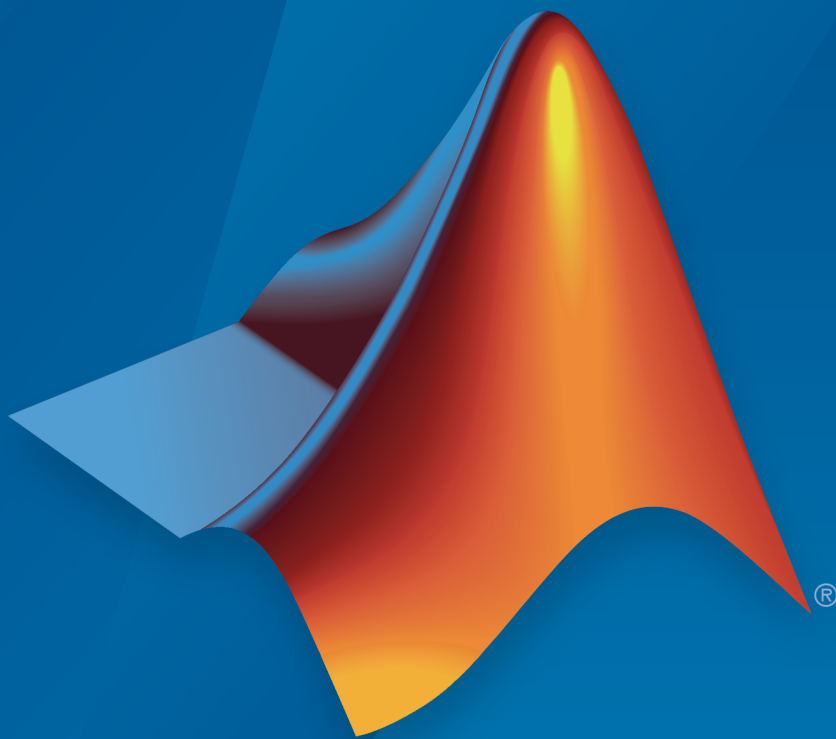


# Datafeed Toolbox™ Release Notes



# MATLAB®

## How to Contact MathWorks



Latest news: [www.mathworks.com](http://www.mathworks.com)  
Sales and services: [www.mathworks.com/sales\\_and\\_services](http://www.mathworks.com/sales_and_services)  
User community: [www.mathworks.com/matlabcentral](http://www.mathworks.com/matlabcentral)  
Technical support: [www.mathworks.com/support/contact\\_us](http://www.mathworks.com/support/contact_us)



Phone: 508-647-7000



The MathWorks, Inc.  
3 Apple Hill Drive  
Natick, MA 01760-2098

### *Datafeed Toolbox™ Release Notes*

© COPYRIGHT 2004–2016 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](http://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](http://www.mathworks.com/patents) for more information.

## R2016b

---

<b>Money.Net Interface: Access historical, real-time, and news data directly from MATLAB</b> .....	1-2
<b>STATS.com Interface: Access team, athlete, and event data</b> .	1-2
<b>Functionality being removed or changed</b> .....	1-2

## R2016a

---

<b>Interactive Data removed</b> .....	2-2
<b>Thomson Reuters Eikon removed</b> .....	2-2
<b>Functionality being removed or changed</b> .....	2-2

## R2015b

---

<b>Bloomberg portfolio Function: Access portfolio holding information</b> .....	3-2
<b>RavenPack News Analytics Interface: Access historical and real-time news sentiment data</b> .....	3-2

## R2015a

---

<b>Bloomberg Data License support</b> .....	4-2
---	-----

## R2014b

---

<b>Data access through Thomson Reuters Eikon</b> .....	5-2
<b>Data access through Bloomberg Server</b> .....	5-2
<b>Data access through Bloomberg B-PIPE</b> .....	5-2

