

Nasdaq Calypso

CDML Release Notes

April 2025
Approved

These release notes describe the changes since CDML version 3.4.2. CDML is a technical component of the Calypso Clearing module.

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

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

Document History

Published	Summary of Changes
November 2018	Changes for version 4.0.1
September 2019	Changes for version 4.2.0
November 2019	Changes for version 4.2.1
December 2019	Changes for version 4.2.2
March 2020	Changes for version 4.2.3
April 2020	Changes for version 4.3.0
May 2020	Changes for version 4.4.0
June 2020	Changes for version 4.5.0
July 2020	Changes for version 4.6.0, 4.7.0
September 2020	Changes for version 4.8.0
September 2020	Changes for version 4.9.0
November 2020	Changes for version 4.9.1, 4.9.2
February 2021	Changes for version 4.10.0, 4.11.0
April 2021	Changes for version 4.7.4, 4.12.0
May 2021	Changes for version 4.7.5
June 2021	Changes for 4.13.0, 4.13.1, 4.14.0
July 2021	Changes for 4.15.0

Published	Summary of Changes
August 2021	Changes for 4.16.0
September 2021	Changes for 4.17.0
October 2021	Changes for 4.15.1, 4.18.0
November 2021	Changes for 4.16.1, 4.16.2
December 2021	Changes for 4.15.2, 4.19.0, 4.15.3
January 2022	Changes for version 5.0.0, 5.0.1, 5.0.2 - Technical release only – Version 17.0 compatibility
February 2022	Changes for 4.16.3, 4.20.0
March 2022	Changes for 5.1.0, 5.1.1, 4.21.0, 5.2.0, 5.3.0, 4.19.1
April 2022	Changes for 4.16.4, 4.22.0
May 2022	Changes for 5.4.0, 5.4.1, 4.23.0
June 2022	Changes for 4.16.5, 4.15.4, 4.15.5, 4.15.6, 5.5.0, 4.24.0
July 2022	Changes for 4.15.7, 4.25.0, 5.6.0
August 2022	Changes for 4.16.6
September 2022	Changes for 4.26.0, 5.7.0
October 2022	Changes for 4.16.7, 5.8.0, 4.15.8, 4.15.9, 4.27.0
November 2022	Changes for 5.9.0, 5.9.1, 4.28.0, 4.28.1
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Published	Summary of Changes
March 2023	Changes for 4.25.1, 5.11.0
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June 2023	Changes for 4.15.13, 5.12.1, 5.13.0, 4.32.0
September 2023	Changes for 5.14.0, 5.14.1, 5.12.2
October 2023	Changes for 5.15.0
January 2024	Changes for 5.12.3, 5.12.4 Change for 6.6.0 – Technical release only - Compatibility with version 18
February 2024	Changes for 5.16.0, 6.7.0
March 2024	Changes for 5.17.0, 6.8.0, 5.12.5
April 2024	Changes for 5.18.0, 6.9.0, 5.12.6, 5.12.7
May 2024	Changes for 5.19.0, 6.10.0
June 2024	Changes for 5.12.8, 5.20.0, 5.20.1, 6.11.0, 6.11.1
July 2024	Changes for 5.12.9, 5.21.0, 6.12.0
August 2024	Changes for 5.12.10, 5.22.0, 6.13.0
October 2024	Changes in 5.12.11, 5.23.0, 6.14.0, 6.15.0
January 2025	Changes in 6.16.0, 5.24.0, 5.12.12
February 2025	Changes in 6.17.0, 5.25.0, 5.23.1, 5.12.13
March 2025	Changes for 6.18.0, 6.18.1, 5.26.0, 5.23.2

Published	Summary of Changes
April 2025	Changes for 6.19.0

Table of Contents

Release Notes – 6.x Suite.....	11
1.1 CDML 6.19.0	11
1.2 CDML 6.18.0, 6.18.1.....	11
1.3 CDML 6.17.0	12
1.4 CDML 6.16.0	12
1.5 CDML 6.14.0, 6.15.0.....	14
1.6 CDML 6.13.0	14
1.7 CDML 6.12.0	15
1.8 CDML 6.11.0, 6.11.1.....	16
1.9 CDML 6.10.0	16
1.10 CDML 6.9.0.....	17
1.11 CDML 6.8.0.....	18
1.12 CDML 6.7.0.....	19
Release Notes – 5.x Suite.....	20
2.1 CDML 5.26.0	20
2.2 CDML 5.25.0.....	20
2.3 CDML 5.24.0	21
2.4 CDML 5.23.2	22
2.5 CDML 5.23.1.....	22
2.6 CDML 5.23.0	23
2.7 CDML 5.22.0	24
2.8 CDML 5.21.0.....	24
2.9 CDML 5.20.0, 5.20.1	25
2.10 CDML 5.19.0.....	26

2.11	CDML 5.18.0	26
2.12	CDML 5.17.0	27
2.13	CDML 5.16.0	28
2.14	CDML 5.15.0	29
2.15	CDML 5.14.0, 5.14.1	29
2.16	CDML 5.13.0	30
2.17	CDML 5.12.13	30
2.18	CDML 5.12.12	30
2.19	CDML 5.12.11	32
2.20	CDML 5.12.10	32
2.21	CDML 5.12.9	33
2.22	CDML 5.12.8	33
2.23	CDML 5.12.6, 5.12.7	34
2.24	CDML 5.12.5	34
2.25	CDML 5.12.4	35
2.26	CDML 5.12.3	36
2.27	CDML 5.12.2	36
2.28	CDML 5.12.1	36
2.29	CDML 5.12.0	37
2.30	CDML 5.11.0	37
2.31	CDML 5.10.0	38
2.32	CDML 5.9.0, 5.9.1	40
2.33	CDML 5.8.0	41
2.34	CDML 5.7.0	41
2.35	CDML 5.6.0	42
2.36	CDML 5.5.0	43
2.37	CDML 5.4.0, 5.4.1	44

2.38	CDML 5.3.0.....	44
2.39	CDML 5.2.0.....	45
2.40	CDML 5.1.0, 5.1.1	46
Release Notes – 4.x Suite.....		48
3.1	CDML 4.32.0	48
3.2	CDML 4.31.0.....	48
3.3	CDML 4.30.0	49
3.4	CDML 4.29.0	50
3.5	CDML 4.28.0, 4.28.1	51
3.6	CDML 4.27.0.....	52
3.7	CDML 4.26.0	53
3.8	CDML 4.25.1.....	53
3.9	CDML 4.25.0	54
3.10	CDML 4.24.0	55
3.11	CDML 4.23.0	55
3.12	CDML 4.22.0	56
3.13	CDML 4.21.0.....	57
3.14	CDML 4.20.0	58
3.15	CDML 4.19.1.....	58
3.16	CDML 4.19.0	59
3.17	CDML 4.18.0	60
3.18	CDML 4.17.0	61
3.19	CDML 4.16.8.....	61
3.20	CDML 4.16.7	62
3.21	CDML 4.16.6.....	62
3.22	CDML 4.16.5	63
3.23	CDML 4.16.4.....	64

3.24	CDML 4.16.3	64
3.25	CDML 4.16.2	65
3.26	CDML 4.16.1	65
3.27	CDML 4.16.0	66
3.28	CDML 4.15.13	66
3.29	CDML 4.15.12	67
3.30	CDML 4.15.11	68
3.31	CDML 4.15.10	69
3.32	CDML 4.15.9	70
3.33	CDML 4.15.8	70
3.34	CDML 4.15.7	71
3.35	CDML 4.15.6	71
3.36	CDML 4.15.4, 4.15.5	72
3.37	CDML 4.15.3	73
3.38	CDML 4.15.2	73
3.39	CDML 4.15.1	74
3.40	CDML 4.15.0	75
3.41	CDML 4.14.0	76
3.42	CDML 4.13.0, 4.13.1	76
3.43	CDML 4.12.0	76
3.44	CDML 4.11.0	77
3.45	CDML 4.10.0	77
3.46	CDML 4.9.2	78
3.47	CDML 4.9.1	78
3.48	CDML 4.9.0	78
3.49	CDML 4.8.0	78
3.50	CDML 4.7.5	79

3.51	CDML 4.7.4.....	79
3.52	CDML 4.7.0.....	80
3.53	CDML 4.6.0.....	83
3.54	CDML 4.5.0.....	83
3.55	CDML 4.4.0	84
3.56	CDML 4.3.0	85
3.57	CDML 4.2.3	87
3.58	CDML 4.2.2.....	87
3.59	CDML 4.2.1	88
3.60	CDML 4.2.0.....	88
3.61	CDML 4.0.1	90

Release Notes – 6.x Suite

1.1 CDML 6.19.0

Capability Group	Capability	Asset Class	Legacy Component	Case	APL	Issue	Type	Description
ETD EU /or FCM Clearing	None	Cross	CDML 6.19.0	00021951	APL-1701, APL-2170	CDML-1425	Enh	<p>Issue – Changes required for CRCC EOD Processing of IM and VM for C7/C8 segment.</p> <p>Impact Analysis – Added CRCC EOD Processing of IM and Market Data for Futures FX, Bond and Equity Products for Direct Participant, Indirect Participant and Client Business.</p> <p>Added CRCC EOD Processing of IM, VM Flows and Market Data for Repo and SecLending for Direct Participant, Indirect Participant and Client Business.</p>

1.2 CDML 6.18.0, 6.18.1

Capability Group	Capability	Asset Class	Legacy Component	Case	APL	Issue	Type	Description
ETD EU /or FCM Clearing	None	Cross	CDML 6.18.1	00115784		CDML-1417	Issue	<p>Issue – LCHSAL – For positive TopUp amount, the direction should be Pay to LCHSAL.</p> <p>Impact Analysis – Local impact to LCHSALPORTFOLIOSettlementLiquidityAmount TranslationProcessor – Setting direction correctly.</p>
			CDML 6.18.1		APL-13632	CDML-1422	Sec	Issue – Security - Upgrade spring-* library to version 6.1.16.

1.3 CDML 6.17.0

Important Note - For EUREX reports CD230 and CD231 "defaultpoolID" tag has been renamed "interestPaymentPoolId".

Capability Group	Capability	Asset Class	Legacy Component	Case	APL	Issue	Type	Description
Cross Functional	System Operations	Cross	CDML 6.17.0	00141877		CDML-1400	Issue	Issue – SwapAgent: IMPORT_CCP_FEE scheduled task fails for empty report. Impact Analysis – Local impact to ScheduledTaskIMPORT_CCP_FEE – Logging a warning instead of an error if the report is empty.
ETD EU /or FCM Clearing	None	Cross	CDML 6.17.0	00149318		CDML-1406	Enh	Issue - For EUREX reports CD230 and CD231 "defaultpoolID" tag has been changed to "interestPaymentPoolId". Impact Analysis – defaultPoolId tag renamed to interestPaymentPoolId.

1.4 CDML 6.16.0

Important Note - Considering inflation factor pre-haircut calculation (CDML-1385) – Changes to Eurex Haircut import, the CLEARING_IMPORT_HAIRCUT scheduled task and EUREX/CLEARING_IMPORT_HAIRCUT mapping are no longer used (CDML-1388)

Capability Group	Capability	Asset Class	Legacy Component	Case	APL	Issue	Type	Description
ETD EU /or FCM Clearing	None	Cross	CDML 6.16.0	00118264	APL-11081	CDML-1385	Enh	Issue – Eurex Collateral Price import- Consider inflation factor in Collateral Price import and remove it from Post Haircut calculation. Impact Analysis – Taking inflation factor into account upon Collateral Price import instead of Post Haircut calculation.

Capability Group	Capability	Asset Class	Legacy Component	Case	APL	Issue	Type	Description
ETD EU /or FCM Clearing	None	Cross	CDML 6.16.0	00116594	APL-10785	CDML-1388	Enh	<p>Issue – Support multiple PO files for Eurex Haircut import.</p> <p>Impact Analysis – Eurex Haircut quotes are now imported using the CLEARING_IMPORT_MARKET_DATA scheduled task. The files are selected based on the PO EUREXFirmId. The CLEARING_IMPORT_HAIRCUT scheduled task and EUREX/CLEARING_IMPORT_HAIRCUT mapping are no longer used.</p> <p>The quote set can be selected in the Haircut Definition window for Rule Type “Haircut from quote” and the corresponding pricing env is selected in the CLEARING_IMPORT_MARKET_DATA scheduled task. The haircut rule should be defined for the “All_Bonds” static data filter. The link between the haircut rule and the pricing environment is done in the Margin Call Config for each PO.</p> <p>The EUREX/QUOTESET mapping has also been added to distinguish between haircut quote set and collateral price quote set.</p> <p>Please refer to the Calypso Clearing Member Installation and setup Guide for setup details.</p>

1.5 CDML 6.14.0, 6.15.0

Capability Group	Capability	Asset Class	Legacy Component	Case	APL	Issue	Type	Description
ETD EU /or FCM Clearing	None	Cross	CDML 6.15.0	00121385		CDML-1345	Issue	Issue - EUREX - Unable to generate CDML Report with Calypso Mapping EurexEOD. Impact Analysis – Local impact - Searching reportNameGrp/RC/rptSubHdr/membLglNam and reportNameGrp/RC[2]/rptSubHdr/membLglNam.
ETD EU /or FCM Clearing	None	Cross	CDML 6.15.0	00121385		CDML-1367	Enh	Issue - EUREX CDML - CD220 Cashflow COUPON_RECLEG & COUPON-PAYLEG (same trade id) not reflecting in single trade block. Impact Analysis – Importing coupons from CD200 if trade is missing in CC203 for report type EurexEOD.
ETD EU /or FCM Clearing	None	Cross	CDML 6.15.0	00115784	APL-9986	CDML-1370	Enh	Issue - LCHSAL: Import SLA cashflow and PAI rate from REP190. Impact Analysis – Importing SLA cashflow and PAI rate from REP190.
			CDML 6.15.0			CDML-1382	Sec	Issue – Security - The following libraries have been upgraded: spring.springframework:spring to version 6.1.11. commons-io to version 2.16.1 camel to version 4.7.0

1.6 CDML 6.13.0

Change to data model.

Capability Group	Capability	Asset Class	Legacy Component	Case	APL	Issue	Type	Description
ETD EU /or FCM Clearing	None	Cross	CDML 6.13.0	00089341	APL-10689	CDML-1329	Enh	Issue – LCHSAL – Add support for storing multiple billing records for a single fee type. Impact Analysis – Added support for multiple records for a single fee type. Change to data model.
ETD EU /or FCM Clearing	None	Cross	CDML 6.13.0	00116744		CDML-1342	Issue	Issue - LCH Rate Index quotes are stored in different Quote Sets. Impact Analysis – Local impact - Fetching quote set from scheduled task's pricing env.

1.7 CDML 6.12.0

Capability Group	Capability	Asset Class	Legacy Component	Case	APL	Issue	Type	Description
			CDML 6.12.0			CDML-1334	Enh	Issue – HKEX - Trade Source CFETS is getting ignored while converting CNY to CNH currency. Impact Analysis – Added check on Trade Source. Conversion from CNY to CNH only happening for CFETS Trade Source.
ETD EU /or FCM Clearing	None	Cross	CDML 6.12.0	00117741		CDML-1336	Issue	Issue – EUREX - Unable to Generate IM report. Impact Analysis – Local impact to EUREXInitialMarginReport.xslt – Added check on segregation account – If not found in report 298, block is not created.
			CDML 6.12.0		APL-9838	CDML-1333	Sec	Issue – Security – Upgrade spring.springframework:spring library to version 6.1.6.

