Interest Rate Swap (upgrade steps)

Customization Upgrade Guide
Release 5.5
Area: Advanced Interest Derivatives

Latest version of this document

The latest version of this document can be found at https://docs.avaloq.com

Feedback

Please send any feedback to documentation@avaloq.com

Version history

Version / Date	Section	Description of the change
5.5v0 / 27 January 2023		This is a new document for release 5.5.

Contents

1 Introduction

This document is for customization specialists. It describes the changes you might want to make to your existing customization when you upgrade to Avaloq Core release 5.5.

Prerequisite knowledge

You are familiar with the Avaloq Banking System and are an Avaloq Certified Professional.

In particular, you should understand the concepts in the documents that follow:

- Interest Rate Swap (IRS) - Customization Guide (Doc. ID: 2087)
- Migration Preconditions - Upgrade Document (Doc. ID: 1607)

1.1 Migration to new AE (Asset Evaluation)

For more details specific to the new AE functionality see Financial Instruments - Customization Upgrade Guide (Doc ID: 4369).

As part of migration to the new AE functionality, the "Calculation Scenario" field on the IRS Unwind has become mandatory, and to populate it, new field rule(s) for the `ae_calc_scen_id` ("Calculation Scenario") field must be created. Rules for both IRS Unwind and Novation Step Out must also be created.

Sample code snippet

```
-----------------------------------------------------------------------------
  -- ASSET EVALUATION CALCULATION SCENARIO
  -----------------------------------------------------------------------------

  ---- UNWIND ----
INSERT INTO DOC_DFLT_FLD_VAL_RULE_LD(
    RULE_SET
   ,META_TYP
   ,FLD
   ,COND
   ,RULE_KIND
   ,RULE
   ,PRIO
   ,DESCN
   ,RULE_ID
  ) VALUES (
    'IRS'
   ,'irs'
   ,'ae_calc_scen_id'
```

```
    ,'[doc.order_type_grp_id = code_order_type_grp.irs_unwind and doc.is_cfc_order = ''-'']'
    ,'expr'
    ,'[code_md_scen.std_id]'
    ,'1000'
    ,'Dflt AE Calc Scen'
    ,1
   );

  ---- NOVATION - STEP OUT ----
  INSERT INTO DOC_DFLT_FLD_VAL_RULE_LD(
     RULE_SET
    ,META_TYP
    ,FLD
    ,COND
    ,RULE_KIND
    ,RULE
    ,PRIO
    ,DESCN
    ,RULE_ID
   ) VALUES (
    'IRS'
    ,'irs'
    ,'ae_calc_scen_id'
    ,'[doc.order_type_grp_id = code_order_type_grp.nov_step_out and doc.is_cfc_order = ''-'']'
    ,'expr'
    ,'[code_md_scen.std_id]'
    ,'1000'
    ,'Dflt AE Calc Scen'
    ,1
   );
```