	Start CQG Connection.
timeseries	Request CQG intraday tick data.

Support for Interactive Brokers TWS API

Create and maintain orders, routes, and strategies using Interactive Brokers®.

Function	Purpose
ibtws	Open IB Trader Workstation SM connection.
close	Close IB Trader Workstation connection.
createOrder	Create IB Trader Workstation order.
getData	Get current Interactive Brokers data.
history	Request Interactive Brokers historical data.
timeseries	Request Interactive Brokers aggregated intraday data.

R2013a

Version: 1.0

New Features: Yes

Bug Fixes: No

Trading Toolbox contains Trading Technologies X_TRADER

Compatibility Considerations: Yes

X_TRADER® support has migrated from Datafeed Toolbox™ to Trading Toolbox™. Use Trading Technologies® X_TRADER to access market data and submit orders.

Function	Purpose
xtrdr	Create an X_TRADER connection.
close	Terminate an X_TRADER connection.
createInstrument	Create instruments for X_TRADER.
createNotifier	Create an instrument notifier for X_TRADER.
createOrderProfile	Create order profiles for X_TRADER.
createOrderSet	Create an order set for X_TRADER.
getData	Obtain current X_TRADER data.

Compatibility Considerations

If you used Trading Technologies X_TRADER with a previous release of Datafeed Toolbox, you must have a license for Trading Toolbox for R2013a.

Bloomberg EMSX support

Create and maintain orders, routes, and strategies using Bloomberg® EMSX.

Function	Purpose
emsx	Create a Bloomberg EMSX connection.
close	Close a Bloomberg EMSX connection.
createOrder	Create a Bloomberg EMSX order.
createOrderAndRoute	Create and route a Bloomberg EMSX order.

Function	Purpose
createOrderAndRouteWithStrat	Create and route a Bloomberg EMSX order with strategies.
deleteOrder	Delete a Bloomberg EMSX order.
deleteRoute	Delete a Bloomberg EMSX route.
getAllFieldMetadata	Obtain Bloomberg EMSX field information.
getBrokerInfo	Obtain Bloomberg EMSX broker and strategy information.
getOrderInfo	Obtain Bloomberg EMSX order information.
getRouteInfo	Obtain Bloomberg EMSX route information.
modifyOrder	Modify a Bloomberg EMSX order.
modifyRoute	Modify a Bloomberg EMSX route.
modifyRouteWithStrat	Modify a Bloomberg EMSX route with strategies.
orders	Obtain Bloomberg order subscriptions.
emsxOrderBlotter	Bloomberg EMSX example order blotter.
processEvent	Sample of a Bloomberg EMSX event handler.
routeOrder	Route a Bloomberg EMSX order.
routeOrderWithStrat	Route a Bloomberg EMSX order with strategies.
routes	Obtain Bloomberg EMSX route subscriptions.