1.8 CDML 6.11.0, 6.11.1

Capability Group	Capability	Asset Class	Legacy Component	Case	APL	Issue	Type	Description
ETD EU /or FCM Clearing	None	Cross	CDML 6.11.1	00116539		CDML-1267	Issue	Issue – Swap Agent - Multiply imported Billing Fees by -1 to get correct direction. Impact Analysis – Local impact to BaseCCPBillingFeeProcessor – Setting correct direction of Billing Fees.
ETD EU /or FCM Clearing	None	Cross	CDML 6.11.1	00104671	APL-9534	CDML-1273	Enh	Issue – EUREX CDML - Import CD200 fees if trade is missing in CC203. Impact Analysis – Importing fees from CD200 if trade is missing in CC203.
ETD EU /or FCM Clearing	None	Cross	CDML 6.11.1	00114625		CDML-1279	Issue	Issue - HKEX - Upfront fee is not getting converted into CNH CCY. Impact Analysis – Local impact to HKEXTradeValuationTranslationProcessor – Setting currency correctly.
ETD EU /or FCM Clearing	None	Cross	CDML 6.11.1	00115065		CDML-1286	Issue	Issue - HKEX - Quote Type is saved as Price instead of Yield as it is hard-coded. Impact Analysis – Local impact – Saving quote type correctly.

1.9 CDML 6.10.0

Capability Group	Capability	Asset Class	Legacy Component	Case	APL	Issue	Type	Description
			CDML 6.10.0			CDML-1254	Issue	Issue – LCH CDS – Sell cashflows sign is incorrect.

Capability Group	Capability	Asset Class	Legacy Component	Case	APL	Issue	Type	Description
								Impact Analysis – Local impact to LCHTradeValuationTranslationProcessor – Setting sell cashflows sign correctly.
			CDML 6.10.0		APL-8442	CDML-1261	Sec	Issue – Security – The following libraries have been upgraded: camel to version 4.2.0 commons_lang3 to version 3.14.0 commons-configurations2 to version 2.9.0

1.10 CDML 6.9.0

Capability Group	Capability	Asset Class	Legacy Component	Case	APL	Issue	Type	Description
ETD EU /or FCM Clearing	None	Cross	CDML 6.9.0	00089341	APL-7418	CDML-1216	Enh	Issue – LCH Swap Agent - Add support for report 190 import for settlement purposes. Impact Analysis – Added import of report 190 for LCH Swap Agent: BAU – Final version BAU – Pay-Out-1 Single Late Member Multiple Late - Additional Funding Single Late – Fallback Funding Pay Pause Currency Holidays impact

Capability Group	Capability	Asset Class	Legacy Component	Case	APL	Issue	Type	Description
ETD EU /or FCM Clearing	None	Cross	CDML 6.9.0	00103477		CDML-1228	Issue	Issue – CDML Viewer - If info is missing for one Client in CD298, CDML Translator job finishes without creating CDML objects for other Clients. Impact Analysis – Local impact – Handling Clients correctly.
ETD EU /or FCM Clearing	None	Cross	CDML 6.9.0	00104175		CDML-1232	Issue	Issue - CDML Viewer - CDML Translator job ignores the upfront fees if no value is present in "Clearing House TRI". Impact Analysis – Local impact to ICETradeValuationTranslationProcessor – Only looking for columns present in the report.
ETD EU /or FCM Clearing	None	Cross	CDML 6.9.0	00104678		CDML-1235	Issue	Issue - ICE - Trade Valuation report is not generated. Impact Analysis – Local impact to ICETradeValuationTranslationProcessor – Looking for correct columns in the report.
ETD EU /or FCM Clearing	None	Cross	CDML 6.9.0	00086137, 00094222	APL-8343	CDML-1243	Enh	Issue – LCH CDS – Add support for record status UNDER SUBMISSION and credit events. Impact Analysis – Added support for record status UNDER SUBMISSION and the following credit events: CS_CREDIT_EVENT CS_CREDIT_REBATE CS_CREDIT_ANTICIPATED_COUPON

1.11 CDML 6.8.0

Important Note – Change to data model for CDML-1213.

Capability Group	Capability	Asset Class	Legacy Component	Case	RPM/APL	Issue	Type	Description
			CDML 6.8.0		APL-8228	CDML-1213	Enh	Issue - LCH Swap Agent - Add REP250 CCP Billing Fee support. Impact Analysis – Added import of Billing Fees from REP250 which will be paid to LCH Swap Agent using scheduled task IMPORT_CCP_FEE.

1.12 CDML 6.7.0

Capability Group	Capability	Asset Class	Legacy Component	Case	RPM/APL	Issue	Type	Description
ETD EU /or FCM Clearing	None	Cross	CDML 6.7.0	00087356		CDML-1193	Issue	Issue - CDML Viewer - Unable to translate the CDML report using Member/Client name. Impact Analysis – Local impact to HKEXSegregationAccountExtractor - Using correct Member/Client Account instead of Account name.
			CDML 6.7.0		APL-7594	CDML-1205	Enh	Issue - LCH Swap Agent – Add Market Data support. Impact Analysis – Added Market Data import for LCH Swap Agent FX quotes from REP250.

Release Notes – 5.x Suite

2.1 CDML 5.26.0

Capability Group	Capability	Asset Class	Legacy Component	Case	APL	Issue	Type	Description
ETD EU /or FCM Clearing	None	Cross	CDML 5.26.0	00115784	APL-9987, APL-10595	CDML-1371	Enh	Issue - LCHSAL: Import SLA cashflow and PAI rate from REP190. Impact Analysis – Importing SLA cashflow and PAI rate from REP190.

2.2 CDML 5.25.0

Important Note - For EUREX reports CD230 and CD231 “defaultpoolId” tag has been renamed “interestPaymentPoolId”.

Capability Group	Capability	Asset Class	Legacy Component	Case	APL	Issue	Type	Description
Cross Functional	System Operations	Cross	CDML 5.25.0	00141877		CDML-1401	Issue	Issue – SwapAgent: IMPORT_CCP_FEE scheduled task fails for empty report. Impact Analysis – Local impact to ScheduledTaskIMPORT_CCP_FEE – Logging a warning instead of an error if the report is empty.
ETD EU /or FCM Clearing	None	Cross	CDML 5.25.0	00149318		CDML-1407	Enh	Issue - For EUREX reports CD230 and CD231 “defaultpoolId” tag has been changed to “interestPaymentPoolId”. Impact Analysis – defaultPoolId tag renamed to interestPaymentPoolId.

Capability Group	Capability	Asset Class	Legacy Component	Case	APL	Issue	Type	Description
			CDML 5.25.0		APL-12888	CDML-1409	Sec	Issue – Security - Upgrade com.thoughtworks.xstream:xstream library to version 1.4.21.

2.3 CDML 5.24.0

Important Note - Considering inflation factor pre-haircut calculation (CDML-1384) – Changes to Eurex Haircut import, the CLEARING_IMPORT_HAIRCUT scheduled task and EUREX/CLEARING_IMPORT_HAIRCUT mapping are no longer used (CDML-1387)

Capability Group	Capability	Asset Class	Legacy Component	Case	APL	Issue	Type	Description
ETD EU /or FCM Clearing	None	Cross	CDML 5.24.0	00118264	APL-11082	CDML-1384	Enh	Issue – Eurex Collateral Price import- Consider inflation factor in Collateral Price import and remove it from Post Haircut calculation. Impact Analysis – Taking inflation factor into account upon Collateral Price import instead of Post Haircut calculation.
ETD EU /or FCM Clearing	None	Cross	CDML 5.24.0	00116594	APL-10786	CDML-1387	Enh	Issue – Support multiple PO files for Eurex Haircut import. Impact Analysis – Eurex Haircut quotes are now imported using the CLEARING_IMPORT_MARKET_DATA scheduled task. The files are selected based on the PO EUREXFirmId. The CLEARING_IMPORT_HAIRCUT scheduled task and EUREX/CLEARING_IMPORT_HAIRCUT mapping are no longer used. The quote set can be selected in the Haircut Definition window for Rule Type “Haircut from quote” and the corresponding pricing env is selected in the CLEARING_IMPORT_MARKET_DATA scheduled

Capability Group	Capability	Asset Class	Legacy Component	Case	APL	Issue	Type	Description
								<p>task. The haircut rule should be defined for the "All_Bonds" static data filter. The link between the haircut rule and the pricing environment is done in the Margin Call Config for each PO.</p> <p>The EUREX/QUOTESET mapping has also been added to distinguish between haircut quote set and collateral price quote set.</p> <p>Please refer to the Calypso Clearing Member Installation and setup Guide for setup details.</p>

2.4 CDML 5.23.2

Capability Group	Capability	Asset Class	Legacy Component	Case	APL	Issue	Type	Description
ETD EU /or FCM Clearing	None	Cross	CDML 5.23.2	00115784	APL-10693, APL-12493	CDML-1418	Issue	<p>Issue – LCHSAL – For positive TopUp amount, the direction should be Pay to LCHSAL.</p> <p>Impact Analysis – Local impact to LCHSALPORTFOLIOSettlementLiquidityAmount TranslationProcessor – Setting direction correctly.</p>

2.5 CDML 5.23.1

Capability Group	Capability	Asset Class	Legacy Component	Case	APL	Issue	Type	Description
ETD EU /or FCM Clearing	None	Cross	CDML 5.23.1	00115784	APL-10535	CDML-1404	Enh	Issue - LCHSAL: Import SLA cashflow and PAI rate from REP190.

Capability Group	Capability	Asset Class	Legacy Component	Case	APL	Issue	Type	Description
								Impact Analysis – Importing SLA cashflow and PAI rate from REP190.

2.6 CDML 5.23.0

Capability Group	Capability	Asset Class	Legacy Component	Case	APL	Issue	Type	Description
ETD EU /or FCM Clearing	None	Cross	CDML 5.23.0	00121385		CDML-1344	Issue	Issue - EUREX - Unable to generate CDML Report with Calypso Mapping EurexEOD. Impact Analysis – Local impact - Searching reportNameGrp/RC/rptSubHdr/membLglNam and reportNameGrp/RC[2]/rptSubHdr/membLglNam.
ETD EU /or FCM Clearing	None	Cross	CDML 5.23.0	00121385		CDML-1365	Enh	Issue - EUREX CDML - CD220 Cashflow COUPON_RECLEG & COUPON-PAYLEG (same trade id) not reflecting in single trade block. Impact Analysis – Importing coupons from CD200 if trade is missing in CC203 for report type EurexEOD.
			CDML 5.23.0		APL-11480	CDML-1381	Sec	Issue – Security – The following libraries have been upgraded: org.springframework:spring-* to version 5.3.39 commons-io from to version 2.16.1

2.7 CDML 5.22.0

Capability Group	Capability	Asset Class	Legacy Component	Case	APL	Issue	Type	Description
ETD EU /or FCM Clearing	None	Cross	CDML 5.22.0	00116744		CDML-1341	Issue	Issue - LCH Rate Index quotes are stored in different Quote Sets. Impact Analysis – Local impact - Fetching quote set from scheduled task's pricing env.
			CDML 5.22.0		APL-10308, APL-10323	CDML-1347	Sec	Issue – Security – The following libraries have been upgraded: org.springframework:spring-web to version 5.3.34 com.spring.framework.security:spring-security-core to version 5.8.12

2.8 CDML 5.21.0

Change to data model.

Capability Group	Capability	Asset Class	Legacy Component	Case	APL	Issue	Type	Description
ETD EU /or FCM Clearing	None	Cross	CDML 5.21.0	00089341	APL-10690	CDML-1330	Enh	Issue – LCHSAL – Add support for storing multiple billing records for a single fee type. Impact Analysis – Added support for multiple records for a single fee type. Change to data model.
			CDML 5.21.0			CDML-1335	Enh	Issue – HKEX - Trade Source CFETS is getting ignored while converting CNY to CNH currency.

Capability Group	Capability	Asset Class	Legacy Component	Case	APL	Issue	Type	Description
								Impact Analysis – Added check on Trade Source. Conversion from CNY to CNH only happening for CFETS Trade Source.
ETD EU /or FCM Clearing	None	Cross	CDML 5.21.0	00117741		CDML-1337	Issue	Issue – EUREX - Unable to Generate IM report. Impact Analysis – Local impact to EUREXInitialMarginReport.xslt – Added check on segregation account – If not found in report 298, block is not created.

2.9 CDML 5.20.0, 5.20.1

Capability Group	Capability	Asset Class	Legacy Component	Case	APL	Issue	Type	Description
ETD EU /or FCM Clearing	None	Cross	CDML 5.20.1	00116539		CDML-1266	Issue	Issue – Swap Agent - Multiply imported Billing Fees by -1 to get correct direction. Impact Analysis – Local impact to BaseCCPBillingFeeProcessor – Setting correct direction of Billing Fees.
ETD EU /or FCM Clearing	None	Cross	CDML 5.20.1	00104671	APL-9535	CDML-1271	Enh	Issue – EUREX CDML - Import CD200 fees if trade is missing in CC203. Impact Analysis – Importing fees from CD200 if trade is missing in CC203.
ETD EU /or FCM Clearing	None	Cross	CDML 5.20.1	00114625		CDML-1277	Issue	Issue - HKEX - Upfront fee is not getting converted into CNH CCY. Impact Analysis – Local impact to HKEXTradeValuationTranslationProcessor – Setting currency correctly.

Capability Group	Capability	Asset Class	Legacy Component	Case	APL	Issue	Type	Description
ETD EU /or FCM Clearing	None	Cross	CDML 5.20.1	00115065		CDML-1284	Issue	Issue - HKEX - Quote Type is saved as Price instead of Yield as it is hard-coded. Impact Analysis – Local impact – Saving quote type correctly.

2.10 CDML 5.19.0

Capability Group	Capability	Asset Class	Legacy Component	Case	RPM/APL	Issue	Type	Description
ETD EU /or FCM Clearing	None	Cross	CDML 5.19.0	00086137, 00094222	APL-8344	CDML-1244	Enh	Issue – LCH CDS – Add support for record status UNDER SUBMISSION and credit events. Impact Analysis – Added support for record status UNDER SUBMISSION and the following credit events: CS_CREDIT_EVENT CS_CREDIT_REBATE CS_CREDIT_ANTICIPATED_COUPON

2.11 CDML 5.18.0

Capability Group	Capability	Asset Class	Legacy Component	Case	RPM/APL	Issue	Type	Description
ETD EU /or FCM Clearing	None	Cross	CDML 5.18.0	00104175		CDML-1234	Issue	Issue - CDML Viewer - CDML Translator job ignores the upfront fees if no value is present in "Clearing House TRI".

Capability Group	Capability	Asset Class	Legacy Component	Case	RPM/APL	Issue	Type	Description
								Impact Analysis – Local impact to ICETradeValuationTranslationProcessor – Only looking for columns present in the report.
ETD EU /or FCM Clearing	None	Cross	CDML 5.18.0	00104678		CDML-1237	Issue	Issue - ICE - Trade Valuation report is not generated. Impact Analysis – Local impact to ICETradeValuationTranslationProcessor – Looking for correct columns in the report.

