Trading Toolbox™ Release Notes

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Trading Toolbox™ Release Notes

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R2017b

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R2017b

Version: 3.3

No New Features or Changes

R2017a

Version: 3.2

New Features

Bug Fixes

Transaction Cost Analysis: Determine a cost index for a portfolio of stocks

Work with a portfolio of stocks to estimate cost index and risk, rank broker performance, and optimize a trade schedule trading strategy:

- Determine Buy-Sell Imbalance Using Cost Index
- Create Basket Summary and Efficient Trading Frontier
- Rank Broker Performance
- Optimize Trade Schedule Trading Strategy for Basket

R2016b

FIX Flyer Integration: Retrieve order status and information directly from MATLAB

Retrieve order status and information about the orders in the trading system using `orderInfo`. For details about creating orders and displaying the order information, see Create an Order Using FIX Flyer.

Transaction Cost Analysis: Perform back and stress testing, optimize a portfolio, and liquidate a dollar value from portfolio

Work with a portfolio of stocks to perform back testing, stress testing, optimization, and liquidation:

- Conduct Back Test on Portfolio
- Conduct Stress Test on Portfolio
- Optimize Long Portfolio
- Liquidate Dollar Value from Portfolio

R2016a

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

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

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.

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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.
`createOrderAndRouteWithStrat`	Create and route a Bloomberg EMSX order with strategies.
`deleteOrder`	Delete a Bloomberg EMSX order.
`deleteRoute`	Delete a Bloomberg EMSX route.

Function	Purpose
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.