## R2014a

---

<b>Lookup functionality for Bloomberg Instrument service</b> ...	6-2
--	-----

## R2013b

---

<b>Multiple security request performance improvements for Bloomberg history function</b> .....	7-2
--	-----

## R2013a

---

<b>Function for accessing real-time data from FactSet workstations</b> .....	8-2
--	-----

<b>X_TRADER functions, originally in Datafeed Toolbox, now in Trading Toolbox</b> .....	<b>8-2</b>
<b>Bloomberg legacy functions removed</b> .....	<b>8-2</b>

## **R2012b**

<b>Functions for accessing data through the IQFEED service</b> .	<b>9-2</b>
<b>Support for Bloomberg Historical Technical Analysis</b> .....	<b>9-2</b>
<b>Support for Bloomberg Equity Screening</b> .....	<b>9-2</b>

## **R2012a**

<b>Support for Trading Technologies X_TRADER</b> .....	<b>10-2</b>
<b>64-Bit Support for Haver Analytics</b> .....	<b>10-2</b>
<b>Broker Buy and Sell Codes Added to Bloomberg Intraday Output</b> .....	<b>10-2</b>
<b>Timeout Argument for blp</b> .....	<b>10-2</b>

## **R2011b**

<b>Support for SIX Financial Information</b> .....	<b>11-2</b>
<b>Improved Performance for blp Methods</b> .....	<b>11-2</b>
<b>blp.history Now Supports Overrides</b> .....	<b>11-2</b>

<b>Warning and Error ID Changes .....</b>	<b>11-2</b>
---	-------------

## **R2011a**

---

<b>New rdth Methods for FTP Requests to Thomson Reuters Tick History .....</b>	<b>12-2</b>
--	-------------

## **R2010b**

---

<b>Support for eSignal Data Retrieval .....</b>	<b>13-2</b>
<b>New blp Methods Return Information About Bloomberg V3 Connection .....</b>	<b>13-2</b>
<b>blp.timeseries Method Now Returns Total Value .....</b>	<b>13-2</b>
<b>Support for Reuters Publishing .....</b>	<b>13-2</b>
<b>New rmdsconfig Function to Start Reuters Configuration Editor .....</b>	<b>13-2</b>
<b>Reuters fetch Function Callbacks Now Require Three Inputs .....</b>	<b>13-2</b>
<b>Proxy Information No Longer Required for yahoo Function .....</b>	<b>13-3</b>

## **R2010a**

---

<b>Support for Bloomberg Version 3 .....</b>	<b>14-2</b>
--	-------------

<b>Bloomberg Pre-V3 Access Not Supported</b> .....	<b>14-2</b>
--	-------------

**R2009b**

<b>Support for New Access Methods</b> .....	<b>15-2</b>
---	-------------

**R2009a**

<b>Support for Retrieving New Types of Data</b> .....	<b>16-2</b>
---	-------------

**R2008b**

<b>Support for Retrieving New Types of Data</b> .....	<b>17-2</b>
---	-------------

**R2008a**

<b>Datafeed Toolbox Software Support for Hyperfeed Data Service Discontinued</b> .....	<b>18-2</b>
--	-------------

**R2007b**

<b>Reuters Market Data System Support</b> .....	<b>19-2</b>
---	-------------

## R2007a

<b>Kx Systems, Inc. kdb+ Database Support</b> .....	20-2
<b>Haver Analytics Data Support</b> .....	20-2

## R2006b

<b>Federal Reserve Economic Data</b> .....	21-2
<b>Additional Fields Added for Yahoo! Support</b> .....	21-2

## R2006a

<b>Thomson Datastream Support Added</b> .....	22-2
Thomson Datastream Function Summary .....	22-2

## R14SP3

<b>Enhanced Capabilities for Bloomberg fetch Command</b> ...	23-2
--	------

## R14SP2

<b>FactSet Data Service Support Added</b> .....	24-2
FactSet Function Summary .....	24-2



# R2016b

**Version: 5.4**

**New Features**

**Bug Fixes**

**Compatibility Considerations**

## Money.Net Interface: Access historical, real-time, and news data directly from MATLAB

Create a connection to Money.Net using `money.net`. Retrieve current, intraday, historical, real-time, and news data using MATLAB<sup>®</sup> functionality. For details, see “Money.Net”.

