

Release Notes

We are constantly adding new features to extend the AlgoTrader functionality and make it more efficient – to provide our clients with the best possible trading experience.

Find below the list of our latest release notes including recent changes in AlgoTrader.

Version 6.2

- ✔ Trading data and performance visualizations
 - Portfolio value dashboard
 - Custom metrics visualization
- ✔ New adapters
 - Binance Futures
 - Poloniex
 - Sino
- ✔ Separation of venue adapters into separately deployable components
- ✔ Identity and access management through Keycloak
- ✔ Browser-based configuration UI
- ✔ Multi account support
- ✔ New execution algos
 - Market Sweep
 - Sniper
 - Percentage of Volume
 - Iceberg
- ✔ Extended inbound FIX interface with support for
 - RFQ
 - Market data
 - Algo order
- ✔ New example strategy
 - EMA Kotlin strategy

PRODUCT UPDATES | 28 JANUARY 2021**🔪 Bond trading capabilities**

- DV01 calculation
- Nelson-Siegel interpolation
- Coupon frequency
- Bond rating

🔪 Other

- Support for Java 11
- Generic events extension

Version 6.1

- ✦ Redesigned UI for desktop and mobile devices
- ✦ New adapters
 - Refinitiv Elektron
 - Bloomberg Tradebook
 - Gemini
 - LMAX Digital
 - Bittrex
 - eToroX
 - Blockfills
 - Crypto Broker
 - Enigma Securities
- ✦ Execution Algo & Smart Order Routing UI
- ✦ REST API extensions
 - Rate Limit endpoint
 - Health Check endpoint
 - New Marketdata subscription endpoint
- ✦ System monitoring capabilities for
 - Performance (e.g. Tick-to-Trade)
 - System Health-State
 - Resource consumption (e.g. CPU usage, SQL queries and HTTP calls)
- ✦ New example strategies
 - Market maker strategy
 - Relative Strength Index (RSI) strategy
- ✦ Other
 - Full order book support during back tests
 - Inbound FIX API support for execution algos
 - Fee handling functionality
 - Smart routing for simple orders
 - Decommissioning of the Coinigy adapter

Version 6.0

- ✔ New adapters
 - Deribit
 - Huobi
 - OKEx & OKCoin
 - Kraken
 - BitHump
- ✔ Level II order book
 - Level II order book for all adapters/exchanges
 - Order book UI
 - Order book events available to strategies
 - Aggregated order book across exchanges
 - Execution algo exchange selection based on order book data
- ✔ Integration of Hazelcast Cache
 - Replacement of the previous Level Zero Cache
- ✔ Example strategies
 - NLP strategy
 - Short Strangle strategy
 - Delta Hedge strategy
- ✔ Other
 - Reference data can now be downloaded automatically upon startup
 - Subscribe and unsubscribe during InfluxDB based back tests

Version 5.2

- ✔ Generic events
 - Full support for generic events that can contain (i.e. corporate actions, external signals, alternative data, and news / social-media-sentiment data)
 - Strategies can subscribe to these events for analysis and signal generation
 - Generic events can be persisted in InfluxDB

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- ✔ OTC RFQ Functionality
 - Full support for RFQ (Request for Quote) processes
- ✔ New adapters
 - Intrinio
 - Binance
- ✔ User Interface extensions
 - Visualization of orders and execution in the TradingView chart
 - Integrated RFQ functionalities
- ✔ Historical data management
 - Persistence of Trade and Quote into InfluxDB
- ✔ Example strategies
 - Spreader example strategy

Version 5.1

- ✔ Strategy development
 - Full Python support

Version 5.0

- ✔ Order Execution
 - Smart order routing (SOR) execution algos
 - Algo order entry UI
 - Algo order parent / child display
 - Algo order persistence
 - Display Algo Order State in UI
 - Order Custom Pre-Trade checks
- ✔ New adapter related extensions
 - Crypto-adapter order reconciliation on WebSocket reconnect
 - Generic inbound FIX interface
 - Handling of crypto Fees
 - Support for crypto withdrawals & deposit address query
 - Encryption of API keys
 - Support non spot-cryptos with CoinAPI
 - Make send, cancel & modify order non-blocking