2.12 CDML 5.17.0

Capability Group	Capability	Asset Class	Legacy Component	Case	RPM/APL	Issue	Type	Description
			CDML 5.17.0		APL-8521	CDML-1217	Enh	Issue – LCH Swap Agent - Add support for report 190 import for settlement purposes. Impact Analysis – Added import of report 190 for LCH Swap Agent: BAU – Final version BAU – Pay-Out-1 Single Late Member Multiple Late - Additional Funding Single Late – Fallback Funding Pay Pause Currency Holidays impact
ETD EU /or FCM Clearing	None	Cross	CDML 5.17.0	00103477		CDML-1229	Issue	Issue – CDML Viewer - If info is missing for one Client in CD298, CDML Translator job finishes

Capability Group	Capability	Asset Class	Legacy Component	Case	RPM/APL	Issue	Type	Description
								without creating CDML objects for other Clients. Impact Analysis – Local impact – Handling Clients correctly.

2.13 CDML 5.16.0

Important Note – Change to data model for CDML-1212.

Capability Group	Capability	Asset Class	Legacy Component	Case	RPM/APL	Issue	Type	Description
ETD EU /or FCM Clearing	None	Cross	CDML 5.16.0	00087356		CDML-1192	Issue	Issue - CDML Viewer - Unable to translate the CDML report using Member/Client name. Impact Analysis – Local impact to HKEXSegregationAccountExtractor - Using correct Member/Client Account instead of Account name.
			CDML 5.16.0		APL-8372	CDML-1204	Enh	Issue - LCH Swap Agent – Add Market Data support. Impact Analysis – Added Market Data import for LCH Swap Agent FX quotes from REP250.
			CDML 5.16.0		APL-8371	CDML-1212	Enh	Issue - LCH Swap Agent - Add REP250 CCP Billing Fee support. Impact Analysis – Added import of Billing Fees from REP250 which will be paid to LCH Swap Agent using scheduled task IMPORT_CCP_FEE.

2.14 CDML 5.15.0

Important Note – Change to ICE CCP names in ICEExternalDataClearingFactory.xml

Capability Group	Capability	Asset Class	Legacy Component	Case	RPM/APL	Issue	Type	Description
ETD EU /or FCM Clearing	None	Cross	CDML 5.15.0	00080108		CDML-1166	Issue	<p>Issue - After adding the CLEARING/CCPSHORTNAME mapping, CLEARING_IMPORT_MARKET_DATA scheduled task is failing.</p> <p>Impact Analysis - ICEExternalDataClearingFactory.xml – Changing CCP name from ICE CLEAR EUROPE to ICEEU and ICE CLEAR CREDIT to ICC.</p>

2.15 CDML 5.14.0, 5.14.1

Capability Group	Capability	Asset Class	Legacy Component	Case	RPM/APL	Issue	Type	Description
ETD EU /or FCM Clearing	None	Cross	CDML 5.14.1	00040375	APL-4859	CDML-1161	Enh	<p>Issue - HKEX EOD Clearing - Include SwapConnect file changes.</p> <p>Impact Analysis - Added new EOD reports / margin requirements in the existing HKEX OTC EOD Clearing process.</p>
			CDML 5.14.1			CDML-1172	Issue	<p>Issue - Initial Margin CDML report not getting generated EUREX CCP due to modified XSLT validation.</p> <p>Impact Analysis - Local impact to EUREX CCP reports - Defining parameters before local variables as expected by XSLT validation.</p>

2.16 CDML 5.13.0

Capability Group	Capability	Asset Class	Legacy Component	Case	RPM/APL	Issue	Type	Description
			CDML 5.13.0		APL-5941	CDML-1144	Enh	Issue – Eurex C7 release 9.1 - Haircut value reporting change – “secuEvalPct” is now reported in % instead of factor. Impact Analysis – Handling “secuEvalPct” as %.

2.17 CDML 5.12.13

Important Note - For EUREX reports CD230 and CD231 “defaultpoolID” tag has been renamed “interestPaymentPoolId”.

Capability Group	Capability	Asset Class	Legacy Component	Case	APL	Issue	Type	Description
ETD EU /or FCM Clearing	None	Cross	CDML 5.12.13	00149318		CDML-1408	Enh	Issue - For EUREX reports CD230 and CD231 “defaultpoolID” tag has been changed to “interestPaymentPoolId”. Impact Analysis – defaultPoolId tag renamed to interestPaymentPoolId.

2.18 CDML 5.12.12

Important Note - Considering inflation factor pre-haircut calculation (CDML-1389) – Changes to Eurex Haircut import, the CLEARING_IMPORT_HAIRCUT scheduled task and EUREX/CLEARING_IMPORT_HAIRCUT mapping are no longer used (CDML-1393)

Capability Group	Capability	Asset Class	Legacy Component	Case	APL	Issue	Type	Description
ETD EU /or FCM Clearing	None	Cross	CDML 5.12.12	00118264	APL-11083	CDML-1389	Enh	Issue – Eurex Collateral Price import- Consider inflation factor in Collateral Price import and remove it from Post Haircut calculation.

Capability Group	Capability	Asset Class	Legacy Component	Case	APL	Issue	Type	Description
								Impact Analysis – Taking inflation factor into account upon Collateral Price import instead of Post Haircut calculation.
ETD EU /or FCM Clearing	None	Cross	CDML 5.12.12	00116594	APL-10787	CDML-1393	Enh	<p>Issue – Support multiple PO files for Eurex Haircut import.</p> <p>Impact Analysis – Eurex Haircut quotes are now imported using the CLEARING_IMPORT_MARKET_DATA scheduled task. The files are selected based on the PO EUREXFirmId. The CLEARING_IMPORT_HAIRCUT scheduled task and EUREX/CLEARING_IMPORT_HAIRCUT mapping are no longer used.</p> <p>The quote set can be selected in the Haircut Definition window for Rule Type “Haircut from quote” and the corresponding pricing env is selected in the CLEARING_IMPORT_MARKET_DATA scheduled task. The haircut rule should be defined for the “All_Bonds” static data filter. The link between the haircut rule and the pricing environment is done in the Margin Call Config for each PO.</p> <p>The EUREX/QUOTESET mapping has also been added to distinguish between haircut quote set and collateral price quote set.</p> <p>Please refer to the Calypso Clearing Member Installation and setup Guide for setup details.</p>

2.19 CDML 5.12.11

Capability Group	Capability	Asset Class	Legacy Component	Case	APL	Issue	Type	Description
ETD EU /or FCM Clearing	None	Cross	CDML 5.12.11	00121385		CDML-1346	Issue	Issue - EUREX - Unable to generate CDML Report with Calypso Mapping EurexEOD. Impact Analysis – Local impact - Searching reportNameGrp/RC/rptSubHdr/membLglNam and reportNameGrp/RC[2]/rptSubHdr/membLglNam.
ETD EU /or FCM Clearing	None	Cross	CDML 5.12.11	00121385		CDML-1366	Enh	Issue - EUREX CDML - CD220 Cashflow COUPON_RECLEG & COUPON-PAYLEG (same trade id) not reflecting in single trade block. Impact Analysis – Importing coupons from CD200 if trade is missing in CC203 for report type EurexEOD.

2.20 CDML 5.12.10

Capability Group	Capability	Asset Class	Legacy Component	Case	APL	Issue	Type	Description
ETD EU /or FCM Clearing	None	Cross	CDML 5.12.10	00116744		CDML-1343	Issue	Issue - LCH Rate Index quotes are stored in different Quote Sets. Impact Analysis – Local impact - Fetching quote set from scheduled task's pricing env.

2.21 CDML 5.12.9

Capability Group	Capability	Asset Class	Legacy Component	Case	APL	Issue	Type	Description
ETD EU /or FCM Clearing	None	Cross	CDML 5.12.9	00117741		CDML-1319	Issue	Issue – EUREX - Unable to Generate IM report. Impact Analysis – Local impact to EUREXInitialMarginReport.xslt – Added check on segregation account – If not found in report 298, block is not created.
			CDML 5.12.9			CDML-1323	Enh	Issue – HKEX - Trade Source CFETS is getting ignored while converting CNY to CNH currency. Impact Analysis – Added check on Trade Source. Conversion from CNY to CNH only happening for CFETS Trade Source.

2.22 CDML 5.12.8

Capability Group	Capability	Asset Class	Legacy Component	Case	APL	Issue	Type	Description
ETD EU /or FCM Clearing	None	Cross	CDML 5.12.8	00104671	APL-9536	CDML-1272	Enh	Issue – EUREX CDML - Import CD200 fees if trade is missing in CC203. Impact Analysis – Importing fees from CD200 if trade is missing in CC203.
ETD EU /or FCM Clearing	None	Cross	CDML 5.12.8	00114625		CDML-1278	Issue	Issue - HKEX - Upfront fee is not getting converted into CNH CCY. Impact Analysis – Local impact to HKEXTradeValuationTranslationProcessor – Setting currency correctly.

Capability Group	Capability	Asset Class	Legacy Component	Case	APL	Issue	Type	Description
ETD EU /or FCM Clearing	None	Cross	CDML 5.12.8	00115065		CDML-1285	Issue	Issue - HKEX - Quote Type is saved as Price instead of Yield as it is hard-coded. Impact Analysis – Local impact – Saving quote type correctly.

2.23 CDML 5.12.6, 5.12.7

Capability Group	Capability	Asset Class	Legacy Component	Case	APL	Issue	Type	Description
ETD EU /or FCM Clearing	None	Cross	CDML 5.12.7	00086137, 00094222	APL-8345	CDML-1245	Enh	Issue – LCH CDS – Add support for record status UNDER SUBMISSION and credit events. Impact Analysis – Added support for record status UNDER SUBMISSION and the following credit events: CS_CREDIT_EVENT CS_CREDIT_REBATE CS_CREDIT_ANTICIPATED_COUPON

2.24 CDML 5.12.5

Capability Group	Capability	Asset Class	Legacy Component	Case	RPM/APL	Issue	Type	Description
ETD EU /or FCM Clearing	None	Cross	CDML 5.12.5	00103477		CDML-1230	Issue	Issue – CDML Viewer - If info is missing for one Client in CD298, CDML Translator job finishes without creating CDML objects for other Clients.

Capability Group	Capability	Asset Class	Legacy Component	Case	RPM/APL	Issue	Type	Description
								Impact Analysis – Local impact – Handling Clients correctly.
ETD EU /or FCM Clearing	None	Cross	CDML 5.12.5	00104175		CDML-1233	Issue	Issue - CDML Viewer - CDML Translator job ignores the upfront fees if no value is present in "Clearing House TRI". Impact Analysis – Local impact to ICETradeValuationTranslationProcessor – Only looking for columns present in the report.
ETD EU /or FCM Clearing	None	Cross	CDML 5.12.5	00104678		CDML-1236	Issue	Issue - ICE - Trade Valuation report is not generated. Impact Analysis – Local impact to ICETradeValuationTranslationProcessor – Looking for correct columns in the report.

2.25 CDML 5.12.4

Capability Group	Capability	Asset Class	Legacy Component	Case	RPM/APL	Issue	Type	Description
ETD EU /or FCM Clearing	None	Cross	CDML 5.12.4	00092818		CDML-1200	Issue	Issue - CME NDS PLMarks - Unexpected VARIATION PLMark is created for the non-deliverable currency. Impact Analysis – Local impact to CMETradeValuationTranslationProcessor – Added log information.

2.26 CDML 5.12.3

Capability Group	Capability	Asset Class	Legacy Component	Case	RPM/APL	Issue	Type	Description
ETD EU /or FCM Clearing	None	Cross	CDML 5.12.3	00087356		CDML-1194	Issue	Issue - CDML Viewer - Unable to translate the CDML report using Member/Client name. Impact Analysis – Local impact to HKEXSegregationAccountExtractor - Corrected the method parameter so as to get the expected seg code.

2.27 CDML 5.12.2

Capability Group	Capability	Asset Class	Legacy Component	Case	RPM/APL	Issue	Type	Description
ETD EU /or FCM Clearing	None	Cross	CDML 5.12.2	00040375	APL-6917	CDML-1160	Enh	Issue - HKEX EOD Clearing - Include SwapConnect file changes. Impact Analysis - Added new EOD reports / margin requirements in the existing HKEX OTC EOD Clearing process.

2.28 CDML 5.12.1

Capability Group	Capability	Asset Class	Legacy Component	Case	RPM/APL	Issue	Type	Description
			CDML 5.12.1		APL-6127	CDML-1151	Enh	Issue – Eurex C7 release 9.1 - Haircut value reporting change – “secuEvalPct” is now reported in % instead of factor. Impact Analysis – Handling “secuEvalPct” as %.

2.29 CDML 5.12.0

Important Note – Change to Settlement Amount display for Eurex ITD CI280 – See issue CDML-1123 for details.

Capability Group	Capability	Asset Class	Legacy Component	Case	RPM/APL	Issue	Type	Description
ETD EU /or FCM Clearing	None	Cross	CDML 5.12.0	0005927 5 00051095	APL-5193	CDML-1123	Enh	Issue – Eurex ITD CI280 - Settlement Amount display change Impact Analysis – Displaying Settlement Amount with sign: Cashflow to be paid from member perspective is displayed with -ve sign Cashflow to be received from member perspective is displayed with +ve sign
ETD EU /or FCM Clearing	None	Cross	CDML 5.12.0	0002873 7		CDML-1132	Issue	Issue - LCH rep22a - Clearing processing fails in case of missing account. Impact Analysis – Local impact to AbstractLCHTradeValuationTranslationProcess or - Adding trade data only if position account id is set on the trade object.

2.30 CDML 5.11.0

Important Note - Changes to ICE CDS EOD reports - See issue CDML-1115 for details.

Capability Group	Capability	Asset Class	Legacy Component	Case	RPM/APL	Issue	Type	Description
ETD EU /or FCM Clearing	None	Cross	CDML 5.11.0		APL-925	CDML-1114	Enh	Issue – ICE CDS - 2022 EOD reports changes. Impact Analysis – MARKTOMARKETMARGINDETAIL report replaced by PositionMTMMarginDetail report.

Capability Group	Capability	Asset Class	Legacy Component	Case	RPM/APL	Issue	Type	Description
								MARKTOMARKETMARGININTERESTDETAIL report replaced by MarkToMarketMarginInterestDetail report. Changes to TradePaymentDetail report format.

2.31 CDML 5.10.0

Capability Group	Capability	Asset Class	Legacy Component	Case	RPM/APL	Issue	Type	Description
ETD EU /or FCM Clearing	None	Cross	CDML 5.10.0	00028737	APL-1229	CDML-1061	Enh	Issue – Rep22a - New Segregation id mapping logic. Impact Analysis – The clearing account is selected based on account attribute SegregationId = Segregation Id provided in the report.
			CDML 5.10.0		APL-1401	CDML-1080	Enh	Issue - LCH RepoClear IM - rep77 integration enhancements. Impact Analysis - rep77 is provided with file date = T+1 but is executed as of T along with rep1006 provided in T. rep77 is mapped to PO based on base folder. rep77 components INITIAL_MARGIN_CREDIT, COLLATERAL_CONCENTRATION and COUPON_ADJUSTMENT are added to total IM.
			CDML 5.10.0		APL-1549	CDML-1094	Enh	Issue – Add CRCC EOD Processing of IM, VM Flows at Fund Level for OTC Rates Products (C9 and C2 segment) for Direct Participant, Indirect Participant and Client Business.

