

Trading Toolbox™ Release Notes



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Trading Toolbox™ Release Notes

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R2016a

Version: 3.0

New Features

Bug Fixes

Compatibility Considerations

Transaction Cost Analysis: Conduct trading cost, sensitivity, and post-trade execution analysis

Estimate trading costs for a collection of stocks or a portfolio using Kissell Research Group transaction cost analysis. Estimate costs for liquidating a portfolio or its components. Conduct sensitivity analysis. Optimize trading strategies for a single stock. Analyze trading execution results.

Function	Purpose
<code>krg</code>	Create Kissell Research Group transaction-cost analysis object.
<code>costCurves</code>	Estimate market-impact cost of order execution.
<code>iStar</code>	Estimate instantaneous trading cost for order.
<code>liquidityFactor</code>	Estimate and compare liquidation costs across stocks.
<code>marketImpact</code>	Estimate price movement due to order or trade.
<code>portfolioCostCurves</code>	Estimate market-impact cost of order execution for a portfolio.
<code>priceAppreciation</code>	Estimate the trading cost due to natural price movement.
<code>timingRisk</code>	Estimate uncertainty of market-impact cost.

Support for 32-bit Windows removed

The Trading Toolbox™ no longer supports connection to a 32-bit trading system.

Compatibility Considerations

Use a 64-bit trading system.

To configure CQG® for 64-bit Windows®, see “Installation”.

R2015b

Version: 2.2.1

New Features

Bug Fixes

FIX Flyer Integration: Send and receive financial information through FIX messages using FIX Flyer Engine

Retrieve data and send FIX messages using FIX Flyer™.

Function	Purpose
fixflyer	Establish a FIX Flyer connection.
addListener	Add an event handling listener to a FIX Flyer connection.
sendMessage	Send a FIX message to the FIX Flyer Engine.
close	Close a FIX Flyer connection.

FIX Data Support: Convert between structure arrays and tables to and from FIX messages

Convert between FIX messages, and structure arrays or tables.

Function	Purpose
fix2struct	Convert a FIX message string to a structure array.
fix2table	Convert a FIX message string to a table.
struct2fix	Convert a structure array containing FIX tags as fields to a cell array of FIX message strings.
table2fix	Convert a table containing FIX tags as variables to a cell array of FIX message strings.

Bloomberg multiple order routing functionality

The groupRouteOrderWithStrat function enables multiple order routing with strategies.

R2015a

Version: 2.2

New Features

Bug Fixes

Interactive Brokers interface enhancements for custom event handlers and market depth, contract details, trade execution records, and portfolio data

Obtain Interactive Brokers® order data and information about the account, contract, and portfolio.

Function	Purpose
accounts	Retrieve Interactive Brokers account information.
contractdetails	Request Interactive Brokers contract details.
executions	Request Interactive Brokers execution data.
marketdepth	Request Interactive Brokers market depth data.
orderid	Obtain next valid order identification number.
orders	Request Interactive Brokers open order data.
portfolio	Retrieve current Interactive Brokers portfolio data.
realtime	Request Interactive Brokers real-time data.

Define custom event handler functions to process various events. For details, see [Writing and Running Custom Event Handler Functions with Interactive Brokers](#).

R2014b

Version: 2.1.1

Bug Fixes

R2014a

Version: 2.1

Bug Fixes

R2013b

Version: 2.0

New Features

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

Compatibility Considerations

Trading Toolbox contains Trading Technologies X_TRADER

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.
createOrderAndRouteWithStrategies	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.

Function	Purpose
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.

