Clearing Release Notes

VERSION 6.6.0

CORE CALYPSO VERSION 15.2

November 2021 – Edition 11

These release notes describe the changes between Version 5.0.5 and Version 6.2.6.

You can download the Calypso Installer for Version 15.2 from the download site.

▶ Please refer to the *Calypso Installation Guide* for details on the Calypso Installer.

▶ Refer to the Calypso Clearing Member Installation and Setup Guide for details on configuring the Clearing Member module.

▶ Refer to the ETD Clearing Installation and Setup Guide for details on configuring ETD Clearing.

Revision date	Comments
December 2017	First edition for version 6.1.1
August 2018	Second edition for version 6.2.2
December 2018	Third edition for version 6.2.3
March 2019	Fourth edition for version 6.2.4.
April 2019	Fifth edition for version 6.2.5.
May 2019	Sixth edition for version 6.2.6.
November 2019	Seventh edition for version 6.2.11.
June 2020	Eighth edition for version 6.3.1.
September 2020	Ninth edition for version 6.4.2.
February 2021	Tenth edition for version 6.5.0.
November 2021	Edition 11 for version 6.6.0.

Contents

Section 1.   Upgrade Notes for all Versions

Please make sure that there are no pending events or high speed processing events.

High speed processing events are generated by the Position Keeping Server and the Liquidity Server.

For information on managing Position Keeping Server events, please refer to Calypso FX Position Monitor documentation.

For information on managing Liquidity Server events, please refer to Calypso Context Positions documentation.

After installing the software, you need to deploy the changes to your application servers, and you need to run Execute SQL.

Execute SQL will take care of running all necessary upgrade scripts.

Section 2.   Release Notes

2.1   Clearing 6.6.0

This release is compatible with the following module versions:

- Core Calypso – Version 15.2.0.82 (monthly release)
- Collateral – Version 4.11.1
- Data Uploader – Version 9.11.2
- Exchange Feed – Version 6.12.0
- ATEO LISA – Version 3.1.1
- FOW – Version 2.4.9
- CDML – Version 3.3.26

Component	HelpDesk	RPM	Issue	Type	Description
Clearing 6.6.0		RPM-5120	CLEAR-6913	Enh	Issue – Upgrade xstream library to version 1.4.17.

2.2   Clearing 6.5.0

This release is compatible with the following module versions:

- Core Calypso – Version 15.2.0.71 (monthly release)
- Collateral – Version 4.10.1
- Data Uploader – Version 9.5.2
- Exchange Feed – Version 6.12.0
- ATEO LISA – Version 3.0.6
- FOW – Version 2.4.6
- CDML – Version 3.3.26

Component	HelpDesk	Issue	Type	Description
Clearing 6.5.0		CAL-405595	Enh	Issue – Upgrade the following libraries: hibernate-core, hibernate-entitymanager to version 5.4.21.Final hibernate-commons-annotations.jar to version 5.1.0.Final

Component	HelpDesk	Issue	Type	Description
				hibernate-validator to version 6.1.5.Final
Clearing 6.5.0		CAL-403627	Enh	Issue – Upgrade the org.apache.httpcomponents:httpcore library to version 4.4.13.
Clearing 6.5.0		CAL-402265	Enh	Issue - Upgrade the org.apache.httpcomponents:httpclient library to version 4.5.12.
Clearing 6.5.0		CAL-400610	Enh	Issue – Upgrade the org.springframework:spring-* library to version 5.2.9.

2.3   Clearing 6.4.2

This release is compatible with the following module versions:

- Core Calypso – Version 15.2.0.63 (monthly release)
- Collateral – Version 4.8.0
- Data Uploader – Version 9.1.7
- Exchange Feed – Version 6.8.0
- ATEO LISA – Version 2.1.6
- FOW – Version 2.4.3
- CDML – Version 3.3.15

Component	HelpDesk	Issue	Type	Description
Clearing 6.4.2		CLEAR-6445	Enh	Issue – Upgrade httpclient library to version 4.5.9.
Clearing 6.4.2		CAL-393352	Enh	Issue – Upgrade library org.yaml:snakeyaml to version 1.26.

2.4   Clearing 6.3.1

This release is compatible with the following module versions:

- Core Calypso – Version 15.2.0.57 (monthly release)
- Collateral – Version 4.7.0
- Data Uploader – Version 8.5.2
- Exchange Feed – Version 6.6.0

- ATEO LISA – Version 2.1.6
- FOW – Version 2.4.2
- CDML – Version 3.3.15

Component	HelpDesk	Issue	Type	Description
Clearing 6.3.1		CLEAR-6217	Enh	Issue – Upgrade camel library to version 2.23.2.

