Datafeed Toolbox™ Release Notes

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Datafeed Toolbox™ Release Notes

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Version: 5.0

New Features

Bug Fixes

Data access through Thomson Reuters Eikon

Retrieve current market, real-time, and historical data using Thomson Reuters Eikon®.

Function	Purpose
`treikon`	Connect to Thomson Reuters Eikon.
`getdata`	Retrieve Thomson Reuters Eikon current market data.
`history`	Retrieve Thomson Reuters Eikon historical data.
`realtime`	Retrieve Thomson Reuters Eikon real-time data.
`start`	Resume Thomson Reuters Eikon real-time data retrieval.
`stop`	Stop Thomson Reuters Eikon real-time data retrieval.
`chain`	Retrieve Thomson Reuters Eikon chain data.

Data access through Bloomberg Server

Connect to Bloomberg® Server using `blpsrv`. You can use the existing functions to retrieve current market, real-time, intraday tick, historical, and security lookup data using Bloomberg Server.

Data access through Bloomberg B-PIPE

Connect to Bloomberg B-PIPE® using `bpipe`. You can use the existing functions to retrieve current market, real-time, intraday tick, historical, and security lookup data using Bloomberg B-PIPE.

R2014a

Version: 4.7

New Features

Bug Fixes

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

Bug Fixes

Multiple security request performance improvements for Bloomberg `history` function

The history function has improved performance.

R2013a

Version: 4.5

New Features

Bug Fixes

Compatibility Considerations

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

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

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 blp functions for Bloomberg: getdata, history, realtime, and timeseries.

R2012b

Version: 4.4

New Features

Bug Fixes

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

Bug Fixes

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

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

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

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

Bug Fixes

Compatibility Considerations

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**.

R2010a

Version: 3.5

New Features

Bug Fixes

Compatibility Considerations

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

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

Bug Fixes

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

Bug Fixes

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

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

Bug Fixes

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

Bug Fixes

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

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

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

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

R14SP3

Version: 1.7

New Features

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

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