Nasdaq Calypso
Clearing Release Notes

January 2023
Approved
Core Version 16.1

These release notes describe the changes since Version 7.1.2 (Core Calypso Version 16.0).

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.

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

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

As of the 16.1 November 2021 MR, the Clearing Module no longer has its own version number. It is an internal module. The corresponding release notes are part of the Monthly Release Notes only.

Document History

Published	Summary of Changes
November 2018	First edition for version 8.0.1.
April 2019	Updates for version 8.2.1.
June 2019	Updates for version 8.2.2.
July 2019	Updates for version 8.3.0.
September 2019	Updates for version 8.4.0.
November 2019	Updates for version 8.4.1.
December 2019	Updates for version 8.5.0.
January 2020	Updates for version 8.5.2.
February 2020	Updates for version 8.5.4.
March 2020	Updates for version 8.5.7.
April 2020	Updates for version 8.6.2.
May 2020	Updates for version 8.6.4.
June 2020	Updates for versions 8.6.5, 8.6.6.
July 2020	Updates for versions 8.6.7, 8.6.8, 8.6.9.
September 2020	Updates for version 8.7.2.
September 2020	Updates for version 8.7.3.
November 2020	Updates for version 8.8.1.

Published	Summary of Changes
December 2020	Updates for version 8.9.1.
February 2021	Updates for version 8.10.0, 8.6.10, 8.6.11, 8.6.12
March 2021	Updates for version 8.11.0, 8.11.1
April 2021	Updates for version 8.12.0, 8.12.1
April 2021	Updates for version 8.13.0, 8.13.1
June 2021	Updates for version 8.14.0, 8.15.0
August 2021	Updates for version 8.16.0, 8.16.1, 8.15.1, 8.10.1 – 8.10.5, 8.15.2, 8.17.0, 8.18.0, 8.18.1, 8.10.6
September 2021	Updates for version 8.15.3, 8.15.4, 8.19.0, 8.19.1
December 2021	Updates for version 8.18.2, 8.18.3, 8.18.4
January 2022	Updates for version 8.16.2 – 8.16.10.
June 2022	Updates for version 8.18.5, 8.18.6, 8.18.7
July 2022	Updates for version 8.16.11 – 8.16.16.
August 2022	Updates for version 8.18.8.
September 2022	Updates for version 8.16.17.
December 2022	Updates for version 8.16.18, 8.16.19, 8.16.20.
January 2023	Updates for version 8.16.21.

Table of Contents

Upgrade Notes for all Versions

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

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

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

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

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

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

Release Notes

1.1   Clearing Version 8.19.0, 8.19.1

This release is compatible with the following module versions:

Core Calypso – Version 16.1.0.88

Exchange Feed – Version 6.15.0

ATEO LISA – Version 3.3.0

FOW – Version 3.1.0

CDML – Version 4.17.0

Component	HD/Case	RPM	Issue	Type	Description
Clearing 8.19.1	00017639 00020755		CLEAR-7054	Issue	Issue – UBS interface does not process back-dated assignment/exercise trades. Impact Analysis – Local impact – Processing back-dated trades.
Clearing 8.19.1	00018594		CLEAR-7074	Issue	Issue - Sybase database query issue in BOTransferSQL while running scheduled task CLEARING_STATEMENT. Impact Analysis – Local impact to StatementContextPropertyLoader - Fixing the loading of BO Transfers for intraday clearing statement.
Clearing 8.19.1		RPM-5884 RPM-5894 RPM-5929 RPM-5946 RPM-5967	CLEAR-7087	Enh	Issue – The following third-party libraries have been upgraded: xmlbean libraries upgraded to version 3.1.0 poi libraries upgraded to version 4.1.1 spring-core libraries upgraded to version 5.3.8 camel libraries upgraded to version 3.10.0 jide libraries upgraded to version 3.7.12

1.2 Clearing Version 8.18.8

This release is compatible with the following module versions:

Core Calypso – Version 16.1.0.85

Exchange Feed – Version 6.14.0

ATEO LISA – Version 3.2.1

FOW – Version 3.0.1

CDML – Version 4.16.6

Component	HD/Case	RPM	Issue	Type	Description
Clearing 8.18.8			CLEAR-7370	Issue	Issue – CCP Shortname LE mapping logic should apply to scheduled task CLEARING_IMPORT_MARKET_DATA. Fix – Local impact to ScheduledTaskCLEARING_IMPORT_MARKET_DATA – Supporting the new CCP shortname LE mapping logic – See CLEAR-7345 for details.