2.5   Clearing 6.2.11

This release is compatible with the following module versions:

- Core Calypso – Version 15.2.0.45 (monthly release)
- Collateral – Version 4.5.1
  - ◪ See Collateral Module documentation for details.
- Data Uploader – Version 7.11.2
- Exchange Feed – Version 6.3.0
  - ◪ See Interface Modules documentation for details.
- ATEO LISA – Version 2.1.6
- FOW – Version 2.4.1
- CDML – Version 3.3.15

2.6   Clearing

Issue Id	HelpDesk	Type	Description
CLEAR-5836	176991 163059	Issue	Issue – CDML - Import market data for LCH REP00003 report gives invalid date format error.
CLEAR-5871	179484	Issue	Issue - LME Discount Curve is not found. Fix – The LME discount curve is now taken from the pricer config.
CLEAR-5883	158643	Issue	Issue - Incorrect Audit Entry is generated in the clearing transfer trade when Amended without any change.
CLEAR-5888	182394	Issue	Issue - Introduce Average price VM calculation in ETD. Fix – Added VM calculation for AvgPrice liquidation.

2.7   Clearing 6.2.6

This release is compatible with the following module versions:

- Core Calypso – Version 15.2.0.37 (monthly release)
- Collateral – Version 4.3.10
  - See Collateral Module documentation for details.
- Data Uploader – Version 7.7.4
- Exchange Feed – Version 6.2.1
  - See Interface Modules documentation for details.
- ATEO LISA – Version 2.1.6
- FOW – Version 2.4.1
- CDML – Version 3.3.15

Issue Id	HelpDesk	Type	Description
CLEAR-5817	179776	Issue	Issue – Clearing transfer trades at BOOK level and BOOK_PRODUCT level are not properly created.
CLEAR-5823		Issue	Issue – Compatibility with Data Uploader schema changes.

2.8   Clearing 6.2.5

This release is compatible with the following module versions:

- Core Calypso – Version 15.2.0.36 (monthly release)
- Collateral – Version 4.3.9
  - See Collateral Module documentation for details.
- Data Uploader – Version 7.7.3
- Exchange Feed – Version 6.2.0
  - See Interface Modules documentation for details.
- ATEO LISA – Version 2.1.6
- FOW – Version 2.4.1
- CDML – Version 3.3.15

Technical release for compatibility with other modules.

2.9   Clearing 6.2.4

This release is compatible with the following module versions:

- Core Calypso – Version 15.2.0.33 (monthly release)

- Collateral – Version 4.3.3

  ▶ See Collateral Module documentation for details.

- Data Uploader – Version 7.6.1

- Exchange Feed – Version 6.1.1

  ▶ See Interface Modules documentation for details.

- ATEO LISA – Version 2.1.6

- FOW – Version 2.4.1

- CDML – Version 3.3.11

Issue Id	HelpDesk	Type	Description
CLEAR-4770	170142 173319	Issue	Issue – Scenario Shift Import overloads the Task Station with repetitive messages about missing index tenors.
CLEAR-4807	163059 172263 174993	Enh	Issue - Market Data - Import of USDFEDFUNDS not using Effective Date - LCH interest rate file rep00003. Fix – The systems uses Valuation Date = Fixing Date to filter the rates to be imported. Then, if rate index attribute USE_EFFECTIVE_DATE = true, the rates are saved with Quote Date= Effective date, otherwise (false or not set) the rates are saved with Quote Date = Fixing Date.
CLEAR-4871	173562	Enh	Issue – Add ability to create Clearing Transfer trades at Book level for ETD Clearing. Fix – Added ability to create Clearing Transfer trades at different levels based on domain "ProcessingConfig" and "Value = ETDClearing.VM.CTLevel". If Comment = CONTRACT (or not set): Clearing transfer trades are created at the contract level (default behavior). The contract name stored in the trade keyword ContractName. If Comment = BOOK: Clearing transfer trades are created at the Book level. If Comment = BOOK_PRODUCT: Clearing transfer trades are created at Book + Product description level. The product description is stored in the trade keyword ProductDescription.

2.10 Clearing 6.2.3

This release is compatible with the following module versions:

- Core Calypso – Version 15.2.0.31 (monthly release)

- Collateral – Version 4.2.7

> See Collateral Module documentation for details.

