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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 6.5

This document provides you with information with regard to upgrading your Wyden 6.4 installation to Wyden 6.5.

Inbound FIX API Changes

Any applications using the Inbound FIX API to connect to your 6.4 installation may need to be upgraded to be compatible with the latest changes to this API.

These changes are as follows:

- ✓ Support for DropCopy sessions have been added
- ✓ ExecutionReport for rejected order has ExecType (150) set to Rejected (8)
- ✓ ExecutionReport=8 message includes new tags and other changes, as described below:
 - tag Currency=15: Quote Currency from the system, for Forex security type Base Currency from the system
 - tag SettlCurrency=120: for Forex security type Quote Currency from the system
 - tag SecurityType=167: type of report's security (see information on the SecurityType item below for values that are now possible)
 - tag UnderlyingSymbol=311: symbol name as it appears at the trading venue
 - tag OrdType=40: order type of the report's order (custom enum value added 'Z'=ALGO, indicates advanced order type of Algo Orders)
 - tag OriginalRequestSource=20000: indicates the used interface of the original request related to the report (String field with possible values "FIX" and "REST")
 - a new group has been added to NoPartyIDs=453 with PartyIDSource set to 'D', PartyRole set to 1 and PartyID=448 set to the user id of user who initiated the order
 - tag ClOrdLinkID=583: internal system id of the associated superior order - superior/parent order "intId", only present if such order exists
 - tag ClOrdID=11 now not required, this client-id is not required for our REST interface and for this reason is not present if not provided when submitting a new order (effectively such report is only present in a DropCopy session)
 - tag ClOrdID=11 id set by client in the order request (no change), in case the order was spawned by the system this is the id set by the associated superior order (effectively such a report is only present in DropCopy session)
- ✓ Changes in ExecutionReport require the use of new Wyden specific FIX dictionary
- ✓ The SecurityType tag has the following possible values:
 - "CORP" - Bond type
 - "COMMODITY" - Commodity type
 - "FXSPOT" - Forex type
 - "MF" - Fund type
 - "FUT" - Future type
 - "INDEX" - Index type
 - "INTEREST" - InterestRate type
 - "OPT" - Option type
 - "FXSWAP" - PerpetualSwap type
 - "CS" - Stock type

REST API Changes

The following resource endpoints have been removed from the Wyden REST API:

- ✓ /rest/portfolioValue/byTransactionRegExFilter/{dateEpochMillis}
- ✓ /rest/portfolioValue/cashBalanceByTransactionRegExAndDate/{dateEpochMillis}

Any applications accessing these endpoints will need to be modified.

In addition, the response from the /rest/util/health resource endpoint has changed. It now contains the connections field as shown in the code sample below:

```
{
  "additionalProp1": {
    "active": true,
    "connections": {
      "additionalProp1": "CONNECTED",
      "additionalProp2": "CONNECTED",
      "additionalProp3": "CONNECTED"
    },
    "msg": "string",
    "status": "ALIVE"
  },
  ...
}
```

Changes to System Properties

The following system properties were removed from the Configuration Workspace:

- ✓ statement.persistMarketData
- ✓ statement.persistOrderBook

The following system property was added to the Configuration Workspace:

- ✓ statement.persistedMarketDataTypes - Defines the specific market data types to persist. Use "all" to persist everything, otherwise use comma-separated list of possible values:
 - BAR
 - BID
 - ASK
 - BIDASK
 - TRADE
 - ORDERBOOK
 - OTCORDERBOOK
 - AGGREGATED_ORDERBOOK

Aim to persist only what is necessary as more events may impact performance.

Service Changes

The `includeSubPortfolios` parameter was added to `LookupService.getActiveOrdersByPortfolio`.

Data Model Changes

The `orderExtId` attribute was removed from transactions (`EXT_ORDER_ID` column in Transaction table).

For inquiries, please contact

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