PRODUCT UPDATES | 28 JANUARY 2021**✦ New adapters**

- coinbase Prime & Pro (GDAX) adapter
- Exante

✦ Strategy development

- Python strategy live trading support
- Subscribe to Account/Deposit events via WebSocket
- JSON based properties on all Entities

✦ AlgoTrader UI

- Reference data management UI
- Historical data management UI
- Display of CashBalances in the UI
- Perpetual swaps P&L calculation
- Add Trade Action to Market Data & Position table

✦ Others

- Migrate UI Entities to TypeScript
- Spring profile validation on startup
- Disseminate LifeCycleEvents event to strategies running in distributed mode
- Run flyway-migration on startup
- Eliminate FutureFamily, OptionFamily, GenericFutureFamily and BondFamily
- Merge FeedType, Broker and OrderServiceType
- Upgrade to Java 8 Date/Time API

Version 4.5**✦ User Interface extensions**

- Allow Trading View chart to display data from historical data adapters
- Switch UI tables to AG Grid
- Switch UI to TypeScript
- Add React DataGrid update throttling
- Enable CSV Export
- Improve security search experience
- Show execution algo properties in the UI

PRODUCT UPDATES | 28 JANUARY 2021**✦ New Adapters**

- PrimeXM
- SocGen
- Bitflyer
- Bitfinex
- Bitstamp
- Binance
- BitMEX
- CoinAPI
- CoinMarketCap

✦ Historical Data Management

- CoinAPI historical data download

✦ New Adapters Related Features

- Implemented crypto margin and exchange trading
- Balances download
- Withdrawal of cryptocurrencies
- Fees can be configured in %
- Currency code mappings
- Automatic connection gap detection
- Automatic reconnect
- Rest and WebSocket message synchronization

✦ New execution algos

- TWAP
- VWAP

✦ Others

- Use Swagger for REST API documentation

Version 4.0

✦ Major Changes

- InfluxDB integration
- Cryptocurrency trading through Coinigy
- Support HTML customizations

✦ New Adapters

- Coinigy
- QuantHouse
- Nexus Prime
- UBS
- Quandl

✦ Historical Data Management

- use InfluxDB time-series-database
- Quandl Historical Data Download

✦ Market Data

- QuantHouse low latency market data
- Live data recording
- Ad-hoc bar aggregation
- Propagate BidVO, AskVO and TradeVO events to strategies

✦ Domain Model

- Decimal quantities on Orders, Transactions, Positions, etc.

✦ Order Processing

- ExecutionModel
- Support OrderCompletion events for AlgoOrders
- PositionMutationEvent

✦ Backtesting

- Stream Historical Data from InfluxDB
- Base Strategy Name

✦ IB Interface

- Process IB RTVolume
- IB calendar spread support
- IBOrderIdSynchronizer

PRODUCT UPDATES | 28 JANUARY 2021**Archetypes**

- algo trader-archetype-simple
- algo trader-archetype-esper

Example Strategies

- EMA strategy
- Random strategy
- HTML5 based example strategy monitoring

Version 3.0**Major Changes**

- HTML5 based web frontend
- Docker based installation and deployment
- Excel based back test report
- Execution algo API redesign

New execution algos

- VWAP
- Target position
- Trailing limit

Installation & Deployment

- Use of Flyway command line
- Generate separate assemblies for client & core

Domain Model

- Added CNH, CZK, DKK, HUF, ILS, MXN currencies
- Generate VOBuilders

Database

- Security family & security mapping changed to one table per hierarchy
- Updated database sample data

Esper

- Added ExponentialMovingAverage function
- Engine callback API redesign

Futures & Options

- Added future monthYear

PRODUCT UPDATES | 28 JANUARY 2021**✦ Market Data**

- CvsTypeCoercer to accept yyyy-MM-dd HH:mm:ss format
- Market data price normalization

✦ Adapters

- Added DropCopy for TT & LMAX

✦ Events & Messaging

- Added embedded ActiveMQ message broker
- Added Websocket infrastructure

✦ Processes & Networking

- Added embedded Jetty HTTP server
- Added optional TLS transport security & BASIC auth

