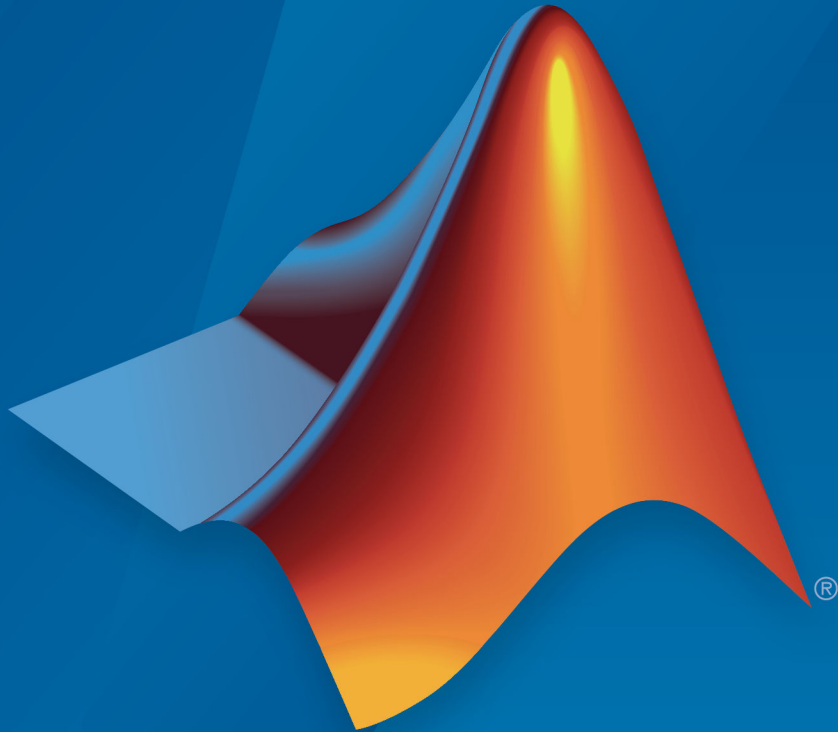


Trading Toolbox™ Release Notes



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Trading Toolbox™ Release Notes

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R2019a

Bug Fixes

R2018b

No New Features or Changes

R2018a

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R2017b

No New Features or Changes

R2017a

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R2019a

Version: 3.5.1

Bug Fixes

R2018b

Version: 3.5

No New Features or Changes

R2018a

Version: 3.4

New Features

Wind Interface: Retrieve market data and execute trades through Wind Financial Terminal

You can create a connection to Wind Data Feed Services (WDS) and interact with the Wind Financial Terminal. With a WDS connection, you can:

- Retrieve current, historical, intraday, and real-time market data.
- Create and delete orders.
- Find order and account information.

For details about this interface, see Wind Data Feed Services (WDS). For a basic workflow, see Decide to Buy Shares Using Current and Historical WDS Data.

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

Version: 3.1

New Features

Bug Fixes

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

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 |
|---------------------|---|
| krq | 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

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 |
|--------------------------|---|
| <code>fixflyer</code> | Establish a FIX Flyer connection. |
| <code>addListener</code> | Add an event handling listener to a FIX Flyer connection. |
| <code>sendMessage</code> | Send a FIX message to the FIX Flyer Engine. |
| <code>close</code> | 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 |
|-------------------------|---|
| <code>fix2struct</code> | Convert a FIX message string to a structure array. |
| <code>fix2table</code> | Convert a FIX message string to a table. |
| <code>struct2fix</code> | Convert a structure array containing FIX tags as fields to a cell array of FIX message strings. |
| <code>table2fix</code> | 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. |
| 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. |
| modifyRouteWithStrategy | 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. |
| routeOrderWithStrategy | Route a Bloomberg EMSX order with strategies. |
| routes | Obtain Bloomberg EMSX route subscriptions. |

