

Stock Exchange

Customization Upgrade Guide
Release 5.8
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
5.8v0 / 02 October 2023		This is a new document for release 5.8.

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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 5.8, as a result of bugs that were fixed in 5.8.

1.1 GrossTradeAmt in outgoing FIX Execution Report messages filled from principal amount

In previous releases, the GrossTradeAmt value was incorrectly calculated in some specific cases (the principal amount was not available).

In release 5.8, we fill the GrossTradeAmt tag in the outgoing FIX Execution Report messages (broker side) from the principal amount, rather than the gross amount, as done previously, to adhere to the FIX community definition.

1.2 FIX incoming messages: tag 143 TargetLocationID used for BU identification

In release 5.8, tag 143 TargetLocationID is used in addition to tags 56 TargetCompID & 57 TargetSubID for BU identification of incoming FIX messages.

Clients identifying business units with the BP routing keys (listed below), and receiving the tag 143 need to set the corresponding value.

BP routing keys:

- Routing Company ID
- Routing Company Sub ID
- Routing Location ID

Other BU identification mechanisms are not affected.