

Stock Exchange

Customization Upgrade Guide
Release 5.6
Area: Securities Trading

Latest version of this document

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Version history

Version / Date	Section	Description of the change
5.6v0 / 6 April 2023		This is a new document for release 5.6.

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1 Introduction

This document is for customization specialists. It describes the changes you might want to make to your customization when you upgrade to Avaloq Core release 5.6, as a result of a bug that was fixed in 5.6.

In previous releases, when aggregating multiple execution orders with different market exchange rates, only the rate of the first partial execution would be propagated to the client/market order. This led to a wrong gross amount in the trading currency.

After the fix in release 5.6, when aggregating multiple execution orders with different market exchange rates, the market exchange rate for the client/market order is now calculated from all the rates in each partial execution, leading to the correct gross amount in the trading currency.

From release 5.6, for aggregated executions received with the "FIX Execution Report Trade" message, the exchange rate, which is stored in the DDIC field `xrate_mkt_bill`, is updated with every new execution received.

If you have implemented your own custom logic as a workaround to this bug, you may want to remove your custom logic.