

# Stock Exchange

Customization Upgrade Guide  
Release 6.1  
Area: Securities Trading

## Latest version of this document

The latest version of this document can be found at <https://docs.avalq.com>

## Feedback

Please send any feedback to [documentation@avalq.com](mailto:documentation@avalq.com)

Copyright Avaloq Group Ltd. All rights reserved.

The information in this document is provided for informational purposes only, is subject to change without notice and is not warranted to be error-free. No part of this document may be used, reproduced or transmitted in any form or by any means unless authorized by Avaloq Group Ltd through a written licence agreement. Further, this document does not grant any rights to, or in, the products mentioned therein and no rights of any kind relating to such products will be granted except pursuant to written agreements with Avaloq Group Ltd.

Avaloq Group Ltd. Allmendstr. 140 | CH-8027 Zürich | Switzerland

## Version history

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

# Contents

<b>1 Introduction</b> .....	<b>5</b>
1.1 Bloomberg EMSX routing scenario: default changed from Bloomberg EMSX MAP (Staging) to Bloomberg EMSX OMS Staging .....	5

# 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.