



7 March 2024

Upgrade Instructions

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. Find enclosed the instructions on how to upgrade your Wyden installation.

Upgrade to Wyden 6.6

This document provides you with information with regard to upgrading your Wyden 6.5 installation to Wyden 6.6.

Inbound FIX Changes

A new custom field has been added, which allows you to cancel orders that have not been acknowledged by the exchange.

Tag	Field Name	Req'd	Data Type	Description
20200	IncludeUnacknowledged	N (default: false)	BOOLEAN	It needs to be set to true to be able to cancel orders that have not (yet) been acknowledged by the broker

Affected messages:

- OrderCancelRequest (35=F)
- OrderMassCancelRequest (35=q)
- OrderMassCancelReport (35=r)
- OrderCancelReject (35=9)

REST API Changes

- ✓ Changed endpoints, for all below additional parameter "removeDurable" was introduced that is required for removing durable subscriptions:
 - /rest/subscription/marketdata/unsubscribe
 - /rest/subscription/marketdata/orderBook
 - /rest/subscription/marketdata/aggregateOrderBook

Added Properties

<connector>.mdThrottlePerSec - Configuration for throttling incoming market data events per type. Introduced to several connectors mostly affected by very frequent updates.

<connector>.initialReconnectionDelay - Milliseconds between disconnection and first reconnect attempt

<connector>.reconnectionDelayMultiplier - Delay between continuous reconnection attempts is increased by the provided multiplier.

<connector>.maxReconnectionDelay - Maximum delay between continuous reconnection attempts.

okex.propagateStatusesWhichMightNotBeRelatedToThisSystem - Identifies and filters out the statuses which do not fit the Wyden system standard internal ID format. Unknown statuses are not processed at all and nor propagated to the core system.

Changed Properties

misc.algoOrderFallbackToDefaultTif - default changed to true

Performance Improvements

- ✓ Cache read/write
- ✓ MySQL storage
- ✓ Orders deduplication

Bugfixes

- ✓ Better handling of CANCEL_FAILED status - especially in AlgoOrders

Connector Improvements

- ✓ Market Data throttling improvements
- ✓ Support for Spread Trading
- ✓ Exponential back-off logic for reconnections
- ✓ Batch subscriptions for Kraken connector

New Connector

- ✓ OKX Nitro Spread Support
- ✓ Hyphe
- ✓ ByBit
- ✓ Rulematch
- ✓ Spot trading on Deribit
- ✓ DLT Finance

Security Improvements

- ✓ Hidden Passwords in ConfigUI

Wyden Exchange Simulator - service allowing testing in "live" mode against a fake exchange that is set as a separate component and can be deployed on different machines allowing the client to test his use cases against e.g. disconnections or delays in a controlled environment.

For inquiries, please contact

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