

# Datafeed Toolbox 4.0

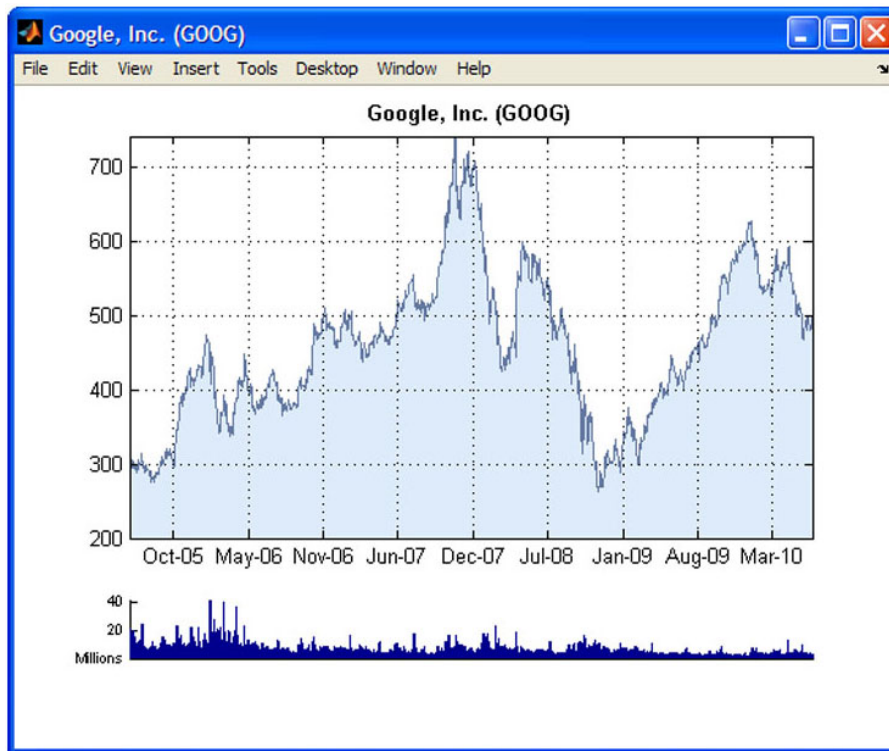
## Access financial data from data service providers

Datafeed Toolbox™ provides access to current, intraday, historical, and real-time market data from leading financial data providers. By integrating these data feeds into **MATLAB**®, you can develop realistic models that reflect current financial and market behaviors. The toolbox also provides functions to export MATLAB data to some data service providers.

You can establish connections from MATLAB to retrieve historical data or subscribe to real-time streams from data service providers. With a single function call, the toolbox lets you customize queries to access all or selected fields from multiple securities over a specified time period. You can also retrieve intraday tick data for specified intervals and store it as time-series data.

### Key Features

- Current, intraday, historical, and real-time market data access
- Customizable data access by security lists, time periods, and other fields
- Intraday tick data retrieval as a time series
- Real-time security data access
- Bloomberg®, Thomson Reuters®, and other data server provider support
- Haver Analytics and Federal Reserve Economic Data (FRED®) economic data support



MATLAB plot of stock price and volume history accessed by Datafeed Toolbox.

