Upgrade Instruction

AlgoTrader 5.2 – Your Institutional-Grade Trading and Execution Platform

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INSTITUTIONAL-GRADE
ALGORITHMIC
TRADING SOFTWARE
FOR **TRADITIONAL**
SECURITIES AND
CRYPTO ASSETS

ALGOTrader

Upgrade to AlgoTrader 5.2

Below are the instructions on how to upgrade your AlgoTrader 5.1 installation to the 5.2 release.

Upgrade Info

AlgoTrader is now compatible with newer versions of third-party products, e.g. now also runs on MySQL 8. Please check the AlgoTrader reference documentation prerequisites section for limitations.

Field and Method renaming

If you have historical data in InfluxDB, you will need to migrate your data to the new names. InfluxDB does not support updating values or column names in place. One way to migrate your data is described below:

- Stop the InfluxDB service or process, delete the <influxhome>/wal directory, restart InfluxDB (this is to clean up local cache, which might contain stale data)
- Export the database to a text file (in Influx DB line format)

  ```
  influx_inspect export -datadir .influxdb/data -waldir .influxdb/wal -out
  ./backups/export.txt -database algotrader -retention autogen
  ```

- Now you can change whatever's needed directly in the exported file. For example in order to update AdapterType value from "CNP" to "CNP_NEW" and save the changes in file export2_new.txt, you can use the following command:
  Windows (Powershell)

  ```
  (Get-Content .\backups\export.txt -Raw).Replace("CNP","CNP_NEW") | Set-Content
  .\backups\export2_new.txt -Force -NoNewLine
  ```

- Linux (bash)

  ```
  sed 's/CNP/CNP_NEW/g' export.txt > export2_new.txt
  ```

- Drop the existing series in the target InfluxDb

  ```
  influx -execute "drop series from bar" -database algotrader
  ```

- Import adjusted data into database

```
influx -import -path ./migrations/export2_new.txt -precision ns
```

- The method LookupService.getSecurityByIsin was renamed to getSecuritiesByIsin and returns a list of securities

- There is a new method returning a single security LookupService.getSecurityByIsinExchangeAndCurrency

- The Method OrderService.cancelAllOrders() was removed.

- The new introduced Method OrderService.cancelAllOrdersByStrategy(long strategyId) acts as replacement. If you need to keep the original functionality, it is recommended to iterate over all Strategies available in the system and execute this replacement-method.

Some properties relevant for simulations have been renamed:

- Multiple data sources are supported now, therefore all data source properties are now indexed
- **dataSetType** was renamed to **eventType**
- **dataSet** was renamed to **subsetName**

Sample configurations

sample CSV dataSource configuration (ticks)

- dataSource.0.subsetName = currentTick
- dataSource.0.dataSourceType = CSV
- dataSource.0.eventType = TICK
- dataSource.0.dataFilesDir = files
- dataSource.0.feedAllFiles = false

sample Influx dataSource configuration (bars)

- dataSource.0.dataSourceType = DB
- dataSource.0.eventType = BAR
- dataSource.0.dataFilesDir = files
- dataSource.0.feedAllFiles = false
- dataSource.0.barSize = MIN_1

sample Influx GenericEvents configuration

- dataSource.0.dataSourceType = DB
- dataSource.0.eventType = DIVIDENDS

Deprecations

EasyToBorrow, Strategy groups and CSVDiff were removed

About AlgoTrader

Available on-premise or in the cloud, AlgoTrader is an institutional-grade algorithmic trading software solution for conducting quantitative research, trading strategy development, strategy back-testing and automated trading for both traditional securities and crypto assets. AlgoTrader provides everything a typical quantitative trading firm requires to run its research and trading operations. It was the very first and most advanced algorithmic trading software product to allow automated trading of Bitcoin and other crypto assets. Based in Zurich, New York, and Singapore, AlgoTrader operates globally.

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