1.3 Clearing Version 8.18.7

This release is compatible with the following module versions:

Core Calypso – Version 16.1.0.85

Exchange Feed – Version 6.14.0

ATEO LISA – Version 3.2.1

FOW – Version 3.0.1

CDML – Version 4.16.5

Component	HD/Case	RPM	Issue	Type	Description
Clearing 8.18.7	00035926		CLEAR-7353	Issue	Issue – PO SDI should be set even if CP SDI is not available. Impact Analysis – Local impact to SwapSDISelector - Handling exception for Clearing SDI selection.

1.4 Clearing Version 8.18.5, 8.18.6

This release is compatible with the following module versions:

Core Calypso – Version 16.1.0.85

Exchange Feed – Version 6.14.0

ATEO LISA – Version 3.2.1

FOW – Version 3.0.1

CDML – Version 4.16.5

Component	HD/Case	RPM	Issue	Type	Description
Clearing 8.18.6	00013560		CLEAR-7270	Issue	Issue – Clearing transfer trades are created with NPVFUT_REV=0. Impact Analysis – Local impact to AccountVMUnitOfWork - Populating NPVFUT_REV of clearing transfer trades on day 2.
Clearing 8.18.6	00029307		CLEAR-7328	Issue	Issue – Scheduled task CLEARING_TRANSLATE_TO_CDML errors due to missing Margin Call Contract field MARGIN_TYPE. Impact Analysis – Local impact to CollateralHelper – Changing log level from Error to Warning.
Clearing 8.18.6	00031971	RPM-9866	CLEAR-7345	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>

Component	HD/Case	RPM	Issue	Type	Description
					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
					Calypso Value = LCH
					And the LCH CLEARNET LTD legal entity should have the attribute LCH_CPTY = LCH CLEARNET LTD.
					If the mapping does not exist, the fallback method is to lookup the legal entity for the expected CCP value (example LCH).
					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.

1.5   Clearing Version 8.18.2, 8.18.3, 8.18.4

This release is compatible with the following module versions:

Core Calypso – Version 16.1.0.85

Exchange Feed – Version 6.14.0

ATEO LISA – Version 3.2.1

FOW – Version 3.0.1

CDML – Version 4.16.0

Component	HD/Case	RPM	Issue	Type	Description
Clearing 8.18.4	00020567		CLEAR-7139	Issue	Issue – CLEARING_SOD_MARGINCALL scheduled task failure due to Hibernate exception. Impact Analysis – Local impact to MarginCallTradeLoader - Added aliases for counterparty and product member of trade to access their IDs.
Clearing 8.18.4			CLEAR-7192	Issue	Issue - LCHSA IM and TV CDML report shows wrong (T-2) report date. Impact Analysis – Local impact to CDMLSQL – Updating the Time Zone offset in the report date for CDML.
Clearing 8.18.4	00018594		CLEAR-7199	Issue	Issue - Sybase database query issue in BOTransferSQL while running scheduled task CLEARING_STATEMENT. Impact Analysis – Local impact to StatementContextPropertyLoader - Fixing the loading of BO Transfers for intraday clearing.
Clearing 8.18.4	00021279		CLEAR-7237	Issue	Issue – LCHSA IM processing is failing. Impact Analysis – Local impact to StreamingSourceParser.
Clearing 8.18.4	00015836		CLEAR-7266	Issue	Issue - BondInvestmentFeeCalculator only generates a fee of client-facing position. Impact Analysis – Added fee generation on CCP facing positions.

