Stock Exchange

Customization Upgrade Guide
Release 6.1
Area: Securities Trading

Latest version of this document

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Version history

Version / Date	Section	Description of the change
6.1v0 / 11 September 2024		This is a new document.

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Contents

1   Introduction

This topic is for customization specialists. It describes changes that you may need to make to your existing customization **before** you upgrade to Avaloq Core release 6.1.

1.1   Bloomberg EMSX routing scenario: default changed from Bloomberg EMSX MAP (Staging) to Bloomberg EMSX OMS Staging

The kernel routing scenario for Bloomberg EMSX supports two different protocols that are defined by Bloomberg for FIX messages:

* Bloomberg EMSX MAP (Staging)

* Bloomberg EMSX OMS Staging

The protocol to be used is controlled by the `avq.intf.fix` base parameter's `is_blb_emsx_oms_staging` item.

In previous releases, the kernel default value was set to "-" (false), meaning that by default, FIX messages of the routing scenario "Bloomberg EMSX" are created following the protocol "Bloomberg EMSX MAP (Staging)".

With Avaloq Core release 6.1, the kernel default value is changed to "+" (true). As a result, FIX messages of the routing scenario "Bloomberg EMSX" are created following the protocol "Bloomberg OMS Staging".

If you have agreed with Bloomberg to use the EMSX MAP (Staging) protocol, or you are already using it, you must override the value of the base parameter item in your customization.

Abbreviation

MAP = Bloomberg Multi-Asset Protocol

Background information

Bloomberg does not allow the former "Bloomberg Multi-Asset Protocol" for new implementations. Live clients with a previous implementation might still be allowed to use it.

For EMSX, the previous protocol "Bloomberg EMSX OMS Staging" must be used again. As a result, kernel modifications were required for clients using the concept of "routing scenario".

For this reason, the kernel default is set to generate messages following "Bloomberg EMSX OMS Staging" from Avaloq Core release 6.1.

Note that "EMSX Drop Copy" always used its own protocol and is not affected by this.