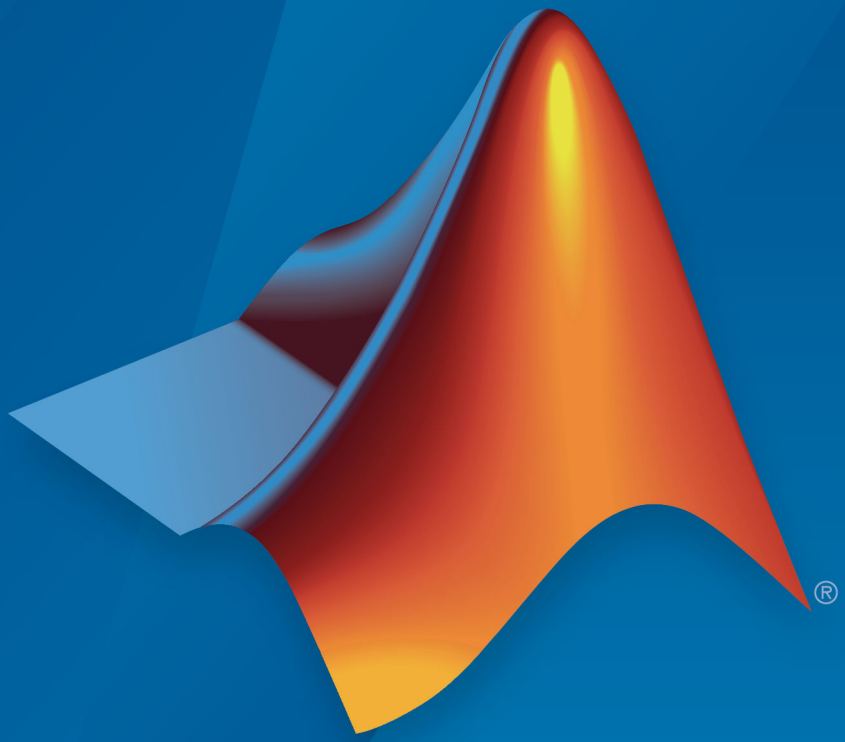
Datafeed Toolbox™ Release Notes



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

Datafeed Toolbox™ Release Notes

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R2017b

Version: 5.6

New Features

Compatibility Considerations

Twitter Support: Easily connect to Twitter, aggregate data for analysis, and access REST API endpoints

Create a Twitter® connection using the `twitter` function. You can retrieve historical Tweets and other data, perform sentiment analysis, and post data to Twitter. Also, you can access any Twitter REST API endpoint. For details, see “Twitter”.

Functionality Being Removed or Changed

This table lists all Thomson Reuters™ Tick History functionality that will be removed in a future release.

Functionality	Result	Use Instead	Compatibility Considerations
`rdth`	Still runs	Nothing	No replacement
`fetch`	Still runs	Nothing	No replacement
`get`	Still runs	Nothing	No replacement
`isconnection`	Still runs	Nothing	No replacement
`status`	Still runs	Nothing	No replacement
`submitftp`	Still runs	Nothing	No replacement
`rdthloader`	Still runs	Nothing	No replacement
`close`	Still runs	Nothing	No replacement

R2017a

Version: 5.5

New Features

Bug Fixes

Compatibility Considerations

Thomson Reuters Elektron Interface: Access current and real-time data directly from Thomson Reuters Elektron

Create a connection to Thomson Reuters Elektron® using the `elektron` function. Retrieve current and real-time data using MATLAB® functionality. For details, see https://www.mathworks.com/help/releases/R2017a/datafeed/thomson-reuters-elektron.html.

Yahoo! removed

All Yahoo!® functionality and the Datafeed dialog box have been removed.

Compatibility Considerations

These functions have no replacement: `yahoo`, `builduniverse`, `fetch`, `isconnection`, and `close`.

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 `moneynet`. Retrieve current, intraday, historical, real-time, and news data using MATLAB 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® functionality that has been removed.

Functionality	What Happens When You Use It?	Use This Instead	Compatibility Considerations
`esig`	Errors	Nothing	No replacement
`getdata`	Errors	Nothing	No replacement
`getfundamentaldata`	Errors	Nothing	No replacement
`history`	Errors	Nothing	No replacement
`timeseries`	Errors	Nothing	No replacement
`close`	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(SM) 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
`esig`	Warns	Nothing	No replacement
`getdata`	Warns	Nothing	No replacement
`getfundamentaldata`	Warns	Nothing	No replacement
`history`	Warns	Nothing	No replacement
`timeseries`	Warns	Nothing	No replacement
`close`	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.

Function	Purpose
`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® 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

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® 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

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® 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