1.6 Clearing Version 8.17.0, 8.18.0, 8.18.1

This release is compatible with the following module versions:

> Core Calypso – Version 16.1.0.85
>
> Exchange Feed – Version 6.14.0
>
> ATEO LISA – Version 3.2.1
>
> FOW – Version 3.0.1
>
> CDML – Version 4.16.0

Component	HD/Case	RPM	Issue	Type	Description
Clearing 8.18.1		RPM-5222	CLEAR-7050	Enh	Issue – ETD Clearing VM process Optimization.
Clearing 8.18.1	00016967		CLEAR-7043	Enh	Issue – Initial Margin - IDEM - System looks for incorrect risk array filenames. Fix – Added support for IDEM files in format yyyyMMdd.zip: ccg-ClassFile-yyyyMMdd.zip and ccg-RiskArray-yyyyMMdd.zip.
Clearing 8.18.1	00017340	RPM-5776	CLEAR-7041	Enh	Issue - ETDClearing - EUREX Prisma Settlement Price should be captured from 01FILSTLCFPUBLIyyyymmdd1EUXCEODX.TXT.ZIP instead of ETD01FILTHEOIPUBLIyyyymmddEUXCOIEODX01_01.TXT.
Clearing 8.18.1	00018281		CLEAR-7035	Issue	Issue - CFTC Reporting and Exchange Reporting – Incorrect reporting of zero positions.
Clearing 8.18.1	00018281		CLEAR-7031	Issue	Issue - CFTC Reporting and Exchange Reporting incorrect behavior on Day 2 and Day 3 - Positions dropped below breach limit should be shown only on the day the limit was breached.
Clearing 8.18.1		RPM-4313	CLEAR-7000	Enh	Issue – Technical issue - Changes for using "internal" Data Uploader module.
Clearing 8.18.1	00005113	RPM-5507	CLEAR-6933	Enh	Issue – Aging Margin Call report in native ccy does not consider Pending Cash Movements as part of its calculations of Total Equity. Fix - T+2 ccy balances are considered as Pending Cash.
Clearing 8.18.1			CLEAR-7120	Issue	Issue - ETD Aging Margin Call report - Margin Equity and IM amounts incorrect. Impact Analysis – Local impact to ETDAgedMarginCallReport.xsl.

1.7 Clearing Version 8.16.21

This release is compatible with the following module versions:

Core Calypso – Version 16.1.0.82

Data Uploader – Version 9.10.2

Exchange Feed – Version 6.13.0

ATEO LISA – Version 3.1.2

FOW – Version 2.4.9

CDML – Version 4.15.10

Component	HD/Case	RPM/APL	Issue	Type	Description
Clearing 8.16.21		APL-1277	CLEAR-7398	Enh	Issue - New API for CDML to receive the guarantee fund reports from the previous day. Impact Analysis - The API now fetches the CDML instance from the previous business day that contains previous day guarantee fund report for the adjustment of collateral required amount.
Clearing 8.16.21		APL-4371	CLEAR-7410	Enh	Issue – When processing LCH report 22a to import Corporate Actions and Interest, the clearing account must be selected based on account attribute SegregationId. Impact analysis – For the INT-CA service, the clearing account is selected based on account attribute SegregationId.

1.8　　Clearing Version 8.16.18, 8.16.19, 8.16.20

This release is compatible with the following module versions:

Core Calypso – Version 16.1.0.82

Data Uploader – Version 9.10.2

Exchange Feed – Version 6.13.0

ATEO LISA – Version 3.1.2

FOW – Version 2.4.9

CDML – Version 4.15.9

Component	HD/Case	RPM	Issue	Type	Description
Clearing 8.16.19	00038940	RPM-11180	CLEAR-7378	Enh	Issue - Add ability to set Future Expiry Closeout Settle Date per counterparty through currency attribute. Fix - New currency attributes"<counterparty>ETDCloseoutSettleDate" and "<counterparty>ClearingTransferSettleLag" to determine the settlement date of future expiry closeout trades. "<counterparty>ETDCloseoutSettleDate" - Select the date to be used for the settlement date per counterparty. "<counterparty>ClearingTransferSettleLag" - Enter a number of days lag per counteparty over the selected date as needed. If these attributes are not set, then attributes "ETDCloseoutSettleDate" and "ClearingTransferSettleLag" are used instead. They apply to all counterparties.
Clearing 8.16.20	00030413	RPM-10895	CLEAR-7385	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.

