Client Credit Risk

Customization Upgrade Guide
Release 5.6
Area: Client Credit Risk

Latest version of this document

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Feedback

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Version history

Version / Date	Section	Description of the change
5.6v0 / 22 April 2024		This is a new document.

Contents

1   Introduction

This document describes the changes you may need to make to your customization when you upgrade to Avaloq Core Platform Release 5.5 or higher as a result of a change in the Client Credit Risk module in Release 5.5.

1.1   "Collat_lot_distr_type_id": no_distr added to code_collat_val_type table for CLTAV

For performance reasons, `lot_distr_type_id` 'no_distr' has been added to the `code_collat_val_type` table in kernel for collateral valuation type CLTAV. Due to this change, a catch-all rule with the result 'DFLT' for the result type "`LOT_DISTR`" must be added in the collateral rule customization.

1.2   Upgrade instructions

The upgrade is only needed if you are using/calculating collateral pillars of valuation type "CLTAV" and you have so far not set up any rules for the result type "`LOT_DISTR`".

1. Add a catch-all rule for the result type "`LOT_DISTR`" with the result "`DFLT`" in the collateral rule customization.

```
begin

– insert rules –

collat_rule_ld#.init(i_rule_set => 'DFLT', i_bu => null, i_add_rule_set => true);

collat_rule_ld#.set_rule_ctx(i_collat_val_type=>'CLTAV', i_collat_rule_res_type=>'LOT_DISTR');

collat_rule_ld#.rule_ins(collat_rule_res_type=>'LOT_DISTR', collat_lot_distr=>'DFLT',
prio=>'0000', descn=>'Default Distribution for CLTAV');

– load rules –

if not install#.install_mode#is_rel then

collat_rule_ld#.ld(i_set=>'DFLT', i_bu => null);

end if;

end;

/
```

2. Load the collateral rules.