wyden

Release Notes | 13 September 2022

Release Notes

We are constantly adding new features to extend the Wyden platform and provide the best trading experience for banks, crypto funds, brokers, hedge funds and other financial institution.

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We are constantly adding new features to extend the funcionality of our Wyden platform 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.

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

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

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 algorithms
  - Market Sweep
  - Percentage of Volume
  - Sniper
  - 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

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
✓ 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

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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
- ✓ 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
- ✓ 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
- ✓ Other
  - Use Swagger for REST API documentation

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

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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
  - HWeekly 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
- ✓ 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

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