Capability Group	Capability	Asset Class	Legacy Component	Case	RPM/APL	Issue	Type	Description
								Impact Analysis – Added CRCC EOD Processing.
			CDML 5.10.0		APL-1275	CDML-1098	Enh	Issue - Repoclear LCH LTD & LCH SA - GF / AB / ARC CDML report logic update. Impact Analysis – Using netted amounts instead of debit / credit amounts.
ETD EU /or FCM Clearing	None	Cross	CDML 5.10.0	00048488		CDML-1102	Issue	Issue - RepoClear Coupon is not processed from REP1005 file. Impact Analysis – Local impact to LCHTradeValuationTranslationProcessor - Matching IchNovatedTradeReference (REP1006) = IchNovatedTradeReference (REP1005) instead of IchTradeReference (REP1005).
ETD EU /or FCM Clearing	None	Cross	CDML 5.10.0	00048926		CDML-1106	Issue	Issue - CLEARING_IMPORT_MARKET_DATA scheduled task does not import CDR rates during currency holidays. Impact Analysis – Local impact to LCHMarketDataClearingFactory – Copying previous CDR rates for currency holidays.
ETD EU /or FCM Clearing	None	Cross	CDML 5.10.0	00031271	APL-589	CDML-1109	Enh	Issue - Include a new IM add-on (SLM) and revise the segregation logic. Impact Analysis – Retrieving SETTLEMENT_LIQUIDITY_MARGIN as needed and adding to Initial Margin. The segregation account is retrieved based on <clearerId>_<memberSubAccount C or H>.

2.32 CDML 5.9.0, 5.9.1

Capability Group	Capability	Asset Class	Legacy Component	Case	RPM/APL	Issue	Type	Description
			CDML 5.9.1	00030413	RPM-10074	CDML-1065	Enh	<p>Issue – LCH Repoclear LTD & LCH SA Repoclear - Guarantee fund support.</p> <p>Impact Analysis – Added margin types Guarantee fund, Agent Resource Contribution and Agent Buffer to LCH Repoclear CCP & LCH SA Repoclear CCP.</p> <p>Please refer to the Calypso Clearing Member Setup Guide for details.</p>
			CDML 5.9.1		RPM-9312	CDML-1071	Enh	<p>Issue – Support HKEX changes to EOD IM report “WEB MRCleared”.</p> <p>Impact Analysis – Added Member and Account Name.</p> <p>The clearing account is picked by matching the value from Account Name with the HKEXAccountName account attribute.</p> <p>Segregation Account is set to:</p> <ul style="list-style-type: none"> - H if CCPOriginCode of linked Clearing Account = HOUSE - C if CCPOriginCode of linked Clearing Account = CLIENT and CCPAccountStructure <> ISA <p>Otherwise, set to Position Account as defined in Member/Client Account if CCPOriginCode of linked Clearing Account = CLIENT and CCPAccountStructure =ISA.</p>

2.33 CDML 5.8.0

Component	HD/Case	RPM	Issue	Type	Description
CDML 5.8.0		RPM-10786	CDML-1040	Enh	Issue – Initial Margin enhancements. Impact Analysis – The following criteria are used to retrieve the initial margins: aggregatelevel= Member Sub Account drivingMode is not empty <calculationMode> = <drivingMode> Also taking correct report files into account.
CDML 5.8.0	00039697		CDML-1048	Issue	Issue - LCH market data import should handle currency holiday. Impact Analysis – Local impact – Introduced LCHREP00017ProcessorPlugin to copy quotes in-between dates, and skipping SATURDAY and SUNDAY.
CDML 5.8.0		ROM-11185	CDML-1053	Enh	Issue - Enhance haircut formula to consider inflation products. Impact Analysis – Added inflation factor to haircut formula for inflation products.

2.34 CDML 5.7.0

Component	HD/Case	RPM	Issue	Type	Description
CDML 5.7.0	00031971	RPM-10571	CDML-1028	Enh	Issue – Apply to new CCPShortNames lookup logic to the scheduled tasks IMPORT_CCP_FEE and CLEARING_IMPORT_MARKET_DATA. Fix – The new CCPShortNames lookup logic applies to the scheduled tasks IMPORT_CCP_FEE and CLEARING_IMPORT_MARKET_DATA.
CDML 5.7.0		RPM-11064	CDML-1032	Enh	Issue - EUREX - Source segregation A/c using Global LE ID from CD298.

Component	HD/Case	RPM	Issue	Type	Description
					<p>Fix - CDML first tries to match srcSysLEId with MarkitWireId and retrieve Segregation A/c.</p> <p>If srcSysLEId does not match MarkitWireId, it tries to match srcSysLEId with globalLEId and retrieve Segregation A/c.</p> <p>If srcSysLEId does not match with either an error is raised.</p>

2.35 CDML 5.6.0

Component	HD/Case	RPM	Issue	Type	Description
CDML 5.6.0	00031971	RPM-9738	CDML-998	Enh	<p>Issue – Remove look up of the CCP shortname for the CDML translation process. It should use the following mapping instead.</p> <p>Name = CLEARING/CCPShortNames</p> <p>Interface Value = <CCP legal entity short name></p> <p>Calypso Value = <expected CCP value></p> <p>When the CCP short name is selected in a CDML scheduled task, it will be matched to the attribute <expected CCP value>_CPTY.</p> <p>Example:</p> <p>For the LCH CCP (LCH is the value expected by Calypso), you can define the CCP legal entity short name as "LCH CLEARNET LTD". In this case, the mapping should be:</p> <p>Name = CLEARING/CCPShortNames</p> <p>Interface Value = LCH CLEARNET LTD</p> <p>Calypso Value = LCH</p> <p>And the LCH CLEARNET LTD legal entity should have the attribute LCH_CPTY = LCH CLEARNET LTD.</p> <p>If the mapping does not exist, the fallback method is to lookup the legal entity for the expected CCP value (example LCH).</p>

Component	HD/Case	RPM	Issue	Type	Description
					Note that this does not apply to margin call contracts or clearing accounts for which the CCP attribute must be set to the expected CCP value.
CDML 5.6.0	00028737	RPM-9173	CDML-1013	Enh	Issue - LCH Clearing – Add REP22A processing for importing corporate actions and interest. Fix – Added REP22A import for corporate actions and interest.
CDML 5.6.0	00028221		CDML-1021	Issue	Issue – Revert CDML-978 (CLEARING_IMPORT_MARKET_DATA scheduled task for Rate Reset wrongly imports FX rate). Impact Analysis – Local impact to LCHMarketDataClearingFactory – Fix reverted.

2.36 CDML 5.5.0

Component	HD/Case	RPM	Issue	Type	Description
CDML 5.5.0	00030412	RPM-9315	CDML-985	Enh	Issue - Import the repo coupon for LCH Repoclear LTD/SA. Fix – Added import of CS_REPO_COUPON and REPO_COUPON from RREP1005 file.
CDML 5.5.0	00031271	RPM-9770	CDML-993	Enh	Issue - LCH REPOCLEAR - Support rep77 for IM processing. Fix – Added support for rep77 for IM processing.

2.37 CDML 5.4.0, 5.4.1

Component	HD/Case	RPM	Issue	Type	Description
CDML 5.4.1	00028221		CDML-978	Issue	Issue – CLEARING_IMPORT_MARKET_DATA scheduled task for Rate Reset wrongly imports FX rate. Impact Analysis – Local impact to LCHMarketDataClearingFactory – Importing FX rates from QuoteLCHReport instead of RateResetLCHReport.
CDML 5.4.1	00029668		CDML-988	Issue	Issue - LCH CDS clear - Incorrect Coupon direction. Impact Analysis – Local impact to LCHTradeValuationTranslationProcessor - When direction is 'BUY', flip the sign of the amount for CREDIT_COUPON measure.
CDML 5.4.1	00031271	RPM-9772	CDML-1001	Enh	Issue - LCH REPOCLEAR - Support rep77 for IM processing. Fix – Added support for rep77 for IM processing.

2.38 CDML 5.3.0

Component	HD/Case	RPM	Issue	Type	Description
CDML 5.3.0	00028293		CDML-956	Issue	Issue – CASH_DELIVERY measure is not picked up from Comder report “FXNDF_Maturing_Today”. Impact Analysis – Local impact to Comder interface – Picking up CASH_DELIVERY measure from Comder report “FXNDF_Maturing_Today”.
CDML 5.3.0	00021144		CDML-960	Issue	Issue - EUREX ITD - Flow type for OIS swaps is generated as CS_FRA_PAYMENT instead of CS_COUPON. Impact Analysis – Local impact to EUREXITDTradeValuationTranslationProcessor – Setting the flow type according to product type.

Component	HD/Case	RPM	Issue	Type	Description
CDML 5.3.0	00021144		CDML-963	Issue	Issue – Eurex ITD – The total coupon is calculating by adding the absolute amounts of PAY and RECEIVE coupons, instead calculating the difference. Impact Analysis - Local impact to EUREXITDTradeValuationTranslationProcessor – Calculating total coupon correctly.
CDML 5.3.0			CDML-970	Issue	Issue - System ignores <RC> data for EUREX ITD GBP FRA. Impact Analysis – Local impact to EUREXITDTradeValuationTranslationProcessor - Logic has been modified to process RC blocks based on pattern matching.
CDML 5.3.0		RPM-7489	CDML-973	Enh	Issue - New scheduled task needed to import Eurex collateral haircuts by CUSIP. Fix – The scheduled task CLEARING_IMPORT_HAIRCUT has been added to import Eurex collateral haircuts by CUSIP. Please refer to the Calypso Clearing Member Installation and setup Guide for details.

2.39 CDML 5.2.0

Component	HD/Case	RPM	Issue	Type	Description
CDML 5.2.0		RPM-6802	CDML-903	Enh	Issue – Support XSD changes for Eurex Market Data reports. Fix – Implemented change in XSD / Market Data reports.
CDML 5.2.0	00030411	RPM-9370	CDML-934	Enh	Issue - LCH REPOCLEAR - Support new CCPs. Fix – Added LCHREPOCLEAR producer that can be used to process the following CCPs: LCH LTD REPOCLEAR (and legal entity attribute LCH LTD REPOCLEARFirmId) and LCH SA REPOCLEAR (and legal entity attribute LCH SA REPOCLEARFirmId). Make sure to place the file RREP1006 in appropriate CCP folder.

Component	HD/Case	RPM	Issue	Type	Description
CDML 5.2.0	00021144		CDML-948	Issue	<p>Issue – Error while importing Eurex ITD files that contain data for cross currency under tag <currTypPairCod>.</p> <p>Impact Analysis – Local impact to EUREXITDTradeValuationTranslationProcessor – Processing records with <currTypCod> only.</p>

2.40 CDML 5.1.0, 5.1.1

Component	HD/Case	RPM	Issue	Type	Description
CDML 5.1.1	00021671		CDML-890	Issue	<p>Issue - CME PAA rate are not updated after currency holiday.</p> <p>Impact Analysis – Local impact to CMEPAIRatesProcessorPlugin - Computing intermediate dates from 'Rate_Eff_Date' to 'Posn_Date' and uploading quotes for all those dates.</p>
CDML 5.1.1	00023594		CDML-892	Issue	<p>Issue - EUREXCDMLSchemaData.xml file is not getting added as a part of Execute SQL.</p> <p>Impact Analysis – Local impact - Added mxml files to CDML module.</p>
CDML 5.1.1	00019626		CDML-906	Enh	<p>Issue - CLEARING_IMPORT_MARKET_DATA scheduled task imports rate resets in the "default" quote set instead of quote set of the scheduled task's pricing environment.</p> <p>Impact analysis – Added mapping for LCH/QuoteSet. It is used if specified, otherwise the quote set of the scheduled task's pricing environment is used.</p> <p>Sample mapping:</p> <p>Name = LCH/QuoteSet</p> <p>Interface Value = default</p> <p>Calypso Value = BackOffice</p>
CDML 5.1.1	00017662	RPM-6135	CDML-907	Enh	Issue – LCH SA CDS/CDX - EOD Market Data Report Changes.

Component	HD/Case	RPM	Issue	Type	Description
					Fix – Added support for report AC0110E when present in the directory for consuming FX Rates and Collateral Prices. If the AC0110E report is not present, the old 110A is processed instead if present.
CDML 5.1.1	00023475		CDML-908	Issue	Issue - CLEARING_IMPORT_MARKET_DATA scheduled task is not importing 0 rate. Impact Analysis – Local impact to LCHREP00042ProcessorPlugin - System not removing zero rates.
CDML 5.1.1	00021144		CDML-923	Issue	Issue - Eurex Intraday CDML FRA settlement: The settling coupons should be picked of the same day instead of T+1 day. CD298 and CB202 files should be picked for previous business day. Impact Analysis – Local impact to EUREXITDProducer – Picking settling coupons for the same day, and CD298 and CB202 files for previous business day.
CDML 5.1.1	00020169 00021950	RPM-6339 RPM-6340	CDML-925	Enh	Issue - CDML support to import IM / VM flows for CCP CRCC for C2 & C9 segments. Fix – Added import of IM / VM flows for CCP CRCC for C2 & C9 segments.
CDML 5.1.1	00021144		CDML-930	Issue	Issue – Eurex 12.0 release - Header change for CI280 Intraday report. Impact Analysis – Local impact to EUREXITDTradeValuationTranslationProcessor.

Release Notes – 4.x Suite

3.1 CDML 4.32.0

Capability Group	Capability	Asset Class	Legacy Component	Case	RPM/APL	Issue	Type	Description
			CDML 4.32.0		APL-5942	CDML-1145	Enh	Issue – Eurex C7 release 9.1 - Haircut value reporting change – “secuEvalPct” is now reported in % instead of factor. Impact Analysis – Handling “secuEvalPct” as %.

3.2 CDML 4.31.0

Important Notes:

Changes to ICE CDS EOD reports - See issue CDML-1115 for details.

Change to Settlement Amount display for Eurex ITD CI280 – See issue CDML-1121 for details.

Capability Group	Capability	Asset Class	Legacy Component	Case	RPM/APL	Issue	Type	Description
ETD EU /or FCM Clearing	None	Cross	CDML 4.31.0		APL-920	CDML-1115	Enh	Issue – ICE CDS - 2022 EOD reports changes. Impact Analysis – MARKTOMARKETMARGINDETAIL report replaced by PositionMTMMarginDetail report. MARKTOMARKETMARGININTERESTDETAIL report replaced by MarkToMarketMarginInterestDetail report. Changes to TradePaymentDetail report format.

Capability Group	Capability	Asset Class	Legacy Component	Case	RPM/APL	Issue	Type	Description
ETD EU /or FCM Clearing	None	Cross	CDML 4.31.0	00059275, 00051095	APL-5194	CDML-1121	Enh	Issue – Eurex ITD CI280 - Settlement Amount display change Impact Analysis – Displaying Settlement Amount with sign: Cashflow to be paid from member perspective is displayed with -ve sign Cashflow to be received from member perspective is displayed with +ve sign
ETD EU /or FCM Clearing	None	Cross	CDML 4.31.0	00028737		CDML-1130	Issue	Issue - LCH rep22a - Clearing processing fails in case of missing account. Impact Analysis – Local impact to AbstractLCHTradeValuationTranslationProcess or - Adding trade data only if position account id is set on the trade object.

3.3 CDML 4.30.0

Capability Group	Capability	Asset Class	Legacy Component	Case	RPM/APL	Issue	Type	Description
ETD EU /or FCM Clearing	None	Cross	CDML 4.30.0	00021952	APL-898 APL-1291	CDML-1093	Enh	Issue – Add CRCC EOD Processing of IM, VM Flows at Fund Level for OTC Rates Products (C9 and C2 segments) for Direct Participant, Indirect Participant and Client Business. Impact Analysis – Added CRCC EOD Processing.

