AlgoTrader

Release Notes

We are constantly adding new features to extend the AlgoTrader funcionality 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 6.4.0

- Risk management UI
- Continuous risk checks
- Support for post trade actions
- Support for post only orders
- Kill switch
- RFS support
- Off-exchange settlement support for Fireblocks
- Support for custom portfolio metrics
- Virtual spot positions
- OTC order books
- New UI notification system
- Order and transaction history UI/API
- Broker desk functionality
- New connectors
  - Cumberland
  - Galaxy Digital
  - dYdX
  - Metaco

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Version 6.3.0

- UI for balances on exchange and in custody
- Blockchain transfers UI and API
- Fireblocks integration for balances and transfers
- Multi-level portfolio hierarchies
- Real-time portfolio reporting on single or multi-portfolio level
- New connectors
  – Bitcoin Suisse
  – Eqonex
  – Bitpanda
  – FTX
  – Huobi Derivatives
  – CoinMarketCap
- Order management
  – Configurable pre-trade checks
  – Limit price support for TWAP, VWAP and POV execution algos
  – Support for order properties via UI
- Other
  – Multi-account support for historical data services
  – Replacement of the internal Esper CEP engine with project reactor

Version 6.2.1

- New connectors
  – Sino
  – Live Rates

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Version 6.2

- Trading data and performance visualizations
  - Portfolio value dashboard
  - Custom metrics visualization
- New connectors
  - 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
- Bond trading capabilities
  - DV01 calculation
  - Nelson-Siegel interpolation
  - Coupon frequency
  - Bond rating
- Other
  - Support for Java 11
  - Generic events extension

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Version 6.1

- Redesigned UI for desktop and mobile devices
- New connectors
  - 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

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Version 6.0

- New connectors
  - 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 connectors
  - 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 connector 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

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🖊 New connectors

– 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

– Eliminiate 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

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- New connectors
  - 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

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Version 4.0

✏ Major Changes

– InfluxDB integration

– Cryptocurrency trading through Coinigy

– Support HTML customizations

✏ New connectors

– 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 aggreation

– 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

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- Archetypes
  - algotrader-archetype-simple
  - algotrader-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

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🖊 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 suport 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

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✎ 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

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🖊 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)

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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

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- 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 & Rechability 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
- PorfolioValue 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

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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 leader in institutional trading technology for both digital and traditional assets.