1.9 Clearing Version 8.16.17

This release is compatible with the following module versions:

Core Calypso – Version 16.1.0.82

Data Uploader – Version 9.10.2

Exchange Feed – Version 6.13.0

ATEO LISA – Version 3.1.2

FOW – Version 2.4.9

CDML – Version 4.15.3

Component	HD/Case	RPM	Issue	Type	Description
Clearing 8.16.17	00023139	RPM-9216	CLEAR-7366	Enh	Issue – AMC Ccy Exposure report – Add reporting of o/s calls in case of Excess Amount under Maintenance. Fix – Added reporting of o/s calls in case of Excess Amount under Maintenance to AMC Ccy Exposure report.
Clearing 8.16.17	00031922	RPM-10203	CLEAR-7373	Enh	Issue – Add attribute CounterPartyErrorAccount at processing org level. Fix – When the counterparty account is not available at trade capture, the account defined in CounterPartyErrorAccount is used instead.

1.10   Clearing Version 8.16.11 - 8.16.16

This release is compatible with the following module versions:

Core Calypso – Version 16.1.0.82

Data Uploader – Version 9.10.2

Exchange Feed – Version 6.13.0

ATEO LISA – Version 3.1.2

FOW – Version 2.4.9

CDML – Version 4.15.3

Component	HD/Case	RPM	Issue	Type	Description
Clearing 8.16.11	00022078		CLEAR-7255	Issue	Issue – No fail exception even though CLEARING_IM_CALC scheduled task does not complete. Impact Analysis – Local impact – Handling exceptions properly.
Clearing 8.16.11	00023831		CLEAR-7256	Issue	Issue – CLEARING_IM_CALC scheduled task fails with wrong error message.

Component	HD/Case	RPM	Issue	Type	Description
					Impact Analysis – Local impact to RiskParameterManager – Fixing error message.
Clearing 8.16.11	00026148		CLEAR-7278	Issue	Issue – Clearing Exchange Model file should set the parameter to False for 00FILTHEOIPUBLI'yy and 01FILTHEOIPUBLI'yy. Impact Analysis – Local impact to ClearingExchangeModel.csv.
Clearing 8.16.12	00027691 00028010		CLEAR-7285	Issue	Issue – IM_EXPOSURE for DKED product is saved zero in the PL Marks even though it is calculated in Margin Dashboard. Impact Analysis – Local impact to OMXInitialMarginCalculator – Calculating IM_EXPOSURE correctly.
Clearing 8.16.12			CLEAR-7292	Issue	Issue – EUREX SOD not working as expected, Margin call not generated. Impact Analysis – Local impact to EUREXDateMatcherProcessorPlugin - Fixing date comparison of EUREX SOD files.
Clearing 8.16.13	197613 00028520		CLEAR-7290	Issue	Issue – When Collateral Currency is set to [ANY], the On-boarding tool does not save the Client data. Impact Analysis – Local impact to VMCollateralContractBuilder - kipping currency NONE and ANY for the creation of exposure groups.
Clearing 8.16.13	00027639	RPM-7499	CLEAR-7297	Enh	Issue – Add support for Euronext Derivatives (MONEP) products in IM generation. Fix – Added support for "OOS" equity options in IM generation for "MFOX", "XBRD", "XEUE", "XMON" exchanges.
Clearing 8.16.13	00028613		CLEAR-7298	Issue	Issue – Error in CLEARING_IM_CALC scheduled task when there is no position. Impact Analysis – Local impact to LCHSPANInitialMarginCalculator – Chexking for empty positions.
Clearing 8.16.13			CLEAR-7299	Issue	Issue – MEFF Initial Margin - Issue in calculation with some Risk Scenarios. Impact Analysis – Local impact - Fixed the indexes from which the log prices are picked for MEFF theoretical prices file.

