



UPGRADE INSTRUCTIONS | 13 JULY 2020

# AlgoTrader 6.1

## 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.

[algotrader.com](https://algotrader.com)

# Upgrade: AlgoTrader 6.1

Below are the instructions on how to upgrade your AlgoTrader 6.0 installation to the 6.1 release.

## Python Interface Updates (AT)

- ✦ The data type of the `adapter_type` is now String
- ✦ Various methods were changed to take ids instead of objects, e.g.
  - `PortfolioService.restore_portfolio_values` now takes a strategy id parameter instead of the strategy object
  - `ReferenceDataService.retrieve_stocks` now takes a security id parameter instead of the security object
  - `MarketDataService.find_adapter_type_by_security` now takes a security id parameter instead of the security object
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  - `MarketDataService.subscribe_to_currency` now takes a strategy name parameter instead of the strategy object
- ✦ OrderService methods with name like `...open_order...` have been renamed to `...active_order...`
- ✦ We removed the property `DataSourceConfig.feed_all_files`
- ✦ The `AlgoOrder` domain class and its child classes no longer have the `routing_policy` field

## Python Interface Updates (AT)

- ✦ The BitMEX perpetual swap (original ticker is XBTUSD) has been mapped to BTCUSD. Please run a reference data starter to update it
- ✦ The `Vol` field was removed from `TickVO`; there is now a new `tradedVolumeInInterval` field. In our next release this field will be promoted to be a standalone event and removed from the `Tick` object entirely
- ✦ The system-wide slippage and commission configuration settings (`conf.properties.execution.slippagePct`, `execution.commissionPerOrder`, `execution.commissionPerContract`, `execution.commissionInPercent`) have been replaced by security or security\_family-level database configurations

## Updated Service Methods

- ✦ `FutureService` (eher AT aber vllt. auch WS) `createFuture(long securityFamilyId, LocalDate expiration, Security underlying);`  
was changed to  
`createFuture(long securityFamilyId, LocalDate expiration, long underlyingSecurityId);`

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- GenericEventService (AT) subscribe(String selector, MarketDataEventType marketDataEventType, Strategy strategy, AdapterType adapterType, Map<String, Serializable> propertyMap);  
unsubscribe(String selector, MarketDataEventType marketDataEventType, Strategy strategy, AdapterType adapterType, Map<String, Serializable> properties);

were changed to

```
subscribe(String selector, MarketDataEventType marketDataEventType, long strategyId, AdapterType adapterType, Map<String, Serializable> propertyMap);  
unsubscribe(final String selector, MarketDataEventType marketDataEventType, long strategyId, AdapterType adapterType, Map<String, Serializable> properties);
```

- MarketDataService (WSAT) subscribeToCurrency(Strategy strategy, String transactionCurrency);  
findAdapterTypeBySecurity(Security security);

were changed to

```
subscribeToCurrency(String strategyName, String transactionCurrency);  
findAdapterTypeBySecurity(long securityId);
```

- OrderService (WSAT) suggestOrder(Order order);

was changed to

```
suggestOrder(OrderVO order);
```

- PortfolioService (WSAT) restorePortfolioValues(Strategy strategy, ZonedDateTime fromDate, ZonedDateTime toDate);

was changed to

```
restorePortfolioValues(long strategyId, ZonedDateTime fromDate, ZonedDateTime toDate);
```

- ReferenceDataService (WSAT) retrieveStocks(long securityFamilyId, Security security);

was changed to

```
retrieveStocks(long securityFamilyId, long securityId);
```

**REST API modifications (WSAT)**

Some endpoints were renamed to not clash with other endpoints or removed to avoid duplication.

Renamed endpoints:

- /rest/account/{name} -> /rest/account/byName/{name}
- /rest/execution/order/daily -> /rest/execution/order/all/daily
- /rest/execution/order/{intId:.\*} -> /rest/execution/order/byIntId/{intId:.\*}
- /rest/execution/order/daily -> /rest/execution/order/all/daily
- /rest/execution/order/allActive" -> /rest/execution/order/all/active
- /rest/execution/order/allOrderPreferences -> /rest/execution/order/all/orderPreferences
- /rest/exchange/{id} -> /rest/exchangeById/{id}
- /rest/transaction/{id} -> /rest/transactionById/{id}

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Removed endpoints (note: some PathParam were replaced with queryParams):

- ✂ /rest/lookup/securityById/{securityId} – use this one instead: /rest/security/{id}
- ✂ /rest/lookup/openPositions – use this one instead: /rest/portfolio/openPositions
- ✂ /rest/lookup/dailyOrders – use this one instead: /rest/execution/order/all/daily
- ✂ /rest/lookup/dailyOrdersByStrategy/{strategyName} – use this one instead:  
/rest/execution/order/details/dailyOrdersByStrategy/{strategyName:.+}
- ✂ /rest/lookup/getAccountByName/{accountName} – use this one instead:  
/rest/account/byName/{name}
- ✂ /rest/referenceData/getDefaultAccountName – use this one instead: /rest/defaultAccountName
- ✂ /rest/subscription/subscribeToOrderBook/{strategyName}/{securityId} – use this one instead:  
/subscription/marketdata/orderBook
- ✂ /rest/subscription/unsubscribeFromOrderBook/{strategyName}/{securityId}/{adapterType} – use  
this one instead: /subscription/marketdata/orderBook
- ✂ /rest/subscription/subscribeToOrderBook/{strategyName}/{securityId}/{adapterType} – use this  
one instead: /subscription/marketdata/orderBook (using appropriate request params)
- ✂ /rest/subscription/subscribeToAggregatedOrderBook/{strategyName}/{symbol}/{securityClass:.+}  
– use this one instead: /subscription/marketdata/aggregatedOrderBook
- ✂ /rest/subscription/unsubscribeFromAggregatedOrderBook/{strategyName}/{symbol}/{securityC  
lass:.+} – use this one instead: /subscription/marketdata/aggregatedOrderBook

The full API documentation can be found [here](#).

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**About AlgoTrader**

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