

Stock Exchange

Customization Upgrade Guide
Release 5.9
Area: Securities Trading

Latest version of this document

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Avaloq Group Ltd. Allmendstr. 140 | CH-8027 Zürich | Switzerland

Version history

Version / Date	Section	Description of the change
5.9v0 / 23 September 2024		This is a new document for release 5.9.

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1 Introduction

This topic is for customization specialists. It describes changes that you may need to make to your existing customization when you upgrade to Avaloq Core release 5.9.

Variable type corrected for function `fix_doc_new_single_in_css.do_send_exe_rep_pend_new`

The function `fix_doc_new_single_in_css.do_send_exe_rep_pend_new` allows customization to decide if a FIX Execution Report Pending New is sent upon receipt of a FIX NewOrderSingle.

This function receives the following parameters:

- `i_m`: the incoming FIX NewOrderSingle
- `ini_clt_idx`: the id of the STEX client order in memory

The variable type of the parameter `i_m` was wrongly declared as `mem_msg_fix_exe_rep`. This forced clients that accessed the message in their customization to cast it into `mem_msg_fix_doc_new_single`.

In Avaloq Core release 5.9, this has been now corrected to `mem_msg_fix_doc_new_single`.

As a result of this change, you might have to adjust the signature of the function in your customization if:

- You have overridden the kernel logic, and
- You are accessing the message in your logic