Stock Exchange

Customization Upgrade Guide
Release 5.4
Area: Securities Trading

Latest version of this document

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

Feedback

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Version History

Version / Date	Section	Description of the change
5.4v0 / 31 January 2022		This is a new document for release 5.4.

Contents

1 Introduction

This document is for customization specialists. It describes the changes you might need to make to your existing customization when you upgrade to Avaloq Core release 5.4.

1.1 DOC_STEX DDIC: Executed Link Quantity Fields

Before release 5.4: The sign of the following quantity fields from the linked execution order of the client order/market order is always expressed in reversed in DOC_STEX.

- DOC_STEX.exec_link_placed_qty
- DOC_STEX.exec_link_executed_qty

From release 5.4: This is no longer the case. From this release onwards, the two fields of DOC_STEX DDIC return the same quantity as the fields with the same name in MEM_DOC_STEX. The following table demonstrates the situation before and after for the two DDIC fields.

Order type group	Order role	Before 5.4	From 5.4	Value of related MEM_DOC_STEX field*
Buy	Client Order, Market Order	-10	10	10
Buy CT	Execution Order	-10	-10	-10
Sell	Client Order, Market Order	10	-10	-10
Sell CT	Execution Order	10	10	10

> * Please note, the behavior on the MEM_DOC level was not changed. This column was added for simple comparison to the DOC level..

1.2 Required action from clients

Check your sources that use any of the above DOC_STEX fields in your customization. To identify them, perform a global search (a "g-search". by using [ALT+G] in ice) on these keywords with a prefix of "." (dot is the connector in DDIC expressions to access fields):

- ".exec_link_placed_qty"
- ".exec_link_executed_qty"

Revise the logic for any hits concerning the access on the DOC level.

Because the implementation did not change on the MEM_DOC level, no effort is needed for such hits.

Beware of any g-search hits that make use of the absolute function (`abs(qty)`). You might need to re-evaluate any scripted sign-logic in that context, too.