3.4 CDML 4.29.0

Capability Group	Capability	Asset Class	Legacy Component	Case	RPM/APL	Issue	Type	Description
ETD EU /or FCM Clearing	None	Cross	CDML 4.29.0	00028737	APL-614	CDML-1060	Enh	Issue – Rep22a - New Segregation id mapping logic. Impact Analysis – The clearing account is selected based on account attribute SegregationId = Segregation Id provided in the report.
			CDML 4.29.0		APL-636	CDML-1079	Enh	Issue - LCH RepoClear IM - rep77 integration enhancements. Impact Analysis - rep77 is provided with file date = T+1 but is executed as of T along with rep1006 provided in T. rep77 is mapped to PO based on base folder. rep77 components INITIAL_MARGIN_CREDIT, COLLATERAL_CONCENTRATION and COUPON_ADJUSTMENT are added to total IM.
			CDML 4.29.0		APL-971	CDML-1097	Enh	Issue - Repoclear LCH LTD & LCH SA - GF / AB / ARC CDML report logic update. Impact Analysis – Using netted amounts instead of debit / credit amounts.
ETD EU /or FCM Clearing	None	Cross	CDML 4.29.0	00048488		CDML-1101	Issue	Issue - RepoClear Coupon is not processed from REP1005 file. Impact Analysis – Local impact to LCHTradeValuationTranslationProcessor - Matching IchNovatedTradeReference (REP1006) = IchNovatedTradeReference (REP1005) instead of IchTradeReference (REP1005).

Capability Group	Capability	Asset Class	Legacy Component	Case	RPM/APL	Issue	Type	Description
ETD EU /or FCM Clearing	None	Cross	CDML 4.29.0	00048926		CDML-1105	Issue	Issue - CLEARING_IMPORT_MARKET_DATA scheduled task does not import CDR rates during currency holidays. Impact Analysis – Local impact to LCHMarketDataClearingFactory – Copying previous CDR rates for currency holidays.
ETD EU /or FCM Clearing	None	Cross	CDML 4.29.0	00031271	APL-797	CDML-1108	Enh	Issue - Include a new IM add-on (SLM) and revise the segregation logic. Impact Analysis – Retrieving SETTLEMENT_LIQUIDITY_MARGIN as needed and adding to Initial Margin. The segregation account is retrieved based on <clearerId>_<memberSubAccount C or H>.

3.5 CDML 4.28.0, 4.28.1

Capability Group	Capability	Asset Class	Legacy Component	Case	RPM/APL	Issue	Type	Description
			CDML 4.28.1	00030413	RPM-10075	CDML-1064	Enh	Issue – LCH Repoclear LTD & LCH SA Repoclear - Guarantee fund support. Impact Analysis – Added margin types Guarantee fund, Agent Resource Contribution and Agent Buffer to LCH Repoclear CCP & LCH SA Repoclear CCP. Please refer to the Calypso Clearing Member Setup Guide for details.
			CDML 4.28.1		RPM-9313	CDML-1070	Enh	Issue – Support HKEX changes to EOD IM report “WEB MRCleared”.

Capability Group	Capability	Asset Class	Legacy Component	Case	RPM/APL	Issue	Type	Description
								<p>Impact Analysis – Added Member and Account Name.</p> <p>The clearing account is picked by matching the value from Account Name with the HKEXAccountName account attribute.</p> <p>Segregation Account is set to:</p> <ul style="list-style-type: none"> - H if CCPOriginCode of linked Clearing Account = HOUSE - C if CCPOriginCode of linked Clearing Account = CLIENT and CCPAccountStructure <> ISA <p>Otherwise, set to Position Account as defined in Member/Client Account if CCPOriginCode of linked Clearing Account = CLIENT and CCPAccountStructure =ISA.</p>

3.6 CDML 4.27.0

Component	HD/Case	RPM	Issue	Type	Description
CDML 4.27.0		RPM-11032	CDML-1039	Enh	<p>Issue – Initial Margin enhancements.</p> <p>Impact Analysis – The following criteria are used to retrieve the initial margins:</p> <p>aggregatelevel= Member Sub Account</p> <p>drivingMode is not empty</p> <p><calculationMode> = <drivingMode></p> <p>Also taking correct report files into account.</p>
CDML 4.27.0	00039697		CDML-1047	Issue	Issue - LCH market data import should handle currency holiday.

Component	HD/Case	RPM	Issue	Type	Description
					Impact Analysis – Local impact – Introduced LCHREP00017ProcessorPlugin to copy quotes in-between dates, and skipping SATURDAY and SUNDAY.
CDML 4.27.0		RPM-11187	CDML-1052	Enh	Issue - Enhance haircut formula to consider inflation products. Impact Analysis – Added inflation factor to haircut formula for inflation products.

3.7 CDML 4.26.0

Component	HD/Case	RPM	Issue	Type	Description
CDML 4.26.0	00031971	RPM-10571	CDML-1027	Enh	Issue – Apply to new CCPShortNames lookup logic to the scheduled tasks IMPORT_CCP_FEE and CLEARING_IMPORT_MARKET_DATA. Fix – The new CCPShortNames lookup logic applies to the scheduled tasks IMPORT_CCP_FEE and CLEARING_IMPORT_MARKET_DATA.
CDML 4.26.0		RPM-11064	CDML-1031	Enh	Issue - EUREX - Source segregation A/c using Global LE ID from CD298. Fix - CDML first tries to match srcSysLEId with MarkitWireId and retrieve Segregation A/c. If srcSysLEId does not match MarkitWireId, it tries to match srcSysLEId with globalLEId and retrieve Segregation A/c. If srcSysLEId does not match with either an error is raised.

3.8 CDML 4.25.1

Component	HD/Case	RPM/APL	Issue	Type	Description
CDML 4.25.1	00020169	APL-701	CDML-1112	Enh	Issue - CDML support to import IM / VM flows for CCP CRCC for C2 & C9 segments.

Component	HD/Case	RPM/APL	Issue	Type	Description
	00021950				Fix – Added import of IM / VM flows for CCP CRCC for C2 & C9 segments. Please refer to the Calypso Clearing Member Installation and Setup Guide for details.

3.9 CDML 4.25.0

Component	HD/Case	RPM	Issue	Type	Description
CDML 4.25.0	00028737	RPM-8013	CDML-1012	Enh	Issue - LCH Clearing – Add REP22A processing for importing corporate actions and interest. Fix – Added REP22A import for corporate actions and interest.
CDML 4.25.0	00028221		CDML-1020	Issue	Issue – Revert CDML-976 (CLEARING_IMPORT_MARKET_DATA scheduled task for Rate Reset wrongly imports FX rate). Impact Analysis – Local impact to LCHMarketDataClearingFactory – Fix reverted.
CDML 4.25.0	00031971	RPM-9866	CDML-997	Enh	Issue – Remove look up of the CCP shortname for the CDML translation process. It should use the following mapping instead. Name = CLEARING/CCPShortNames Interface Value = <CCP legal entity short name> Calypso Value = <expected CCP value> When the CCP short name is selected in a CDML scheduled task, it will be matched to the attribute <expected CCP value>_CPTY. Example: For the LCH CCP (LCH is the value expected by Calypso), you can define the CCP legal entity short name as “LCH CLEARNET LTD”. In this case, the mapping should be: Name = CLEARING/CCPShortNames Interface Value = LCH CLEARNET LTD

Component	HD/Case	RPM	Issue	Type	Description
					<p>Calypso Value = LCH</p> <p>And the LCH CLEARNET LTD legal entity should have the attribute LCH_CPTY = LCH CLEARNET LTD.</p> <p>If the mapping does not exist, the fallback method is to lookup the legal entity for the expected CCP value (example LCH).</p> <p>Note that this does not apply to margin call contracts or clearing accounts for which the CCP attribute must be set to the expected CCP value.</p>

3.10 CDML 4.24.0

Component	HD/Case	RPM	Issue	Type	Description
CDML 4.24.0	00030412	RPM-9316	CDML-984	Enh	<p>Issue - Import the repo coupon for LCH Repoclear LTD/SA.</p> <p>Fix – Added import of CS_REPO_COUPON and REPO_COUPON from RREP1005 file.</p>
CDML 4.24.0	00031271	RPM-9771	CDML-994	Enh	<p>Issue - LCH REPOCLEAR - Support rep77 for IM processing.</p> <p>Fix – Added support for rep77 for IM processing.</p>

3.11 CDML 4.23.0

Component	HD/Case	RPM	Issue	Type	Description
CDML 4.23.0		RPM-7489	CDML-974	Enh	<p>Issue - New scheduled task needed to import Eurex collateral haircuts by CUSIP.</p> <p>Fix – The scheduled task CLEARING_IMPORT_HAIRCUT has been added to import Eurex collateral haircuts by CUSIP.</p> <p>Please refer to the Calypso Clearing Member Installation and setup Guide for details.</p>

Component	HD/Case	RPM	Issue	Type	Description
CDML 4.23.0	00028221		CDML-976	Issue	Issue – CLEARING_IMPORT_MARKET_DATA scheduled task for Rate Reset wrongly imports FX rate. Impact Analysis – Local impact to LCHMarketDataClearingFactory – Importing FX rates from QuoteLCHReport instead of RateResetLCHReport.
CDML 4.23.0	00029668		CDML-986	Issue	Issue - LCH CDS clear - Incorrect Coupon direction. Impact Analysis – Local impact to LCHTradeValuationTranslationProcessor - When direction is 'BUY', flip the sign of the amount for CREDIT_COUPON measure.

3.12 CDML 4.22.0

Component	HD/Case	RPM	Issue	Type	Description
CDML 4.22.0	00021671		CDML-909	Issue	Issue - CME PAA rates are not updated after currency holiday. Impact analysis – Local impact to CMEPAIRatesProcessorPlugin - Computing intermediate dates from 'Rate_Eff_Date' to 'Posn_Date' to upload quotes for all those dates.
CDML 4.22.0	00028293		CDML-957	Issue	Issue – CASH_DELIVERY measure is not picked up from Comder report “FXNDF_Maturing_Today”. Impact Analysis – Local impact to Comder interface – Picking up CASH_DELIVERY measure from Comder report “FXNDF_Maturing_Today”.
CDML 4.22.0	00021144		CDML-961	Issue	Issue - EUREX ITD - Flow type for OIS swaps is generated as CS_FRA_PAYMENT instead of CS_COUPON. Impact Analysis – Local impact to EUREXITDTradeValuationTranslationProcessor – Setting the flow type according to product type.

Component	HD/Case	RPM	Issue	Type	Description
CDML 4.22.0	00021144		CDML-964	Issue	Issue – Eurex ITD – The total coupon is calculating by adding the absolute amounts of PAY and RECEIVE coupons, instead calculating the difference. Impact Analysis - Local impact to EUREXITDTradeValuationTranslationProcessor – Calculating total coupon correctly.
CDML 4.22.0			CDML-971	Issue	Issue - System ignores <RC> data for EUREX ITD GBP FRA. Impact Analysis – Local impact to EUREXITDTradeValuationTranslationProcessor - Logic has been modified to process RC blocks based on pattern matching.

3.13 CDML 4.21.0

Component	HD/Case	RPM	Issue	Type	Description
CDML 4.21.0	00030411	RPM-6876	CDML-928	Enh	Issue - LCH REPOCLEAR - Support new CCPs. Fix – Added LCHREPOCLEAR producer that can be used to process the following CCPs: LCH LTD REPOCLEAR (and legal entity attribute LCH LTD REPOCLEARFirmId) and LCH SA REPOCLEAR (and legal entity attribute LCH SA REPOCLEARFirmId). Make sure to place the file RREP1006 in appropriate CCP folder.
CDML 4.21.0	00021144		CDML-931	Issue	Issue – Eurex 12.0 release - Header change for CI280 Intraday report. Impact Analysis – Local impact to EUREXITDTradeValuationTranslationProcessor.
CDML 4.21.0	00021144		CDML-947	Issue	Issue – Error while importing Eurex ITD files that contain data for cross currency under tag <currTypPairCod>. Impact Analysis – Local impact to EUREXITDTradeValuationTranslationProcessor – Processing records with <currTypCod> only.

3.14 CDML 4.20.0

Component	HD/Case	RPM	Issue	Type	Description
CDML 4.20.0	00021144		CDML-921	Issue	Issue - Eurex Intraday CDML FRA settlement: The settling coupons should be picked of the same day instead of T+1 day. CD298 and CB202 files should picked for previous business day. Impact Analysis – Local impact to EUREXITDProducer – Picking settling coupons for the same day, and CD298 and CB202 files for previous business day.
CDML 4.20.0	00020169 00021950	RPM-6339 RPM-6340	CDML-924	Enh	Issue - CDML support to import IM / VM flows for CCP CRCC for C2 & C9 segments. Fix – Added import of IM / VM flows for CCP CRCC for C2 & C9 segments.

3.15 CDML 4.19.1

Component	HD/Case	RPM	Issue	Type	Description
CDML 4.19.1	00028293		CDML-967	Issue	Issue – CASH_DELIVERY measure is not picked up from Comder report “FXNDF_Maturing_Today”. Impact Analysis – Local impact to Comder interface – Picking up CASH_DELIVERY measure from Comder report “FXNDF_Maturing_Today”.

3.16 CDML 4.19.0

Component	HD/Case	RPM	Issue	Type	Description
CDML 4.19.0	00019626		CDML-845	Enh	<p>Issue - CLEARING_IMPORT_MARKET_DATA scheduled task imports rate resets in the "default" quote set instead of quote set of the pricing environment.</p> <p>Impact analysis – Added mapping for LCH/QuoteSet. It is used if specified, otherwise the quote set of the pricing environment is used.</p> <p>Sample mapping:</p> <p>Name = LCH/QuoteSet</p> <p>Interface Value = default</p> <p>Calypso Value = BackOffice</p>
CDML 4.19.0	00023475		CDML-849	Issue	<p>Issue - CLEARING_IMPORT_MARKET_DATA scheduled task is not importing 0 rate.</p> <p>Impact Analysis – Local impact to LCHREP00042ProcessorPlugin - System not removing zero rates.</p>
CDML 4.19.0	00017662	RPM-6135	CDML-872	Enh	<p>Issue – LCH SA CDS/CDX - EOD Market Data Report Changes.</p> <p>Fix – Added support for report AC0110E when present in the directory for consuming FX Rates and Collateral Prices.</p> <p>If the AC0110E report is not present, the old 110A is processed instead if present.</p>
CDML 4.19.0	00023594		CDML-874	Issue	<p>Issue - EUREXCDMLSchemaData.xml file is not getting added as a part of Execute SQL.</p> <p>Impact Analysis – Local impact - Added mxml files to CDML module.</p>
CDML 4.19.0	00023745	RPM-6802 RPM-6803	CDML-883	Enh	<p>Issue – Eurex 12.0 - Header change in XSD / Trade notification message.</p> <p>Fix – Implemented header change in XSD / Trade notification message.</p>

Component	HD/Case	RPM	Issue	Type	Description
CDML 4.19.0		RPM-6802	CDML-901	Enh	Issue – Support XSD changes for Eurex Market Data reports. Fix – Implemented change in XSD / Market Data reports.

