AlgoTrader

UPGRADE INSTRUCTIONS | 24 MARCH 2020

AlgoTrader 6.0

Institutional trading technology for digital and traditional assets

We are constantly adding new features to extend the AlgoTrader platform and provide the best trading experience for banks, crypto funds, brokers, hedge funds and other financial institution. Find enclosed the instructions on how to upgrade your AlgoTrader installation.

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Upgrade: AlgoTrader 6.0

Below are the instructions on how to upgrade your AlgoTrader 5.2 installation to the 6.0 release.

The H2 Database and embeddedDataSource was dropped

We have removed the H2 database, which was used in backtests. Backtests now also use the MySQL DB.

It is still possible to run backtests without persistent storage. For this, just replace the “embeddedDataSource” with “hybridDataSource” in your SimulationStarter run configurations. This will allow you to use security definitions from your MySQL database while the transactional data of your simulations (orders, positions, transactions) will be kept in-memory only.

Crypto-Security Naming Conventions

To maintain consistency in how crypto-securities are named and to keep an overview across the growing types of traded securities, AlgoTrader now follows these conventions for the security descriptions:

- BTCUSD spot
- BTCUSD-SWAP perpetual swap
- BTCUSD*-FUT future
- BTC*C/P-OPT call/put option

We have also added a new Security database table column **inverse_contract**. Traders on BitMEX should rerun the reference data starter to set it to true for the (now XBTUSD) perpetual swap. The Security.inverse_contract field is available in the Python interface as well.

Deprecations/Method Changes

The Coinigy adapter has been deprecated

Position was removed from the Transaction entity

It is no longer possible to retrieve information about the Position out of the Transaction entity.

If your strategy relied on such a reference, it is possible to retrieve the Position via the PortfolioService.getOpenPosition() method. You will have to filter out retrieved Positions by given Strategy name and Security id.

Servers with crypto adapters need to be started with -Dmisc.portfolioDigits=8 because the default is 2 and position average price and cash balances are based on this.

For inquiries, please contact

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PRODUCT UPDATES | 24 MARCH 2020

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About AlgoTrader

AlgoTrader is the global leader in institutional trading technology for both digital and traditional assets.