- Data Uploader – Version 7.2.8
- Exchange Feed – Version 6.0.2
  > See Interface Modules documentation for details.
- ATEO LISA – Version 2.1.6
- FOW – Version 2.3.0
- CDML – Version 3.3.8

Issue Id	HelpDesk	Type	Description
CLEAR-4619	163059	Issue	Issue – Import of USDFEDFUNDS rates is not using effective date.
CLEAR-4739		Enh	Issue - Add CNH as CurrencyType for CDML-Hkex.
CLEAR-4778	171912	Issue	Issue - Unable to upload Clearing Transfer trade via Data Uploader.

2.11 Clearing 6.2.2

This release is compatible with the following module versions:

- Core Calypso – Version 15.2.0.27 (monthly release)
- Collateral – Version 4.2.5
  > See Collateral Module documentation for details.
- Data Uploader – Version 6.6.4
- Exchange Feed – Version 5.2.11
  > See Interface Modules documentation for details.
- ATEO LISA – Version 2.1.6
- FOW – Version 2.2.7
- CDML – Version 3.3.4

Issue Id	HelpDesk	Type	Description
CLEAR-4176 CLEAR-4573 CLEAR-4572 CLEAR-4570 CLEAR-4565	146261	Enh	Issue – Intraday processing of LCH GBP FRA Variation Margin. Add integration of the 305 / 305c reports to process net settlements and include SONIA IRS settlements. Currently, the system settles the gross settlement intraday and the previous day's NPV at the end of day. Fix – Intraday processing of LCH GBP FRAs can now be handled using the CLEARING_TRANSLATE_TO_CDML scheduled task. The attribute Intraday has been added to allow processing the 305/ 305c reports.

Issue Id	HelpDesk	Type	Description
			To settle all the flows intraday, you have to define a dedicated Margin Call VM contract identified with attribute SETTLEMENT_TYPE = ITD. To avoid double accounting, the system will back out the previous day's NPV of EOD trade valuation reports 91 and 16 for the trades that have settled Intraday. If you do not want to process the 305/ 305c reports at all, set the legal entity attribute SKIP_ITD_FLOW = true on the Clearing Member Processing Org. In this case, the system will not process NPVAdjustment in reports 91 and 16. It is false by default. Please refer to Calypso Clearing Member Setup Guide for complete details.
CLEAR-4191 CLEAR-4384 CLEAR-4436 CLEAR-4439 CLEAR-4451 CLEAR-4475 CLEAR-4479 CLEAR-4483		Enh	Issue – Support trade classification CTM (Collateralized-To-Market) and STM (Settled-To-Market) during EOD processing. Fix – Clearing Transfer trades are generated with trade keyword VMClassification. It can be set to CTM or STM based on the CCP legal entity attribute VMClassification. If the CCP legal entity attribute is not set, it is based on the Import files. The default value is STM otherwise. You can setup an MCC contract for each trade classification using the attribute VM_CLASSIFICATION, set to CTM or STM. This applies to both Client and CCP facing Clearing Transfer trades.
CLEAR-4458	154570	Enh	Issue - Clearing Dashboard – Add ability to display Product Data. Fix = The domain "Clearing.Dashboard.additionalContractAttributes" controls which additional ETO/Future/FutureContract attribute columns are displayed in the Product tab of the Clearing Dashboard. The values in this domain must also be in one of the domains "ETOContractAttributes", "FutureContractAttributes", "FutureOptionContractAttributes" otherwise they will be ignored.
CLEAR-4465 CLEAR-4493 CLEAR-4504	157067	Enh	Issue – Provide New detailed report for Eurex PRISMA and SPAN.
CLEAR-4468	157607	Issue	Issue - Accounts Definition - Last Statement Date modification issue.
CLEAR-4469	157826	Issue	Issue - Explicitly select the Xalan transformer factory instead of relying on the JVM choice.