## STATS.com Interface: Access team, athlete, and event data

Retrieve current and historical team, athlete, and event data from STATS.com using MATLAB functionality. For details, see “STATS.com”.

## Functionality being removed or changed

This table lists all eSignal<sup>®</sup> functionality that has been removed.

Functionality	What Happens When You Use It?	Use This Instead	Compatibility Considerations
<code>esig</code>	Errors	Nothing	No replacement
<code>getdata</code>	Errors	Nothing	No replacement
<code>getfundamentaldata</code>	Errors	Nothing	No replacement
<code>history</code>	Errors	Nothing	No replacement
<code>timeseries</code>	Errors	Nothing	No replacement
<code>close</code>	Errors	Nothing	No replacement

# R2016a

**Version: 5.3**

**Bug Fixes**

**Compatibility Considerations**

## Interactive Data removed

All Interactive Data™ functionality has been removed because MATLAB no longer supports 32-bit Windows®. Accessing the Interactive Data RemotePlus<sup>SM</sup> data using the Datafeed dialog box is no longer supported.

## Compatibility Considerations

These functions have no replacement: `idc`, `fetch`, `get`, `isconnection`, and `close`.

## Thomson Reuters Eikon removed

All Thomson Reuters Eikon® functionality has been removed because MATLAB no longer supports 32-bit Windows.

## Compatibility Considerations

These functions have no replacement: `treikon`, `getdata`, `history`, `realtime`, `start`, `stop`, and `chain`.

## Functionality being removed or changed

This table lists all eSignal functionality that is being removed in a future release.

Functionality	What Happens When You Use It?	Use This Instead	Compatibility Considerations
<code>esig</code>	Warns	Nothing	No replacement
<code>getdata</code>	Warns	Nothing	No replacement
<code>getfundamentaldata</code>	Warns	Nothing	No replacement
<code>history</code>	Warns	Nothing	No replacement
<code>timeseries</code>	Warns	Nothing	No replacement
<code>close</code>	Warns	Nothing	No replacement

# R2015b

**Version: 5.2**

**New Features**

**Bug Fixes**

## **Bloomberg portfolio Function: Access portfolio holding information**

Request current portfolio data for Bloomberg® using portfolio.

## **RavenPack News Analytics Interface: Access historical and real-time news sentiment data**

Retrieve intraday, historical, and real-time news event data using RavenPack® News Analytics.

<b>Function</b>	<b>Purpose</b>
ravenpack	Connect to RavenPack News Analytics.
entitlements	Retrieve RavenPack News Analytics Data Gateway entitlements.
timeseries	Retrieve RavenPack News Analytics intraday and historical data.
realtime	Retrieve RavenPack News Analytics real-time data.
rploader	Read the RavenPack News Analytics data file.
close	Close the RavenPack News Analytics connection.

# R2015a

**Version: 5.1**

**New Features**

**Bug Fixes**

## **Bloomberg Data License support**

Connect to Bloomberg Data License using bdl. Upload data request files and download the output files.



# R2014b

**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<sup>®</sup> 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<sup>®</sup> 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`
- `TTOOrderSubmitExample.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**

**Bug Fixes**

**Compatibility Considerations**

## 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

**Version: 4.1**

**New Features**

**Bug Fixes**

## **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<sup>®</sup> 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<sup>®</sup> 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<sup>®</sup> 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<sup>®</sup>, Inc. kdb+ data type support
- RFA 6 for Reuters Market Data System
- Haver Analytics<sup>®</sup> 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**

**Bug Fixes**

## **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<sup>®</sup> 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<sup>®</sup>).

## 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<sup>®</sup> Datastream<sup>®</sup> 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**

## 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