

# Liquidity Management

Customization Upgrade Guide  
Release 5.6  
Area: FX & Money Market Management

## Latest version of this document

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

## Feedback

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## Version history

While the document ID of a Customization Upgrade Guide remains the same, the content is different in every release. This is because the document describes the customization adaptations that are required between two specific releases. To preserve your existing customization, read the entire document and make the necessary adaptations before you upgrade your system to a new release.

The sections below are new or updated:

Version / Date	Section	Description of the change
5.6v0 / 4 April 2023		This document describes the upgrade steps for Avaloq Core Release 5.6.

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# 1 Introduction

This Customization Upgrade Guide describes the changes necessary to maintain Liquidity Management functionality following a system upgrade to the new release.

## 2 Upgrading Liquidity Management

### 2.1 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
,e.book_date
,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, e.book_date) > o.close_date
) loop
install#.log#write('Asset to update: ' || c.asset_id);
update obj o
set o.close_date = greatest(c.done_date, c.book_date)
where o.id = c.asset_id;
install#.log#write('Asset updated - set close_date from: ' || c.close_date || ' to ' || greatest(c.done_
date, c.book_date));
end loop;
commit;
exception
when others then rollback;
end;
/
```



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