

Foreign Exchange

Customization Upgrade Guide
Release 5.6
Area: FX & Money Market

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
5.6v0 / 27 February 2023		This document describes the upgrade steps for Avaloq Core Release 5.5.

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1 Introduction

This document describes the changes necessary to keep the existing functionality of components in the FX & Money Market area after an upgrade of the system to Release 5.6.

This document is for customization specialists.

2 Upgrade steps

2.1 Default value date for FX spot trades when `val_date_offset`>0:

The default calculation of the value date for FX spot trades has been slightly changed, to cover the use case in which the base parameter `AVQ.DOC.FXTR.val_date_offset` is not set to zero.

Previously, for the described use case, the `value_date` was set to `spot_date` (which will have a higher value than e.g. +2v due to the base parameter setup). Now the `value_date` is always set to the `maturity_date` for every Spot order. Note: The default value date is only calculated in case the base parameter `AVQ.DOC.FXTR.map_maturity_to_val_date` is set to false (default) and there are no `DFLT_FLD_VAL_RULEs` defined for the `val_date` field.

That means, there will be no changes for you, if one of following conditions is met:

- you have defined `val_date` field rules for FXTR spot
- base parameter `val_date_offset` = 0 or is null
- base parameter `map_maturity_to_val_date` = '+'

Moreover, the default calculation of value date for modification orders has been adapted too: it was `spot_date`, now it is set to the `trx_date`.

2.2 Spot date behaviour change

Previously, `xrate.dflt_spot_date` behaved without considering the exceptions described in the "Calculation of the spot date" section of chapter "Concepts of FX Management" in *FX Management - Business User Guide* (doc ID:1675). It has now been updated to consider these exceptions, in the same way as using "fx spot attribute".

2.3 Asset close date on reversed orders

Previously, when an order was discarded, the close date of the asset was set to its opening date. Now, the close date of the asset will be set to the verification date of the booking event (today). In this case, the asset can be evaluated by the AE engine for the time it was open. If clients want to update the close date of existing reversed FXTR assets, the following migration script can be used:

```
begin
for c in (
select d.asset_id
,e.done_date
,coalesce(e.book_date, to_date('2','J'))
,o.close_date
from doc d
,evt3 e
,obj o
where d.id = e.doc_id
and o.id = d.asset_id
and d.meta_typ_id = 52
and d.order_type_grp_id in (5201, 5202, 5207, 5216, 5218) -- only opening otg
and o.block_id is null -- exclude generic asset
and e.evt_status_id in (-31, -36)
and e.pko_id = 1
```

```

and o.close_date = o.start_date
and greatest(e.done_date, coalesce(e.book_date, to_date('2','J'))) > o.close_date
) loop
install#.log#write('Asset to update: ' || c.asset_id);
update obj o
set o.close_date = greatest(c.done_date, coalesce(c.book_date, to_date('2','J')))
where o.id = c.asset_id;
install#.log#write('Asset updated - set close_date from: ' || c.close_date || ' to ' || greatest(c.done_
date, coalesce(c.book_date, to_date('2','J'))));
end loop;
commit;
exception
when others then rollback;
end;
/

```



Ensure that you properly test the script before performing any action on production.