3.17 CDML 4.18.0

Component	HD/Case	RPM	Issue	Type	Description
CDML 4.18.0	00018322		CDML-841	Issue	Issue – Incorrect direction of Upfront fee in LCHSA CDX Clearing Transfer trade. Impact Analysis – Local impact to LCHTradeValuationTranslationProcessor - Logic updated for Upfront Fee as: If Buy then check upfrontPremiumPaymentFlag value: - If " Seller to be paid " then update Upfront fee as (Upfront Fee * -1) - If "Buyer to be paid" then update Upfront fee as is (no change) If Sell then check upfrontPremiumPaymentFlag value: - If "Buyer to be paid" then update Upfront fee as (Upfront Fee * -1) - If "Seller to be paid" then update Upfront fee as is (no change)
CDML 4.18.0	00021279		CDML-857	Issue	Issue – Scheduled task CLEARING_TRANSLATE_TO_CDML fails for LCHSA Initial Margin process. Impact Analysis – Local impact to LCHCStreamingSourceCsvParser.
CDML 4.18.0		RPM-6307	CDML-860	Enh	Issue – Security - Upgrade xmlunit libraries to version 2.8.2.
CDML 4.18.0		RPM-4511	CDML-862	Enh	Issue – Add import of LCH Swap Agent End of Day files for IM and VM. Fix – Added import of LCH Swap Agent files: SALREP00091, SALREP00002, SALREP00105, SALREP00045.

Component	HD/Case	RPM	Issue	Type	Description
					Please refer to the Calypso Clearing Member Installation and Setup Guide for details.
CDML 4.18.0		RPM-5309	CDML-865	Enh	Issue – Technical issue - Changes for using “internal” Clearing module.

3.18 CDML 4.17.0

Component	HD/Case	RPM	Issue	Type	Description
CDML 4.17.0		RPM-5914 RPM-5936 RPM-5952	CDML-839	Enh	Issue – Security – The following third-party libraries have been upgraded: commons-lang libraries upgraded to version 3.12.0 spring-core libraries upgraded to version 5.3.8 camel libraries upgraded to version 3.10.0

3.19 CDML 4.16.8

Important Note – Change to Settlement Amount display for Eurex ITD CI280 – See issue CDML-1124 for details.

Capability Group	Capability	Asset Class	Legacy Component	Case	RPM/APL	Issue	Type	Description
ETD EU /or FCM Clearing	None	Cross	CDML 4.16.8	0005927 5 00051095	APL-5195	CDML-1124	Enh	Issue – Eurex ITD CI280 - Settlement Amount display change Impact Analysis – Displaying Settlement Amount with sign: Cashflow to be paid from member perspective is displayed with -ve sign

Capability Group	Capability	Asset Class	Legacy Component	Case	RPM/APL	Issue	Type	Description
								Cashflow to be received from member perspective is displayed with +ve sign

3.20 CDML 4.16.7

Component	HD/Case	RPM	Issue	Type	Description
CDML 4.16.7	00031971	RPM-11.065	CDML-1033	Enh	<p>Issue - EUREX - Source segregation A/c using Global LE ID from CD298.</p> <p>Fix - CDML first tries to match srcSysLEId with MarkitWireId and retrieve Segregation A/c.</p> <p>If srcSysLEId does not match MarkitWireId, it tries to match srcSysLEId with globalLEId and retrieve Segregation A/c.</p> <p>If srcSysLEId does not match with either an error is raised.</p>

3.21 CDML 4.16.6

Component	HD/Case	RPM	Issue	Type	Description
CDML 4.16.6	00031971	RPM-10774	CDML-1026	Enh	<p>Issue – Apply to new CCPShortNames lookup logic to the scheduled tasks IMPORT_CCP_FEE and CLEARING_IMPORT_MARKET_DATA.</p> <p>Fix – The new CCPShortNames lookup logic applies to the scheduled tasks IMPORT_CCP_FEE and CLEARING_IMPORT_MARKET_DATA.</p> <p>See CDML-999 for details.</p>

3.22 CDML 4.16.5

Component	HD/Case	RPM	Issue	Type	Description
CDML 4.16.5	00031971	RPM-9866	CDML-999	Enh	<p>Issue – Remove look up of the CCP shortname for the CDML translation process. It should use the following mapping instead.</p> <p>Name = CLEARING/CCPShortNames</p> <p>Interface Value = <CCP legal entity short name></p> <p>Calypso Value = <expected CCP value></p> <p>When the CCP short name is selected in a CDML scheduled task, it will be matched to the attribute <expected CCP value>_CPTY.</p> <p>Example:</p> <p>For the LCH CCP (LCH is the value expected by Calypso), you can define the CCP legal entity short name as “LCH CLEARNET LTD”. In this case, the mapping should be:</p> <p>Name = CLEARING/CCPShortNames</p> <p>Interface Value = LCH CLEARNET LTD</p> <p>Calypso Value = LCH</p> <p>And the LCH CLEARNET LTD legal entity should have the attribute LCH_CPTY = LCH CLEARNET LTD.</p> <p>If the mapping does not exist, the fallback method is to lookup the legal entity for the expected CCP value (example LCH).</p> <p>Note that this does not apply to margin call contracts or clearing accounts for which the CCP attribute must be set to the expected CCP value.</p>

3.23 CDML 4.16.4

Component	HD/Case	RPM	Issue	Type	Description
CDML 4.16.4	00021144		CDML-949	Issue	Issue – Error while importing Eurex ITD files that contain data for cross currency under tag <currTypPairCod>. Impact Analysis – Local impact to EUREXITDTradeValuationTranslationProcessor – Processing records with <currTypCod> only.
CDML 4.16.4	00021144		CDML-959	Issue	Issue - EUREX ITD - Flow type for OIS swaps is generated as CS_FRA_PAYMENT instead of CS_COUPON. Impact Analysis – Local impact to EUREXITDTradeValuationTranslationProcessor – Setting the flow type according to product type.
CDML 4.16.4	00021144		CDML-962	Issue	Issue – Eurex ITD – The total coupon is calculating by adding the absolute amounts of PAY and RECEIVE coupons, instead calculating the difference. Impact Analysis - Local impact to EUREXITDTradeValuationTranslationProcessor – Calculating total coupon correctly.

3.24 CDML 4.16.3

Component	HD/Case	RPM	Issue	Type	Description
CDML 4.16.3	00021144		CDML-932	Issue	Issue – Eurex 12.0 release - Header change for CI280 Intraday report. Impact Analysis – Local impact to EUREXITDTradeValuationTranslationProcessor.

3.25 CDML 4.16.2

Component	HD/Case	RPM	Issue	Type	Description
CDML 4.16.2		RPM-6802	CDML-904	Enh	Issue – Support XSD changes for Eurex Market Data reports. Fix – Implemented change in XSD / Market Data reports.
CDML 4.16.2	00021144		CDML-922	Issue	Issue - Eurex Intraday CDML FRA settlement: The settling coupons should be picked of the same day instead of T+1 day. CD298 and CB202 files should be picked for previous business day. Impact Analysis – Local impact to EUREXITDProducer – Picking settling coupons for the same day, and CD298 and CB202 files for previous business day.

3.26 CDML 4.16.1

Component	HD/Case	RPM	Issue	Type	Description
CDML 4.16.1	00018322		CDML-842	Issue	Issue – Incorrect direction of Upfront fee in LCHSA CDX Clearing Transfer trade. Impact Analysis – Local impact to LCHTradeValuationTranslationProcessor - Logic updated for Upfront Fee as: If Buy then check upfrontPremiumPaymentFlag value: - If " Seller to be paid " then update Upfront fee as (Upfront Fee * -1) - If "Buyer to be paid" then update Upfront fee as is (no change) If Sell then check upfrontPremiumPaymentFlag value: - If "Buyer to be paid" then update Upfront fee as (Upfront Fee * -1) - If "Seller to be paid" then update Upfront fee as is (no change)

Component	HD/Case	RPM	Issue	Type	Description
CDML 4.16.1	00023594		CDML-873	Issue	Issue - EUREXCDMLSchemaData.xml file is not getting added as a part of Execute SQL. Impact Analysis – Local impact - Added mxml files to CDML module.
CDML 4.16.1	00023745	RPM-6802 RPM-6803	CDML-881	Enh	Issue – Eurex 12.0 - Header change in XSD / Trade notification message. Fix – Implemented header change in XSD / Trade notification message.
CDML 4.16.1	00021279		CDML-888	Issue	Issue – Scheduled task CLEARING_TRANSLATE_TO_CDML fails for LCHSA Initial Margin process. Impact Analysis – Local impact to LCHCStreamingSourceCsvParser.

3.27 CDML 4.16.0

Component	HD/Case	RPM	Issue	Type	Description
CDML 4.16.0		RPM-4313	CDML-822	Enh	Issue – Technical issue - Changes for using “internal” Data Uploader module.

3.28 CDML 4.15.13

Capability Group	Capability	Asset Class	Legacy Component	Case	RPM/APL	Issue	Type	Description
			CDML 4.15.13		APL-5943	CDML-1146	Enh	Issue – Eurex C7 release 9.1 - Haircut value reporting change – “secuEvalPct” is now reported in % instead of factor. Impact Analysis – Handling “secuEvalPct” as %.

3.29 CDML 4.15.12

Important Notes: Data model changes to accommodate the enhancements below.

Capability Group	Capability	Asset Class	Legacy Component	Case	RPM/APL	Issue	Type	Description
ETD EU /or FCM Clearing	None	Cross	CDML 4.15.12	0005927 5 00051095	APL-5196	CDML-1122	Enh	Issue – Eurex ITD CI280 - Settlement Amount display change Impact Analysis – Displaying Settlement Amount with sign: Cashflow to be paid from member perspective is displayed with -ve sign Cashflow to be received from member perspective is displayed with +ve sign
ETD EU /or FCM Clearing	None	Cross	CDML 4.15.12	00021144		CDML-1134	Issue	Issue - Eurex Intraday CDML FRA settlement: The settling coupons should be picked of the same day instead of T+1 day. CD298 and CB202 files should be picked for previous business day. Impact Analysis – Local impact to EUREXITDProducer – Picking settling coupons for the same day, and CD298 and CB202 files for previous business day.
ETD EU /or FCM Clearing	None	Cross	CDML 4.15.12	00021144		CDML-1135	Issue	Issue – Eurex ITD – The total coupon is calculated by adding the absolute amounts of PAY and RECEIVE coupons, instead calculating the difference. Impact Analysis - Local impact to EUREXITDTradeValuationTranslationProcessor – Calculating total coupon correctly.
ETD EU /or FCM Clearing	None	Cross	CDML 4.15.12	00021144		CDML-1137	Issue	Issue – Eurex 12.0 release - Header change for CI280 Intraday report.

Capability Group	Capability	Asset Class	Legacy Component	Case	RPM/APL	Issue	Type	Description
								Impact Analysis – Local impact to EUREXITDTradeValuationTranslationProcessor.
ETD EU /or FCM Clearing	None	Cross	CDML 4.15.12	00051095	APL-5196	CDML-1139	Enh	<p>Issue - EUREX - Source segregation A/c using Global LE ID from CD298.</p> <p>Fix - CDML first tries to match srcSysLEId with MarkitWireId and retrieve Segregation A/c.</p> <p>If srcSysLEId does not match MarkitWireId, it tries to match srcSysLEId with globalLEId and retrieve Segregation A/c.</p> <p>If srcSysLEId does not match with either an error is raised.</p>

3.30 CDML 4.15.11

Capability Group	Capability	Asset Class	Legacy Component	Case	RPM/APL	Issue	Type	Description
ETD EU /or FCM Clearing	None	Cross	CDML 4.15.11		APL-1440	CDML-1116	Enh	<p>Issue – ICE CDS - 2022 EOD reports changes.</p> <p>Impact Analysis – MARKTOMARKETMARGINDETAIL report replaced by PositionMTMMarginDetail report.</p> <p>MARKTOMARKETMARGININTERESTDETAIL report replaced by MarkToMarketMarginInterestDetail report.</p> <p>Changes to TradePaymentDetail report format.</p>
ETD EU /or FCM Clearing	None	Cross	CDML 4.15.11	00048926 00059038		CDML-1119	Issue	Issue - CLEARING_IMPORT_MARKET_DATA scheduled task does not import CDR rates during currency holidays.

Capability Group	Capability	Asset Class	Legacy Component	Case	RPM/APL	Issue	Type	Description
								Impact Analysis – Local impact to LCHMarketDataClearingFactory – Copying previous CDR rates for currency holidays.
ETD EU /or FCM Clearing	None	Cross	CDML 4.15.11	00028737		CDML-1131	Issue	Issue - LCH rep22a - Clearing processing fails in case of missing account. Impact Analysis – Local impact to AbstractLCHTradeValuationTranslationProcess or - Adding trade data only if position account id is set on the trade object.

3.31 CDML 4.15.10

Component	HD/Case	RPM/APL	Issue	Type	Description
CDML 4.15.10		APL-971	CDML-1099	Enh	Issue - Repoclear LCH LTD & LCH SA - GF / AB / ARC CDML report logic update. Impact Analysis – Using netted amounts instead of debit / credit amounts.
CDML 4.15.10	00048488		CDML-1103	Issue	Issue - RepoClear Coupon is not processed from REP1005 file. Impact Analysis – Local impact to LCHTradeValuationTranslationProcessor - Matching IchNovatedTradeReference (REP1006) = IchNovatedTradeReference (REP1005) instead of IchTradeReference (REP1005).
CDML 4.15.10	00031271	APL-797	CDML-1110	Enh	Issue - Include a new IM add-on (SLM) and revise the segregation logic. Impact Analysis – Retrieving SETTLEMENT_LIQUIDITY_MARGIN as needed and adding to Initial Margin. The segregation account is retrieved based on <clearerId>_<memberSubAccount C or H>.

3.32 CDML 4.15.9

Component	HD/Case	RPM	Issue	Type	Description
CDML 4.15.9	00028737	RPM-11405	CDML-1059	Enh	Issue – Rep22a - New Segregation id mapping logic. Impact Analysis – The clearing account is selected based on account attribute SegregationId = Segregation Id provided in the report.
CDML 4.15.9	00030413	RPM-10894	CDML-1066	Enh	Issue – LCH Repoclear LTD & LCH SA Repoclear - Guarantee fund support. Impact Analysis – Added margin types Guarantee fund, Agent Resource Contribution and Agent Buffer to LCH Repoclear CCP & LCH SA Repoclear CCP. Please refer to the Calypso Clearing Member Setup Guide for details.
CDML 4.15.9		RPM-11583	CDML-1078	Enh	Issue - LCH RepoClear IM - rep77 integration enhancements. Impact Analysis - rep77 is provided with file date = T+1 but is executed as of T along with rep1006 provided in T. rep77 is mapped to PO based on base folder. rep77 components INITIAL_MARGIN_CREDIT, COLLATERAL_CONCENTRATION and COUPON_ADJUSTMENT are added to total IM.

3.33 CDML 4.15.8

Component	HD/Case	RPM	Issue	Type	Description
CDML 4.15.8		RPM-11032	CDML-1042	Enh	Issue – Initial Margin enhancements. Impact Analysis – The following criteria are used to retrieve the initial margins: aggregatelevel= Member Sub Account drivingMode is not empty

Component	HD/Case	RPM	Issue	Type	Description
					<calculationMode> = <drivingMode> Also taking correct report files into account.
CDML 4.15.8	00039697		CDML-1049	Issue	Issue - LCH market data import should handle currency holiday. Impact Analysis – Local impact – Introduced LCHREP00017ProcessorPlugin to copy quotes in-between dates, and skipping SATURDAY and SUNDAY.
CDML 4.15.8		RPM-11187	CDML-1054	Enh	Issue - Enhance haircut formula to consider inflation products. Impact Analysis – Added inflation factor to haircut formula for inflation products.