Version 2.3**✦ Strategy Development**

- Support for strategy groups
- Added local MarketDataCache
- Simplified strategy starters

✦ Adapters

- Added Trading Technologies Fix interface (trading, market data & reference data)
- Added Fortex Fix interface (trading & market data)
- Added FIX session life cycle events
- Add Trading status events for LMAX
- Redesigned IB interface
- Added support for fix-jdbc-message-store
- Support custom logging per Fix session

✦ Event Handling

- Added event dispatch framework
- Added event listeners
- Added strategy life cycle events (INIT, PREFEED, START & EXIT)
- All events are now ValueObjects

✦ Distributed Cache Manager

- LookupService now uses CacheManager instead of DAO's
- CacheManager / GenericDao are now available to strategies

PRODUCT UPDATES | 28 JANUARY 2021

- ✦ New entity / VO generation framework
 - Added Entity Visitors
 - Entities, Entity Interfaces, Value Objects and Entity to VO Converters are now generated using Hibernate tools
 - Entity identifiers now use long instead of int
 - Enhanced equals and hashCode methods
- ✦ New DAO Framework
 - AbstractDAO is now base class of all DAO's
 - Finders have been moved to Hibernate.hbm.xml
- ✦ Esper Enhancements
 - Enhanced syntax for Esper statement subscribers
 - Esper Engine is now configured through Spring
 - Replaced EngineLocator with Spring EngineManager
 - Strategy initModules and runModules are now configured through Spring
 - Spring Services are now available to Esper statements directly
- ✦ Order Management Enhancements
 - Replaced Esper based OpenOrderWindow with Java based OrderRegistry
 - SlicingOrder: assure minimum quantity on the last slice
 - Exchange can now be set directly on an Order
 - OrderStatus events now include lastQuantity attribute
- ✦ Miscellaneous Enhancements
 - Migration to Spring Configuration annotations
 - Harmonized date / time formats
 - New Entity Security Reference
 - GoogleFincanceDownloader
 - Enhanced reset service
 - New Reports TradeReport & PortfolioReport
 - Updated DB sample data
 - Remove margin / exit value from position
 - Remove support for server side close position
 - Trading hour definitions are now optional
 - Client now shows unrealizedPnL & FX Exposure

PRODUCT UPDATES | 28 JANUARY 2021**3rd Party Library Upgrades**

- Java 1.8
- Esper 5.2.0 (5.3.0?)
- Hibernate 4.x
- Spring from 3.x to 4.x
- Log4J 2.x

Version 2.2

- Additional Fix Trading and Market Data Interface**
 - LMAX
 - FXCM
 - Currenex
 - DukasCopy (added market data interface)
- Add Calendar Service, Exchange, Trading Hours and Holidays)**
- Eclipse based strategy creation wizard**
- Eclipse based config editor**
- New configuration manager**
- Support custom order properties**
- Generic symbology resolver**
- Persist order and order status to database**
- Report Manager**
- Weekly options**
- Market-on-open, limit-on-open, market-on-close and limit-on-close**
- Order completion event**
- Order recovery**
- In-process exchange simulator**
- Add flyway for database migration**
- Add csv diff tool**
- 3rd Party Library updates (Esper 5.1.0)**

Version 2.1

- ✓ New Instruments: Bond, Fund & Commodity
- ✓ Overhaul AlgoTrader Reference Data Manager (based on Grails)
- ✓ RealTick Fix interface
- ✓ Fix market data interface
- ✓ Enable multiple concurrent market data streams
- ✓ AlgoTrader Maven Archetype to generate new projects
- ✓ Embedded in-memory DataSource based on H2 database
- ✓ Bloomberg Historical data and security retriever interface
- ✓ BreakOut Example Strategy
- ✓ Allow broker specific parameters (e.g. commissions)
- ✓ More flexibility on market data file naming
- ✓ ManagementService: allow securityId, symbol, isin, bbgid, ric and conid for security definition
- ✓ Switch from LIFO to average cost
- ✓ East-to-Borrow list for stocks
- ✓ Overhaul Esper Engine management (EngineLocator, Engine, AbstractEngine and EngineImpl)
- ✓ Overhaul Spring Proxy generation
- ✓ Enable client specific code generation based on UML
- ✓ 3rd Party Library updates (Esper 4.11.0)