Issue Id	HelpDesk	Type	Description
CLEAR-4477	158346 157822	Issue	Issue - The trade enrichment doesn't take into account the contract's Last Trading Time when finding the Trade Date.
CLEAR-4480	156173 157067	Enh	Issue - Add Columns to Detailed Report for IDEM, OCC & MEFF: "Clearing House", "Account Type", "Exch" & "Margin CCY".
CLEAR-4482		Enh	Issue – Add "Layout Style" attribute to statement BO message. Fix – The message attribute "Layout Style" has been added. It is based on the layout style selected in the scheduled task CLEARING_STATEMENT.
CLEAR-4488	158387	Issue	Issue - UBS Ex/Ass: Use Run_Date instead of Trade_Date.
CLEAR-4491	158449	Issue	Issue - PRISMA: NPE in final IM calculation when the positions are in different liquidation groups.
CLEAR-4494	158381	Issue	Issue – UBS interface - The <Contracts> element is a negative value for exercises, and a positive value for assignments.
CLEAR-4495	158488	Issue	Issue – NPEs when using custom TradeReportStyle.
CLEAR-4501	158636	Issue	Issue – Performing bulk action on EUREX / UBS interface Exceptions in Task Station generates errors.
CLEAR-4502	158441	Issue	Issue - OCC: Netting method as Gross will cause NPE in the calculator.
CLEAR-4503	158441	Issue	Issue - SPAN: NPE if pa2 file is not passed into the Calculator.
CLEAR-4507	158783	Issue	Issue – When running scheduled task CLEARING_IM_CALC with multi-thread, OCC calculation creates NumberFormatException.
CLEAR-4508	158799	Issue	Issue - Eurex PRISMA margin is incorrect if two positions with same underlying and different expiry dates are in the same portfolio.
CLEAR-4510	158701	Issue	Issue - Client statement numbers too wide for cells.
CLEAR-4513 CLEAR-4534 CLEAR-4540 CLEAR-4532 CLEAR-4533 CLEAR-4558		Enh	Issue - Client Statement: VMTS Ledger Matrix is needed to reconcile T+1 and T+2 ccy settlement amount. Fix – The layout style VMTS has been added to the scheduled task CLEARING_STATEMENT to generate the VMTS ledger matrix. It loads margin call contracts for which the attribute SETTLEMENT_STRATEGY = VMTS. NOTE: The domains "Clearing.Statement.resourceLocations" and

Issue Id	HelpDesk	Type	Description
			"Clearing.Statement.stylesheetPath" must be empty if you want to generate the VMTS statement. They can only be used for a customized statement factory.
CLEAR-4515	158799	Issue	Issue - Calculation of CMA is incorrect in EUREX PRISMA calculator.
CLEAR-4518	157842	Issue	Issue - Clearing Dashboard - Wrong error message displayed for information about risk array file used.
CLEAR-4520	158071	Issue	Issue - SFR - 5A needs to be aligned with 1A and position retrieved at available date.
CLEAR-4549	159114	Issue	Issue - CFTC report picks up CPP facing marks for house margin amount instead of house facing marks.
CLEAR-4555 CLEAR-4556	160294	Enh	Issue – Change the format of the Detailed Report file name. Fix – The file format is now: "ClearingHouse" + "Margin Methodology" + "Exchange Spread" + "Margin Acct" + "Standard_DetailedReport" + "Date/Time". Also, for Non-SPAN Margin Calculators, added a filter to not generate any empty DetailedReport/PositionReport for Zero position.
CLEAR-4561 CLEAR-4562	160507	Enh	Issue - SPAN: JSCC RA file name convention change. Fix – New file format: Zipped: jscYYYYMMDD_1700.zip Unzipped: JscYYYYMMDD_1700.pa2
CLEAR-4611 CLEAR-4625 CLEAR-4614 CLEAR-4640 CLEAR-4641 CLEAR-4650 CLEAR-4627 CLEAR-4624 CLEAR-4644 CLEAR-4613 CLEAR-4626	147047	Enh	Issue – Account based clearing statement. Fix – A new Condensed Account Clearing Statement is available for ISA accounts. It is generated using the scheduled task CLEARING_STATEMENT with following attributes: Layout Style = CondensedAccount Mode = ISA Daily The system will expect all Client facing Clearing Accounts to have account attribute CCPAccountStructure = ISA to generate the Condensed Account Clearing Statement. It uses the template CondensedAccountClearingStatement available in both HTML and PDF format.

Issue Id	HelpDesk	Type	Description
CLEAR-4642			
CLEAR-4653 CLEAR-4654 CLEAR-4655	163874	Issue	Issue – Issues with Holiday Processing for EUREX and ICE.
CLEAR-4674	161303	Enh	Issue - Support 'House' business during LCH SOD processing. Fix - Added attribute Origin to scheduled task CLEARING_SOD_MARGINCALL – You can select CLIENT, HOUSE or BOTH.