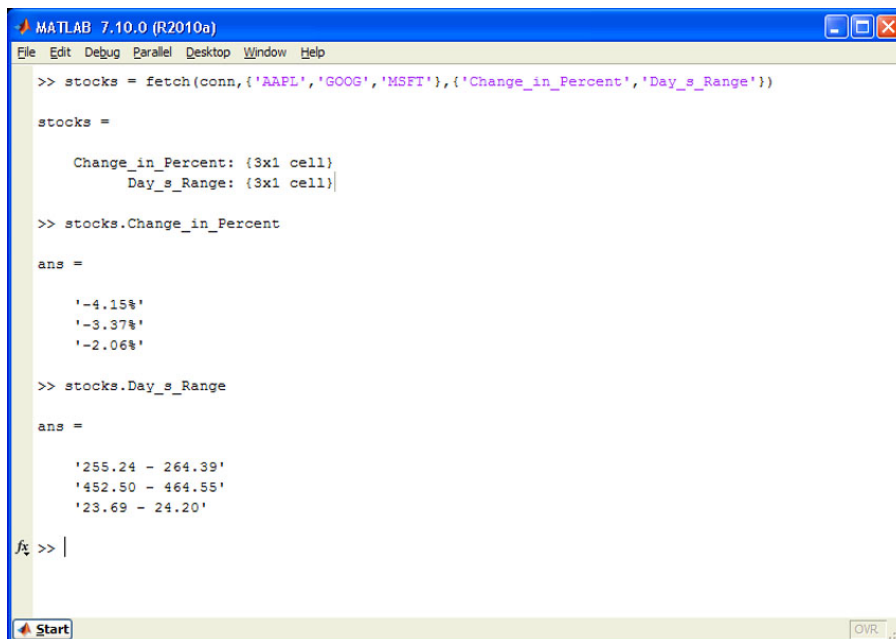
## Working with Datafeed Toolbox

Datafeed Toolbox includes programmatic and interactive interfaces to access financial data. Both interfaces complete the process of communicating with a financial data server in three simple steps:

- Open a connection
- Specify search parameters
- Retrieve the data

### Command-Line Functions

The library of functions provides a consistent MATLAB programming interface for all supported financial data service providers. The functions let you customize queries to access all or selected fields from multiple securities over a specified time period. You can also retrieve intraday tick data for specified intervals and store it as time-series data.



```
MATLAB 7.10.0 (R2010a)
File Edit Debug Parallel Desktop Window Help

>> stocks = fetch(conn, {'AAPL', 'GOOG', 'MSFT'}, {'Change_in_Percent', 'Day_s_Range'})

stocks =

    Change_in_Percent: {3x1 cell}
    Day_s_Range: {3x1 cell}

>> stocks.Change_in_Percent

ans =

    '-4.15%'
    '-3.37%'
    '-2.06%'

>> stocks.Day_s_Range

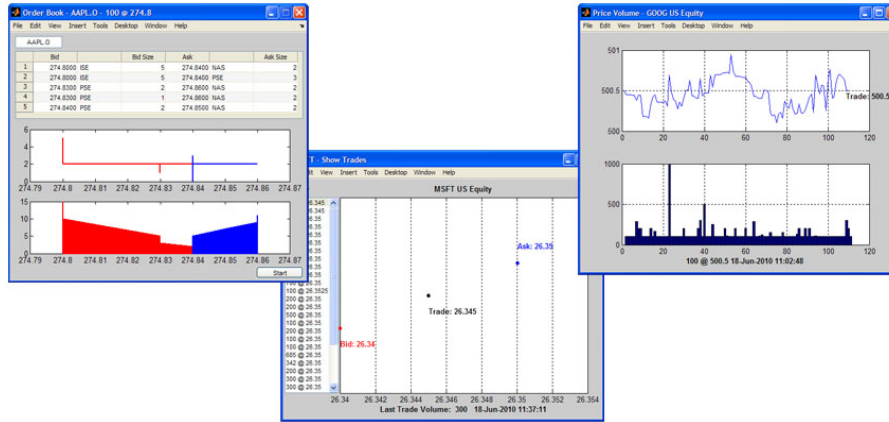
ans =

    '255.24 - 264.39'
    '452.50 - 464.55'
    '23.69 - 24.20'

fx >> |
```

*Datafeed command-line session showing financial market data retrieval for multiple securities and fields in a single function call.*