Version 2.0

- ✓ Multi Account Handling
- ✓ Bloomberg Market Data Interface
- ✓ Level-Zero Cache
- ✓ New Execution Algorithm "Disbtributional"
- ✓ InteractiveBrokers Financial Advisors Handling over FIX
- ✓ SABR Option Pricing Engine
- ✓ Single-JVM Live-Trading Mode
- ✓ Eclipse Colorer Integration
- ✓ Support for Global Industry Classification Standard (GICS)
- ✓ Relate Component to Combination instead of Security
- ✓ DocBook based documentation
- ✓ Add JavaDoc Comments

PRODUCT UPDATES | 28 JANUARY 2021

- ✔ Client Expert Mode
- ✔ 3rd Party Library updates:
 - Esper 4.9
 - Spring Framework 3.2.3
 - Spring Integration 2.2.4
 - Hibernate 3.6.10

Version 1.12

- ✔ Esper 4.8
- ✔ Use Spring integration for mail reconciliation
- ✔ Esper Threading
- ✔ Hibernate Locking
- ✔ Portfolio Value Restoring
- ✔ OpenPositionCallback / ClosePositionCallback
- ✔ Generic approach for Bars and Ticks
- ✔ FIX
 - FIX 4.4
 - DukasCopy Fix interface
 - Init orderId from log-file
 - Weekly Fix logon/logoff
- ✔ Client
 - Markers, Annotations, Description & Crosshair
 - Monitoring & Reliability Checking & Notifications
- ✔ Market Data Snapshots
- ✔ Strategy Properties
- ✔ Market Data Gap Checking
- ✔ Position Realized P/L
- ✔ Handle crossed spreads

Version 1.11

- ✔ Reconciliation (IB / RBS / UI)
- ✔ SimpleOrders vs AlgoOrders (e.g. SlicingOrder)
- ✔ Fix Interface

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- ✦ OrderPreference
- ✦ PortfolioValue logging and charting
- ✦ MailMessageReceiver
- ✦ AndroMDA 3.4
- ✦ ForexFuture / FX Hedging by ForexFuture

Version 1.10

- ✦ GenericEvents
- ✦ Update Charting Functionality (add Indicators & Bars)
- ✦ JMX over SSL

Version 1.9

- ✦ SyntheticSecurities (Combinations / SyntheticIndices)
- ✦ AlgoTraderSSHClient
- ✦ PropertyService / PropertyHolder / Property
- ✦ Improve Hibernate Sessions Handling / Caching
- ✦ Metrics Logging
- ✦ PortfolioService
- ✦ General performance optimizations

Version 1.8

- ✦ IncrementalLimitOrder
- ✦ HistoricalDataService HistoricalBars
- ✦ MBean annotations
- ✦ SecurityFamily TickSizePattern
- ✦ Measurement & MeasurementService

Version 1.7

- ✦ Update ServiceLocation & configuration
- ✦ Separation of code into core and common
- ✦ Update account functionality
- ✦ Reconciliation
- ✦ OrderValidation
- ✦ TWS 921.5 / IB Gateway 921.5 / IB Client 9.65 / IBController 2.9.0
- ✦ Esper 4.5

Version 1.6

- ✔ TickCallback and OrderCallback
- ✔ Combinations & allocations
- ✔ Asynchronous event propagation using ActiveMQ
- ✔ Convert Model to UML2.0
- ✔ Esper 4.4

Version 1.5

- ✔ async Order & MarketDataService
- ✔ Esper 4.3

Version 1.4

- ✔ GenericFutures
- ✔ Cash balances & FX-equalization
- ✔ Management service diagrams
- ✔ MarketDataEvents (Bars, Bid, Ask & Trade)
- ✔ AndroMDA 3.4 SNAPSHOT
- ✔ Maven 2
- ✔ Esper 4.2

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About AlgoTrader

AlgoTrader is the global institutional leader in algorithmic trading and execution infrastructure for both digital and traditional assets.