2.12 Clearing 6.1.1

This release is compatible with the following module versions:

- Core Calypso – Version 15.2.0.16 (monthly release)
- Collateral – Version 4.1.2

   ▶ See Collateral Module documentation for details.

- Data Uploader – Version 6.2.5
- Exchange Feed – Version 5.2.6

   ▶ See Interface Modules documentation for details.

- ATEO LISA – Version 2.1.3
- FOW – Version 2.2.5
- CDML – Version 3.1.6

Issue	HelpDesk	Type	Description
CLEAR-4005		Enh	Issue – EUREX PRISMA RISK FILES – Add support for production files.
CLEAR-4119	147410	Enh	Issue – Add condensed ETD Statement.
CLEAR-4131 CLEAR-4138 CLEAR-4152		Enh	Issue – ETD Settlement date. Fix - A new logic is available to determine the settlement date and the available date. This new logic is activated when ETDSettlementLag = True in domain "ProcessingConfig". This is the default logic. The Settle Date of the transactions for the product family Future, Future Option and ETO will be computed by the system as Trade Date + Lag. The default lag is 1 business day unless specified in the currency attribute ClearingTransferSettleLag. All transfers linked to a transaction for product family Future,

Issue	HelpDesk	Type	Description
			Future Option and ETO will have an Available Date = Trade Date. All other flows, linked to other product types, will have an Available Date = Settle Date. In this case the Available Date no longer depends on the static data filter logic.
			This new logic allows the generation of the following inventory positions: Trade (Frozen) and Available (Frozen) for both Client and Internal positions.
			Please refer to the Calypso ETD Clearing Setup Guide for complete details.
CLEAR-4147	145453 145874	Issue	Issue - Collateral Exposure = Wrong Sign for Ctpy and Client CE Trades. It should be: Positive CE exposure PL Marks for IM facing to client. Negative CE exposure PL Marks for IM facing to CCP.
CLEAR-4160 CLEAR-4186	147410	Issue	Issue - Statement Financial Summary Changes - OTE & Realized VM.
CLEAR-4202	147452	Enh	Issue - New sub fees for OTE, NPV, NOV for reporting. Fix – The OTE fee has been replaced by OTEFUT / OTEFUT_REV - OTE just for Futures and OTEOPT / OTEOPT_REV for options. The NPV fee has been replaced by NPVFUT / NPVFUT_REV for Futures and NPVOPT / NPVOPT_REV for options. The NOV fee has been replaced by LOV / LOV_REV for Long Option Value and SOV / SOV_REV for Short Option Value. Please refer to the Calypso ETD Clearing Setup Guide for details.
CLEAR-4217	148790	Issue	Issue - CLEARING_VM_CALC and missing quotes.
CLEAR-4218	148677	Issue	Issue - Unneeded PO book TOQ criteria brings thousands of book IDs into the query.
CLEAR-4220		Issue	Issue - Display Realized PL column for VM (held) options in the P&S section, and ignore PREMIUM transfers in the Trade Confirmations section for VM options.
CLEAR-4223	148461	Enh	Issue - Add support for IDEM margin methodology.
CLEAR-4237	148467	Enh	Issue - Add support for LSE DM margin methodology.
CLEAR-4238	148460	Enh	Issue – Add support for TFEX (Thailand Futures Exchange) margin methodology.

Issue	HelpDesk	Type	Description
CLEAR-4242 CLEAR-4243 CLEAR-4284 CLEAR-4322	141384	Issue	Issue – UBS interface failing for non-SVN applicable contracts (non Eurex contracts).
CLEAR-4248	151127	Issue	Issue – Need cleanup process for FOW data accumulated in the local cache. Fix – You can configure the number of days to keep data in cache in the file "clearing-data-manager.yml" (parameter cacheDaysToKeep).
CLEAR-4251		Enh	Issue – Add support for XEEE (European Energy Exchange) margin methodology.
CLEAR-4254		Enh	Issue – Add XDMI contracts to IDEM exchange model.
CLEAR-4266	150256	Issue	Issue – CLEARING_VM - Generate the clearing transfers at the level of the contract, not at the level of the product.
CLEAR-4279	152455	Enh	Issue - Change the definition of Initial Margin Measures. Fix – IM_EXPOSURE is calculated as: IM_EXPSOSURE = min(((IM + NOV) * Calypso Multiplier, 0) NOV = 0 for non SPAN margins.
CLEAR-4257		Enh	Issue – Add support for OCC Margin Calculator.
CLEAR-4294	152451	Issue	Issue - Margin Dashboard: Multiple CCY rows with empty value appear when different exchanges share one Clearing House.
CLEAR-4327 CLEAR-4391	147410	Enh	Issue – Add PDF version of the ETD Clearing Statement. Fix – The following templates have been added" CalypsoCondensedETDStatementPDF.xsl CalypsoTradeCondensedETDStatementPDF.xsl
CLEAR-4459	157503	Issue	Issue - ETD Statement Financial Summary Format - Spacing Issue.
CLEAR-4457	157327	Issue	Issue - When executing broker & OrderTaker are filled, ServiceLevel is not correct.
CLEAR-4456		Dep	Issue - Remove CMED from Clearing Exchange model as this is no longer supported.