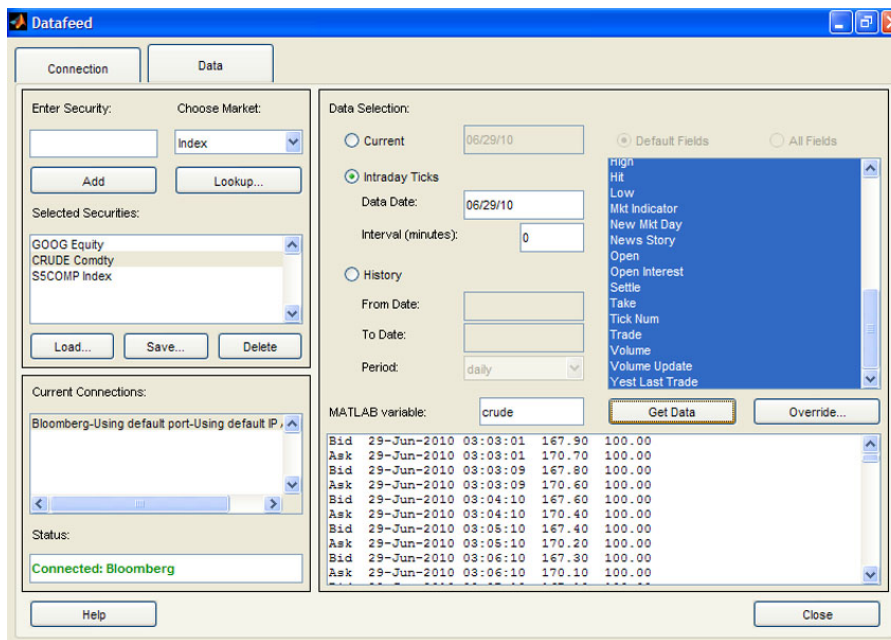
The datafeed functions let you integrate market data into your MATLAB program or application.



Example applications using data accessed from Datafeed Toolbox: GUI of most recent open orders and bid-ask size (left), ticker plot of trade price and volume activity for a security (middle), and timeline plot of trade price and volume for a security (right).

### Datafeed Toolbox GUI

The Datafeed Toolbox GUI lets you manage server connections and data requests without programming. You can access multiple data fields from a chosen equity interactively and import them into MATLAB. The equivalent MATLAB statements required for the data request are displayed in the connection history. The GUI currently supports Bloomberg, Interactive Data, and Yahoo! Finance.



Datafeed Toolbox GUI displaying a query of intraday ticks for current market data.

### Supported Financial Data Service Providers

Datafeed Toolbox supports the following financial data service providers:

- Bloomberg®
- eSignal

- Factset®
- Federal Reserve Economic Data (FRED)
- Haver Analytics
- Interactive Data
- Kx Systems®
- Reuters® Market Data System
- Thomson® Datastream
- Yahoo!® Finance

Market Data Type	Data Service Provider
Real Time	<ul style="list-style-type: none"> <li>▪ Bloomberg</li> <li>▪ Reuters Market Data System</li> <li>▪ Reuters NewScope (part of RMDS)</li> </ul>
Current Market	<ul style="list-style-type: none"> <li>▪ Bloomberg</li> <li>▪ Reuters Market Data System</li> <li>▪ Reuters NewScope (part of RMDS)</li> <li>▪ Yahoo</li> <li>▪ eSignal</li> </ul>
Intraday Tick or Timeseries	<ul style="list-style-type: none"> <li>▪ Bloomberg</li> <li>▪ Reuters DataScope Tick History</li> <li>▪ eSignal</li> </ul>
Historical or End-of-Day	<ul style="list-style-type: none"> <li>▪ Bloomberg</li> <li>▪ Datastream</li> <li>▪ FactSet</li> <li>▪ FRED</li> <li>▪ Haver Analytics</li> <li>▪ IDC</li> <li>▪ eSignal</li> <li>▪ Reuters Time Series 1</li> <li>▪ Yahoo! Finance</li> </ul>

[Request support for additional data service providers](#)

## Resources

### Product Details, Demos, and System Requirements

[www.mathworks.com/products/datafeed](http://www.mathworks.com/products/datafeed)

### Trial Software

[www.mathworks.com/trialrequest](http://www.mathworks.com/trialrequest)

### Sales

[www.mathworks.com/contactsales](http://www.mathworks.com/contactsales)

### Technical Support

[www.mathworks.com/support](http://www.mathworks.com/support)

### Online User Community

[www.mathworks.com/matlabcentral](http://www.mathworks.com/matlabcentral)

### Training Services

[www.mathworks.com/training](http://www.mathworks.com/training)

### Third-Party Products and Services

[www.mathworks.com/connections](http://www.mathworks.com/connections)

### Worldwide Contacts

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