3.34 CDML 4.15.7

Component	HD/Case	RPM	Issue	Type	Description
CDML 4.15.7	00028737	RPM-9174	CDML-1014	Enh	Issue - LCH Clearing – Add REP22A processing for importing corporate actions and interest. Fix – Added REP22A import for corporate actions and interest.
CDML 4.15.7	00028221		CDML-1022	Issue	Issue – Revert CDML-977 (CLEARING_IMPORT_MARKET_DATA scheduled task for Rate Reset wrongly imports FX rate). Impact Analysis – Local impact to LCHMarketDataClearingFactory – Fix reverted.

3.35 CDML 4.15.6

Component	HD/Case	RPM	Issue	Type	Description
CDML 4.15.6	00030412	RPM-9440	CDML-983	Enh	Issue - Import the repo coupon for LCH Repoclear LTD/SA.

Component	HD/Case	RPM	Issue	Type	Description
					Fix – Added import of CS_REPO_COUPON and REPO_COUPON from RREP1005 file.
CDML 4.15.6	00031271	RPM-9772	CDML-995	Enh	Issue - LCH REPOCLEAR - Support rep77 for IM processing. Fix – Added support for rep77 for IM processing.

3.36 CDML 4.15.4, 4.15.5

Component	HD/Case	RPM	Issue	Type	Description
CDML 4.15.5	00030411	RPM-8010	CDML-934	Enh	Issue - LCH REPOCLEAR - Support new CCPs. Fix – Added LCHREPOCLEAR producer that can be used to process the following CCPs: LCH LTD REPOCLEAR (and legal entity attribute LCH LTD REPOCLEARFirmId) and LCH SA REPOCLEAR (and legal entity attribute LCH SA REPOCLEARFirmId). Make sure to place the file RREP1006 in appropriate CCP folder.
CDML 4.15.5	00013462	RPM-7192	CDML-975	Enh	Issue - New scheduled task needed to import Eurex collateral haircuts by CUSIP. Fix – The scheduled task CLEARING_IMPORT_HAIRCUT has been added to import Eurex collateral haircuts by CUSIP. Please refer to the Calypso Clearing Member Installation and setup Guide for details.
CDML 4.15.5	00028221		CDML-977	Issue	Issue – CLEARING_IMPORT_MARKET_DATA scheduled task for Rate Reset wrongly imports FX rate. Impact Analysis – Local impact to LCHMarketDataClearingFactory – Importing FX rates from QuoteLCHReport instead of RateResetLCHReport.
CDML 4.15.5	00029668		CDML-987	Issue	Issue - LCH CDS clear - Incorrect Coupon direction.

Component	HD/Case	RPM	Issue	Type	Description
					Impact Analysis – Local impact to LCHTradeValuationTranslationProcessor - When direction is 'BUY', flip the sign of the amount for CREDIT_COUPON measure.

3.37 CDML 4.15.3

Component	HD/Case	RPM	Issue	Type	Description
CDML 4.15.3	00023745	RPM-6802 RPM-6803	CDML-882	Enh	Issue – Eurex 12.0 - Header change in XSD / Trade notification message. Fix – Implemented header change in XSD / Trade notification message.
CDML 4.15.3	00021671		CDML-889	Issue	Issue - CME PAA rate not updated after currency holiday. Impact analysis – Local impact to CMEPAIRatesProcessorPlugin - Computing intermediate dates from 'Rate_Eff_Date' to 'Posn_Date' to upload quotes for all those dates.
CDML 4.15.3	00023594		CDML-891	Issue	Issue - EUREXCDMLSchemaData.xml file is not getting added as a part of Execute SQL. Impact Analysis – Local impact - Added mxml files to CDML module.
CDML 4.15.3		RPM-6802	CDML-902	Enh	Issue – Support XSD changes for Eurex Market Data reports. Fix – Implemented change in XSD / Market Data reports.

3.38 CDML 4.15.2

Component	HD/Case	RPM	Issue	Type	Description
CDML 4.15.2	00017662	RPM-6135	CDML-870	Enh	Issue – LCH SA CDS/CDX - EOD Market Data Report Changes. Fix – Added support for report AC0110E when present in the directory for consuming FX Rates and Collateral Prices.

Component	HD/Case	RPM	Issue	Type	Description
					If the AC0110E report is not present, the old 110A is processed instead if present.
CDML 4.15.2	00023475		CDML-875	Issue	<p>Issue - CLEARING_IMPORT_MARKET_DATA scheduled task is not importing 0 rate.</p> <p>Impact Analysis – Local impact to LCHREP00042ProcessorPlugin - System not removing zero rates.</p>

3.39 CDML 4.15.1

Component	HD/Case	RPM	Issue	Type	Description
CDML 4.15.1	00018322		CDML-840	Issue	<p>Issue – Incorrect direction of Upfront fee in LCHSA CDX Clearing Transfer trade.</p> <p>Impact Analysis – Local impact to LCHTradeValuationTranslationProcessor - Logic updated for Upfront Fee as:</p> <p>If Buy then check upfrontPremiumPaymentFlag value:</p> <ul style="list-style-type: none"> - If " Seller to be paid " then update Upfront fee as (Upfront Fee * -1) - If "Buyer to be paid" then update Upfront fee as is (no change) <p>If Sell then check upfrontPremiumPaymentFlag value:</p> <ul style="list-style-type: none"> - If "Buyer to be paid" then update Upfront fee as (Upfront Fee * -1) - If "Seller to be paid" then update Upfront fee as is (no change)
CDML 4.15.1	00019626		CDML-846	Enh	<p>Issue - CLEARING_IMPORT_MARKET_DATA scheduled task imports rate resets in the "default" quote set instead of quote set of the scheduled task's pricing environment.</p> <p>Impact analysis – Added mapping for LCH/QuoteSet. It is used if specified, otherwise the quote set of the scheduled task's pricing environment is used.</p> <p>Sample mapping:</p>

Component	HD/Case	RPM	Issue	Type	Description
					Name = LCH/QuoteSet Interface Value = default Calypso Value = BackOffice
CDML 4.15.1	00021279		CDML-855	Issue	Issue – Scheduled task CLEARING_TRANSLATE_TO_CDML fails for LCHSA Initial Margin process. Impact Analysis – Local impact to LCHCStreamingSourceCsvParser.

3.40 CDML 4.15.0

Component	HD/Case	RPM	Issue	Type	Description
CDML 4.15.0	00015785		CDML-824	Enh	Issue – Scheduled task CLEARING_TRANSLATE_TO_CDML does not translate CS_COUPON for Swap Non deliverable for REP00305. Fix - Added support for product type = ICP from REP305/REP305c for populating COUPON PL marks for Intraday LCH reports.
CDML 4.15.0	00013173	RPM-5454	CDML-828	Enh	Issue - OTC Clearing – Add import of End of Day Market Data for LCH Repoclear. Fix – Added support for PAIRate_<currency> rates to the scheduled task CLEARING_IMPORT_MARKET_DATA. Mapping needs to be added for LCH/Quotes. Example: Interface Value = PAIRate_GBP Calypso Value = MM.GBP.SONIA.0D.LCHPAI
CDML 4.15.0	00009220	RPM-4748	CDML-831	Enh	Issue – Handle HKEX Service Release and its impact on EOD reporting WEB PAI and WEB MR for Cross Currency Swap. Fix – HKEX modified the trade valuation report to include NPV in USD - It is no longer required to run the CLEARING_HKEX_USD_NPV scheduled task to add the NPV in USD.

3.41 CDML 4.14.0

Component	HelpDesk	RPM	Issue	Type	Description
CDML 4.14.0		RPM-4547	CDML-821	Enh	<p>Issue – Support for OTC Clearing - LCH Repoclear - EOD Processing – VM / IM.</p> <p>Fix – Added support for LCH Repoclear – Please refer to the Calypso Clearing Member Setup Guide for details.</p>

3.42 CDML 4.13.0, 4.13.1

Component	HelpDesk	RPM	Issue	Type	Description
CDML 4.13.1		RPM-4710	CDML-816	Enh	<p>Issue – Change Eurex reports to use the Data Uploader framework instead of xslt translation.</p> <p>Fix – To use the Data Uploader framework, you need to change the mapping as follows:</p> <p>Name = EUREX/Report</p> <p>Interface Value = TradeValuation</p> <p>Calypso Value = EUREXEOD</p>

3.43 CDML 4.12.0

Component	HelpDesk	Issue	Type	Description
CDML 4.12.0	00009095	CDML-793	Issue	Issue – HKEX PAI amount is not translated correctly in CLEARING_TRANSLATE_TO_CDML scheduled task.
CDML 4.12.0		CDML-807	Enh	Issue – Support new fee types EUREX Trade Valuation report CC203: Termination Fee Clearer Change and Upfront Fee Clearer Change.

Component	HelpDesk	Issue	Type	Description
				Fix – Added integration of fee types TERMINATION_FEE_CLEARER_CHANGE and UPFRONT_FEE_CLEARER_CHANGE.

3.44 CDML 4.11.0

Component	HelpDesk	Issue	Type	Description
CDML 4.11.0		CDML-786	Enh	Issue – OTC Clearing – Add support for Eurex FX NDF Clearing EOD Processing.
CDML 4.11.0	00002875	CDML-787	Enh	<p>Issue - Rep305 EoD - Portfolio Transfer processing requires a new Producer.</p> <p>Fix – Added LCHPORTFOLIOTRANSFER producer.</p> <p>For processing 305C, you need to configure scheduled task CLEARING_TRANSLATE_FROM_CDML to ignore LCH and LCHPORTFOLIO producers so only trade specific to 305c is populated with ADJ settlement type.</p> <p>For processing 91xce, you need to configure scheduled task CLEARING_TRANSLATE_FROM_CDML to ignore LCHPORTFOLIOTRANSFER and LCHPORTFOLIO producers so only trade specific to 91xce is populated without ADJ settlement type.</p>

3.45 CDML 4.10.0

Component	HelpDesk	Issue	Type	Description
CDML 4.10.0		CDML-776	Enh	Issue – Add support for LCH FX Option EOD processing.
CDML 4.10.0	00005409	CDML-781	Issue	Issue – ICE - IM Measures should be rounded up.
CDML 4.10.0	176182	CDML-783	Enh	<p>Issue – Add support for Guarantee Fund Management between FCM and CCP.</p> <p>Fix – Please refer to the Calypso Clearing Member Setup Guide for details.</p>

3.46 CDML 4.9.2

Component	HelpDesk	Issue	Type	Description
CDML 4.9.2		CDML-764	Enh	Issue – Upgrade camel library to version 3.4.2

3.47 CDML 4.9.1

Component	HelpDesk	Issue	Type	Description
CDML 4.9.1	194506	CDML-763	Issue	Issue – CDML is not generating entry when Current NPV and Notional is 0. Fix - Made changes in CDML-LCH trade valuation report generation to generate report in case of zero notional.

3.48 CDML 4.9.0

Component	HelpDesk	Issue	Type	Description
CDML 4.9.0	00002007	CDML-741	Enh	Issue – COMDER: The system processes the cash delivery flow as soon as it is available in the EOD report. But it should only be processed at trade maturity.
CDML 4.9.0		CDML-743		Issue – Eurex – Add support for ITD GBP FRA Payment and SONIA Coupon processing.

3.49 CDML 4.8.0

Component	HelpDesk	Issue	Type	Description
CDML 4.8.0		CDML-721 CDML-725	Enh	Issue – Eurex – Add support for Cross Currency Swaps under FX clearing service.

Component	HelpDesk	Issue	Type	Description
				Fix – Added Eurex FX Clearing EOD Processing: IM, VM, PAI and Fees for Omnibus, Individual Segregated, Net Omnibus and Multi Branch Account Structures.
CDML 4.8.0		CDML-729	Enh	Issue – Eurex – Add support for Intraday margining.
CDML 4.8.0		CDML-731	Enh	Issue – Eurex - Import CDR rates from CD230 file for cash deposits.

3.50 CDML 4.7.5

Component	HD/Case	Issue	Type	Description
CDML 4.7.5		CDML-808	Enh	Issue – Support new fee types EUREX Trade Valuation report CC203: Termination Fee Clearer Change and Upfront Fee Clearer Change. Fix – Added integration of fee types TERMINATION_FEE_CLEARER_CHANGE and UPFRONT_FEE_CLEARER_CHANGE.
CDML 4.7.5	00002875	CDML-814	Enh	Issue - Rep305 EoD - Portfolio Transfer processing requires a new Producer. Fix – Added LCHPORTFOLIOTRANSFER producer. For processing 305C, you need to configure scheduled task CLEARING_TRANSLATE_FROM_CDML to ignore LCH and LCHPORTFOLIO producers so only trade specific to 305c is populated with ADJ settlement type. For processing 91xce, you need to configure scheduled task CLEARING_TRANSLATE_FROM_CDML to ignore LCHPORTFOLIOTRANSFER and LCHPORTFOLIO producers so only trade specific to 91xce is populated without ADJ settlement type.

3.51 CDML 4.7.4

Important Note - Change to LCH/Quotes CalypsoMapping – See issue CDML-804 below for details.

Component	HelpDesk	Issue	Type	Description						
CDML 4.7.4		CDML-802	Enh	Issue – Eurex - Import CDR rates from CD230 file for cash deposits.						
CDML 4.7.4		CDML-804	Enh	<div>Issue - LCH CDS: PAI import tag name change.</div> <div>Fix - LCH/Quotes CalypsoMapping needs to be configured with Interface value as “eurPaiRate”.</div> <div>Example:</div> <div><table><tr><td>Name:</td><td>LCHSA/Quotes</td></tr><tr><td>Interface Value:</td><td>usdPaiRate</td></tr><tr><td>Calypso Value:</td><td>MM.USD.FEDFUNDS.0D.LCHSAPAI</td></tr></table></div>	Name:	LCHSA/Quotes	Interface Value:	usdPaiRate	Calypso Value:	MM.USD.FEDFUNDS.0D.LCHSAPAI
Name:	LCHSA/Quotes									
Interface Value:	usdPaiRate									
Calypso Value:	MM.USD.FEDFUNDS.0D.LCHSAPAI									

3.52 CDML 4.7.0

Fixes and Enhancements

Component	HelpDesk	Issue	Type	Description
CDML 4.7.0	196984	CDML-720	Enh	Issue - Add support for PAI for FX NDF.
CDML 4.7.0	198086	CDML-724	Issue	Issue - LCHSA CDS Trade PLMarks have the wrong sign.
CDML 4.7.0		CDML-727	Enh	<p>Issue - CME - Handle OFFSET_ADJ_AMT and NPV_ADJ_PRIOR_DISC on Transition Date.</p> <p>Fix - As a part of the SOFR rate index transition, the CME CCP will generate a one-time report IRSDIS to provide correct valuations for the cleared trade after the transition. NPV Rev and Offset Adjustment amounts will be imported from this report. See details below.</p>

CME – SOFR Rate Index Transition

As a part of SOFR transition, the CME CCP will be transitioning price alignment and discounting for USD OTC Cleared Swaps from daily Effective Federal Funds Rate (EFFR) to SOFR in October, 2020.

To implement this discounting change, CME will generate a discounting transition report IRSDIS after the standard EOD cycle (which uses EFFR discounting/PA) on 16th Oct, '20.

As the discounting rate will change, there will be a difference in the NPV value when compared to the EFFR discounted NPV value. To neutralize this value transfer from the change to SOFR discounting, CME will be processing a cash adjustment that is equal and opposite to the NPV change on each trade in all accounts. All these details will be provided in the IRSDIS file.

