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Limit System

Customization Upgrade Guide
Release 5.4
Area: Enterprise Risk Management

Latest version of this document

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Version history

Version / Date	Section	Description of the change
5.4v0 / 18 February 2022		This is a new document for release 5.4

Contents

1 Introduction

This document describes the changes that you may need to make to your customization when you upgrade to Avaloq Core release 5.4 in order to preserve the existing functionality of the limit system.

As a result of the de-release in Avaloq Core 5.4 of the legacy asset evaluation engine, the following hobs filters (CODE_HOBS_FILTER.POS) have been de-released and are no longer supported:

- `pos_avm_res`
- `pos_avm_lst`

Replacement filter types:

- `pos_avm_res` is replaced by `pos_md_domn`
- `pos_avm_lst` is replaced by `pos_md_domn_class_lst`

2 Upgrade steps

The new filter type `pos_md_domn` is based on the time series CODE_MD_DOMN code table and also requires a calculation scenario from the CODE_MD_SCEN code table. For most purposes, the "STD" scenario delivered in the kernel should suffice and only banks that have customized the new asset evaluation (using task 1848) with their own calculation scenarios should set their preferred calculation scenario.

Avaloq provides a migration script, HOBS, in the kernel that replaces the de-released hobs filter types in existing LIHI objects with their equivalent replacement filter types.

Because the new asset evaluation engine is not equivalent in all aspects of the results of the legacy asset evaluation, some evaluation results are no longer included, and so they will be mapped to null by the migration script.

The following table describes the mapping that is performed by the migration script, and this should be checked thoroughly in order to manually correct potential null mappings in the existing LIHI objects for your Avaloq Core instances.

code_avm_res	code_md_domn
ai	AI
convex	Convex
convexfv	Convex
convextocall	Convex
convextoput	Convex
daystocall	Daystomat
delta	Delta
durfw	n/a
durfwfv	n/a
durfwtocall	n/a
durfwtoput	n/a
durmc	Durmc
durmod	Durmod
durmodfv	Durmod
durmodtocall	Durmod
durmodtoput	Durmod
gamma	Gamma
oas	OAS

code_avm_res	code_md_domn
omega	n/a
rho	Rho
theta	Theta
yearstocall	Yearstomat
yearstomat	Yearstomat
yearstoput	Yearstomat
yieldfv	YTM
yieldmv	YTM
yieldtocall	YTM
yieldtoput	YTM

Table 1: Mapping performed by the migration script

As part of this de-release, the old filter type's filter value type `code_avm_res` has been replaced with the new filter type's filter value type `code_md_domn` in the report task TASK_LIHI_LIST (task ID: 2078). As a result, you must update your customized TASK TEMPL sources in case they were referencing the de-released task parameter `i_hobs_filter_avm_res` and replace them with the new parameter `i_hobs_filter_md_domn`.