Issue	HelpDesk	Type	Description
CLEAR-4455	157251	Issue	Issue - When running IM Calculation for TAKASBANK, there is an error "SPAN record for key = 2 not found".
CLEAR-4454		Enh	Issue - Rename EEX MIC code from XEEE to XEER.
CLEAR-4445	155576	Enh	Issue - The lookup used by CLEARING_IM_CALC goes back up to 10 days when a RPI is missing. The number of days should be configurable. Fix – Added parameter maxFallbackDays to "clearing-data-manager.yml". Default is 10 and maximum is 30.
CLEAR-4441 CLEAR-4437	156173	Enh	Issue - Margin Details report should render the Detailed and Position margin reports exactly as returned by the margin calculators. Fix - Added domain "Clearing.IM.MarginDetail.numericColumns". If a column name (case insensitive) is included in the domain, it is rendered as a number. If the domain value has a comment, it is interpreted as the decimal places, overriding the currency defaults.
CLEAR-4440	156618	Enh	Issue - Implement Margin Ratio from Record 36 (starting with "36DCO" not "36RCH").
CLEAR-4431		Enh	Issue – New strategy rate methodology. Fix – Set the "Margin Method" attribute in the LE to "StrategyPercent" to trigger the new methodology.
CLEAR-4430	155982	Issue	Issue - Margin Dashboard should not report any number in scientific format.
CLEAR-4425		Enh	Issue - A new attribute, IsDiscountedVM, is now available in future contracts. We no longer need to infer it from the exchange (XLME), or the fact the contract is daily.
CLEAR-4424		Enh	Issue - JSE - Add XSAF & YLDX to exchange model.
CLEAR-4410	155630	Issue	Issue - Statement exception when there are more than 1000 trades on an account.
CLEAR-4409	155576	Issue	Issue - Improve performance of scheduled task CLEARING_IM_CALC.
CLEAR-4407		Enh	Issue - Reprocess messages from EX_INCOMINGFEEDMSG_ERROR and EX_INCOMINGFEEDMSG_WARNING exception tasks from ATEO integration.

Issue	HelpDesk	Type	Description
			Fix – Added REPROCESS task to reprocess the corresponding messages.
CLEAR-4402	151953	Issue	Issue - When loading invalid TOQs due to deleted trades, CLEARING_VM_CALC fails to compute VM for the whole account.
CLEAR-4380 CLEAR-4376		Enh	Issue – Add fee types DISC_FWD_NPV & REV on Clearing Transfer when Account Margin Mode = Realized VM, and DISC_FWD_NPV and REV when Account Margin Mode = Realized VM. Fix – Added fee types DISC_FWD_NPV, DISC_FWD_NPV_REV, DISC_FWD_OTE, DISC_FWD_OTE_REV DISC_FWD_NPV and DISC_FWD_NPV_REV impact the inventory bucket "Discounted VM". DISC_FWD_OTE and DISC_FWD_OTE_REV impact the inventory bucket "Discounted OTE".
CLEAR-4356	148469	Enh	Issue – Add support for MEFF (XMRV) margin methodology.
CLEAR-4355		Enh	Issue - UBS upload - Implement reprocessing for CLEARING_BROKER_FILE_UPLOAD. Fix – You can reprocess incoming message exception tasks from UBS using the REPROCESS action. You need to configure the file "UBSService.properties" file as needed and start StartUBSIncomingFeed.sh / StartUBSIncomingFeed.bat.
CLEAR-4349	152453	Enh	Issue – Add risk files validation for IM calculation. Fix – Added scheduled task CLEARING_ETD_INPUT_DATA_IMPORT. It allows checking for the existence of the risk files, download them if missing, and create an exception of type (EX_CLEARING_MISSING_RPF) if unavailable.