IRSDIS Processing

The following CME report will be used via CDML jobs to import the cash adjustments:

Discounting Transition report - IRSDIS_HSS_323_20200619_EOD.nr.csv

The IRSDIS report will be generated only on the transition day (Saturday) to provide the cash adjustment changes. This is an optional report and should be processed if available with the existing files. After the transition day, this report will not be generated and is only a one-time report. EOD clearing will be processed with the current existing files IRSMR3 / IRSTR files as usual after the transition day.

IRSDIS Specific Handling

To reflect the correct cash adjustments in the system, Prev NPV (based on EFFR discounting) will be imported from IRSDIS and the cash adjustments will be added to the Upfront fees.

This file will be processed as a part of the regular processing cycle on Monday (after the transition) along with other EOD files which will be dated as of Monday.

CDML will only be able to import the IRSDIS file if the file-date and the valuation date in the file matches the Monday valuation date.

Hence, you need to change the IRSDIS file-date and valuation as per the Monday valuation date to process it.

How Will CME report the change in discounting?

- Unlike typical EOD cycles, the prior day's NPV on row 4 is different than the current NPV on row 2
- The purpose of the 'Special cycle' and corresponding Reconciliation Report is to provide participants operational flexibility in processing this break
- Note: The 'Special cycle' results in a cash flow of zero, as the cash adjustment offsets the change in the discounting rate

CME Discounting Transition Processing

- $VM(T) = EFR Disc(T) - EFR Disc(T-1)$
 - $VM\ Special\ Cycle = SOFR\ Disc(T) - EFR Disc(T-1) + Cash\ Adjustment$
 - $Cash\ Adjustment = EFR Disc(T) - SOFR Disc(T)$
- $VM(T+1) = SOFR Disc(T+1) - SOFR Disc(T)$

	Date	Current NPV	Prior NPV	VM	Fee	Total Cash
1	T - 1 (Thursday)	\$100 (EFR)				
2	T (Friday)	\$125 (EFR)	\$100 (EFR)	\$25		\$25
3	T (Special Cycle)	\$126 (SOFR)	\$125 (EFR)	\$1	(\$1)	\$0
4	T + 1 (Monday)	\$140 (SOFR)	\$126 (SOFR)	\$14		\$14

* T = Transition Date



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The system will search for the file at the file location along-with the existing files.

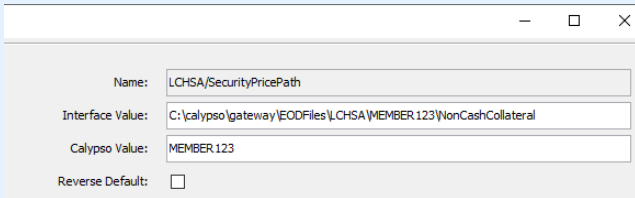
If the file is found, the system will search for the clearedTradeId from IRSTR in IRSDIS file. If located, it will update CS_NPV_REV from column NPV_ADJ_PRIOR_DISC and add OFFSET_ADJ_AMT to the upfront payment.

Run the EOD process as usual.

3.53 CDML 4.6.0

Component	HelpDesk	Issue	Type	Description
CDML 4.6.0	190113	CDML-677	Enh	Issue - CME Market Data - Import of Observed Rate is using Adjusted Fixing Date but should use Reset Date. Fix – You need to set the rate index attribute USE_EFFECTIVE_DATE to true to use the reset date. It uses the Adjusted Fixing Date otherwise.
CDML 4.6.0		CDML-713	Enh	Issue - LCH CDS Clearing - Store FX Rate from Non Cash Collateral Prices import.

3.54 CDML 4.5.0

Component	HelpDesk	Issue	Type	Description
CDML 4.5.0		CDML-701	Enh	Issue - COMDER IRD - Add support for PAI.
CDML 4.5.0		CDML-707	Enh	<p>Issue - LCH CDS –Market Data Import – Add Non Cash Collateral Prices.</p> <p>Fix – There is one report per client account. The report name itself does not provide detailed information and does not carry the report type. The following mapping allows the scheduled task to look up the path to determine the files to process. Note that the Member id is defined in LCHSAFirmId LE Attribute and support multiple members clearing at LCH CDSClear.</p>  <p>Multiple members are supported by setting the following in clearingConnection.properties:</p> <p>LCHSA.<member ID>.URI=<URI></p> <p>Examples:</p>

Component	HelpDesk	Issue	Type	Description
				<pre>LCHSA.CALXV1.URI=file:///C:/calypso/export_files/CDML/LCHSA LCHSA.CALXV2.URI=file:///C:/calypso/export_files/CDML/LCHSA LCHSA.CALXV3.URI=file:///C:/calypso/export_files/CDML/LCHSA LCHSA.CALXV4.URI=file:///C:/calypso/export_files/CDML/LCHSA</pre> <p>The following folder structure is required (for single or multiple member setup):</p> <p>In the folder /LCHSA, you need to create sub-folders like this:</p> <p>/LCHSA/<member ID>/NonCashCollateral</p> <p>Examples:</p> <p>/LCHSA/CALXV1/NonCashCollateral</p> <p>/LCHSA/CALXV2/NonCashCollateral</p> <p>/LCHSA/CALXV3/NonCashCollateral</p> <p>/LCHSA/CALXV4/NonCashCollateral</p>

3.55 CDML 4.4.0

Component	HelpDesk	Issue	Type	Description
CDML 4.4.0	193219	CDML-687	Issue	Issue – EUREX Curve market data import populates the value of <OffsetValue> as Value Date instead of Maturity Date.
CDML 4.4.0	193972	CDML-691	Issue	Issue - Translate CDML performance issue. Fix - Fixed the logic to make DB calls to fetch contracts only once for each combination of (CCP-memberId-ClearingService).
CDML 4.4.0		CDML-694	Enh	Issue -Add support for LCH CDS - Market Data Import of PAI File.
CDML 4.4.0	195275 186306	CDML-699	Enh	Issue – LCH SA - CCP TradeID - Source column change. Fix - Source column for “clearedTradeId” has been changed from <clearingMemberTRI> to <CCPTRI> for the Trade Valuation report for both house and client trades.

3.56 CDML 4.3.0

Issue	HelpDesk Id	Description
CDML-588		Issue – Support Initial Margin CDML processing for LCH CDS Clear.
CDML-590		Issue – Support Variation Margin CDML processing for LCH CDS Clear.
CDML-596	182533	Issue – Incorporate filename and column changes for IM / VM file for LCH FX NDF.
CDML-598	183013	Issue – Incorporate file name change for LCH FX Clear Market data file.
CDML-599	170859	Issue – LCH PPS Chane - Store CCYHoINPVChange on CE PL Marks for EOD processes. Fix – Added Margin Call Contract attribute LCH_VM_HOLIDAY: If False or null, the system does not process CCYHoINPVChange. If set to True, the system includes any NPV debit reflected in CCYHoINPVChange in the Initial Margin (MAINTENANCE_REQUIREMENT P&L mark).
CDML-607	184974	Issue – HKEX CDML object not created if client is not setup in Calypso.
CDML-610		Issue – Upgrade logging library.
CDML-615	185470	Issue - CS_NPV_REV is calculated incorrectly for file REP00016c.
CDML-620	182532	Issue - Eurex – Add support for cross currency swap product.
CDML-623	186301	Issue - FXClear – FXNDF – Add IMNovatedTrades, sVaR and CompletionMargin to IM calculation. Fix - IM = IMNovatedTrades + CrIM + IMM or LRM + BAM + SRM + MER + sVaR + CompletionMargin. The following pricer measures have been added: IM_NOVATED_TRADES - Report 14 (H), 26 (C/c) – IM_NovatedTrades STRESSED_VALUE_AT_RISK - Report 14 (H), 26 (C/c) – sVaR COMPLETION_MARGIN - Report 14 (H), 26 (C/c) - CompletionMargin
CDML-634	187762	Issue – Scheduled task CLEARING_TRANSLATE_TO_CDML fails for FXCLEAR.

Issue	HelpDesk Id	Description
CDML-640	188600	Issue - FXCLEAR statement measures of FREP0026C and FREP0014 reports are not getting converted to CDML correctly.
CDML-647	187598	<p>Issue - COMDER: CDML IM entry is not produced by the system because the system is not able to match the position account id since it is not provided by the COMDER. Need to source the position account id from the clearing account.</p> <p>Fix - The position account id on CCP facing contract is stored in additional attribute: SCM_ACCOUNT_REF.</p> <p>If this attribute is found it is matched against the value stored in the COMDER EOD_IM_REPORT under Position Account column. The system should not expect any mirror contract/ account if this attribute is set.</p>
CDML-657		<p>Issue – Add ability to identify LCH CCP by product type.</p> <p>Fix – The following mapping has been added:</p> <p>Interface Name = LCH/CCP</p> <p>Interface Value = <product type> (example: CDS, IRD, NDF)</p> <p>Calypso Value = <CCP legal entity> (example: LCHSA, LCH, FXCLEAR) – This is mapped to the CCP legal entity attribute LCH_CPTY and account attribute CCP_Account_Reference.</p>
CDML-660	189180	Issue - LCH FXCLEAR FXMD0003- Curve Offsets points are multiplied by 100.
CDML-672		<p>Issue - LCH Clearing - Support Inflation Seasonality Curve in CDML Market Data import.</p> <p>Fix – Added support for report REP00133.</p>
CDML-682		<p>Issue - LCH: EOD NPV Adjustment for FCM to FCM Position Transfer (report 305C).</p> <p>Fix – Added support for report 305C.</p>
CDML-683		<p>Issue - LCH Clearing - Support Inflation Curve in CDML Market Data import.</p> <p>Fix – Added support for report REP00135.</p>

3.57 CDML 4.2.3

Issue	HelpDesk Id	Description
CDML-601	170859	Issue – LCH PPS Change - Store CCYHoINPVChange on CE PL Marks for EOD processes. Fix – Added Margin Call Contract attribute LCH_VM_HOLIDAY: If False or null, the system does not process CCYHoINPVChange. If set to True, the system includes any NPV debit reflected in CCYHoINPVChange in the Initial Margin (MAINTENANCE_REQUIREMENT P&L mark).
CDML-621	182532	Issue - Eurex – Add support for cross currency swap product.
CDML-679		Issue – Support Initial Margin CDML processing for LCH CDS Clear.
CDML-678		Issue – Support Variation Margin CDML processing for LCH CDS Clear.

3.58 CDML 4.2.2

Issue Id	HelpDesk Id	Description
CDML-608	184974	Issue – HKEX CDML object not created if client is not setup in Calypso.
CDML-616	185470	Issue - CS_NPV_REV is calculated incorrectly for file REP00016c.
CDML-633	187762	Issue – Scheduled task CLEARING_TRANSLATE_TO_CDML fails for FXCLEAR.
CDML-635	182533	Issue – Incorporate filename and column changes for IM / VM file for LCH FX NDF
CDML-642	188600	Issue - FXCLEAR statement measures of FREP0026C and FREP0014 reports are not getting converted to CDML correctly.
CDML-648	187598	Issue - COMDER: CDML IM entry is not produced by the system because the system is not able to match the position account id since it is not provided by the COMDER. Need to source the position account id from the clearing account. Fix - The position account id on CCP facing contract is stored in additional attribute: SCM_ACCOUNT_REF.

Issue Id	HelpDesk Id	Description
		If this attribute is found it is matched against the value stored in the COMDER EOD_IM_REPORT under Position Account column. The system should not expect any mirror contract/ account if this attribute is set.

3.59 CDML 4.2.1

Issue Id	HelpDesk Id	Description
CDML-610		Issue – Upgrade logging library.

3.60 CDML 4.2.0

Issue Id	HelpDesk Id	Description
CDML-603	174103	Issue – Scheduled task CLEARING_IMPORT_DATA throws error messages while importing CME base curves.
CDML-593	182193	Issue - CDML VM does not support ICE-CLIENT-ISOC-I and ICE-CLIENT-ISOC-J segregation Types. Fix – The segregation types ICE-CLIENT-ISOC-I and ICE-CLIENT-ISOC-J are now supported.
CDML-583	184561	Issue -ICE Clear Credit - Initial margin file name / column name changes for client and house file. Fix - The file names for Clear Credit are now: Client: [CPCODE]_[REPORTTYPE]_[PORTFOLIO]_[DATE].csv House: [CPCODE]_[REPORTTYPE]_[PORTFOLIO]_[DATE].csv The column “IM SR Requirement” is now “IM Portfolio SR Requirement”. The column “IM RR Requirement” is now “IM RR Sensitivity Requirement”.
CDML-580	181047	Issue - ICE: Upfront fee not translated on terminated trade (resulting from netting).
CDML-569	167293	Issue – Scheduled task CLEARING_TRANSLATE_TO_CDML for LCH Marks and Exposures takes too long.
CDML-565		Issue - EUREX - IM File CC050 has been replaced by CC750.

Issue Id	HelpDesk Id	Description
CDML-561	169777	Issue - EUREX OTC - Add pricer measures for ACCRUAL for fix and floating leg. Fix – Added ACCRUAL_PAYLEG and ACCRUAL_RECLEG.
CDML-560	176991 163059	Issue – Scheduled task CLEARING_IMPORT_MARKET_DATA throws "Invalid date" error when locale is European (dd-mm-yyyy).
CML-557	180552	Issue - CME IRSTR file - CS_COUPON getting wrongly converted.
CDML-554	180552 178831	Issue - CME IRSTR file – Add pricer measure for LEG1_COUPON_AMT and LEG2_COUPON_AMT. Fix – Added LEG1_COUPON_AMT and LEG2_COUPON_AMT.
CDML-519		Issue – Add Intraday IM processing for HKEX OTC Clearing. Fix – Added support for WEB MRCleared report. You need to add HKEXITD to the domain “Clearing.CML.producerNames”.
CDML-534		Issue - EOD and Intraday Margin File name changes for LCH SR 10.2. Client report names have changed from 86c to 86cz. House report names have changed from 86 to 86z.
CDML-533		Issue – HKEX OTC Clearing VM – Add support for Cross Currency Swaps. Fix – Added support for Cross Currency Swaps. Please refer to the Calypso Clearing Member Setup Guide for details.
CDML-524		Issue - HKEX OTC Clearing VM - Backported Trade functionality is not working for Day1.
CDML-412	172213	Issue - EUREX IM Processing: consider report CI050 in addition to report CC050.
CDML-394	173830	Issue - Performance issue with scheduled task CLEARING_IMPORT_MARKET_DATA for uploading Eurex curves.

3.61 CDML 4.0.1

Issue Id	HelpDesk Id	Description
CDML-246	162715	Issue – CLEARING_IMPORT_MARKET_DATA scheduled task uploads EUREX curves with wrong offset.
CDML-247	163059	Issue - CDML: Import of USDFEDFUNDS rates is not using effective date.
CDML-254	166405	Issue - Eurex CDML IM to consider file CC050 along with CC204 for cross margin (Prisma) clients. Fix - If CC204 is available, the system processes the CC204 report, otherwise it looks for CC050. CC204 shows IM for OTC products only, whereas CC050 provides IM number for OTC and Listed products, and considers cross margined numbers.
CDML-261		Issue - LCH Initial Margin - Store SLMargin from report 86c as SLM P&L marks on Customer Exposure trade. Fix – SLM P&L mark is now stored on Collateral Exposure trades.
CDML-266	167833	Issue - CLEARING_IMPORT_MARKET_DATA scheduled task throws camel error on uploading Collateral quotes.
CDML-267	167834	Issue - CLEARING_IMPORT_MARKET_DATA scheduled task uploads EUREX rate reset in decimal format.
CDML-211		Issue – Add support for HKEX margin calculation.