Component	HD/Case	RPM	Issue	Type	Description
Clearing 8.16.13	00022078 00023831		CLEAR-7301	Issue	Issue – CLEARING_IM_CALC ST completes without any error even though it could not process a large risk file. Impact Analysis – Local impact to risk file processing - Capturing OutOfMemory errors and missing data.
Clearing 8.16.13	00028236		CLEAR-7310	Issue	Issue – SIMPLE_DATA_IMPORT for Non-Flex product creating incorrect exceptions under event type EX_CLEARING_EXCEPTION. Impact Analysis – Local impact to EUREXSettlePricesPullParser – Preventing unnecessary errors.
Clearing 8.16.13			CLEAR-7317	Issue	Issue - EUREX SOD Margining Process File date issue. Impact Analysis – Local impact to EUREX SOD margin call process - Added change in namespace and support for report date one day before valuation date.
Clearing 8.16.14	00003420		CLEAR-7185	Issue	Issue – Settlement amount's direction is flipped when amending Clearing Transfer trade. Impact Analysis – Local impact to TradeClearingTransferWindow - Fixing the direction of Clearing Transfer trade while upon amendment.
Clearing 8.16.15	00017337		CLEAR-7331	Issue	Issue – Scheduled task CLEARING_SOD_MARGINCALL - File not captured due to Timezone issue. Impact Analysis – Local impact to ScheduledTaskCLEARING_SOD_MARGINCALL – Fixed business end time while getting the previous date.
Clearing 8.16.16	00031922	RPM-10203	CLEAR-7348	Enh	Issue – Add attribute CounterPartyErrorAccount at processing org level. Fix – When the counterparty account is not available at trade capture, the account defined in CounterPartyErrorAccount is used instead.
Clearing 8.16.16		RPM-9808	CLEAR-7350	Enh	Issue - LCH REPOCLEAR - Modify Clearing Statement for new the CCPs LCH REPOCLEAR SA and LCH REPOCLEAR LTD. Fix – Added support of new CCPs in Clearing Statement.

Component	HD/Case	RPM	Issue	Type	Description
Clearing 8.16.16	00033203		CLEAR-7351	Issue	Issue – CCP trade keyword considered as LegalEntity object rather than String. Impact Analysis - Changing ETD clearing to consider CCP as String rather than LegalEntity object.

1.11 Clearing Version 8.16.2 - 8.16.10

This release is compatible with the following module versions:

Core Calypso – Version 16.1.0.82

Data Uploader – Version 9.10.2

Exchange Feed – Version 6.13.0

ATEO LISA – Version 3.1.2

FOW – Version 2.4.9

CDML – Version 4.15.3

Component	HD/Case	RPM	Issue	Type	Description
Clearing 8.16.2	00018281		CLEAR-7032	Issue	Issue - CFTC Reporting and Exchange Reporting incorrect behavior on Day 2 and Day 3 - Positions dropped below breach limit should be shown only on the day the limit was breached.
Clearing 8.16.2	00018281		CLEAR-7037	Issue	Issue - CFTC Reporting and Exchange Reporting – Incorrect reporting of zero positions.
Clearing 8.16.2	00016812 00020120	RPM-6225 RPM-6283	CLEAR-7110	Enh	Issue - Support MEFF Risk File changes for IM calculation. Fix - MEFF Risk File changes have been implemented.
Clearing 8.16.3	00017340	RPM-6101	CLEAR-7083	Enh	Issue – ETD Clearing - EUREX Prisma Settlement Price should be captured from 01FILSTLCFPUBLIyyyymmdd1EUXCEODX.TXT.ZIP instead of ETD01FILTHEOIPUBLIyyyymmddEUXCOIEODX01_01.TXT.

Component	HD/Case	RPM	Issue	Type	Description
Clearing 8.16.4	00005113	RPM-5507	CLEAR-6985	Enh	Issue – Aging Margin Call report in native ccy does not consider Pending Cash Movements as part of its calculations of Total Equity. Fix - T+2 ccy balances are considered as Pending Cash.
Clearing 8.16.4			CLEAR-7117	Issue	Issue - ETD Aging Margin Call report - Margin Equity and IM amounts incorrect. Impact Analysis – Local impact to ETDAgedMarginCallReport.xsl.
Clearing 8.16.5	00020204		CLEAR-7130	Issue	Issue - Conflict in SuppressClearingXferFlow logic in ETD and OTC CT transfer flows. Impact Analysis – The domain "SuppressClearingXferFlow" is only considered for OTC Clearing Transfer trades.
Clearing 8.16.6	00020567		CLEAR-7145	Issue	Issue – CLEARING_SOD_MARGINCALL scheduled task failure due to Hibernate exception. Impact Analysis – Local impact to MarginCallTradeLoader - Added aliases for counterparty and product member of trade to access their IDs.
Clearing 8.16.6	00021279		CLEAR-7163	Issue	Issue – LCHSA IM processing is failing. Impact Analysis – Local impact to StreamingSourceParser.
Clearing 8.16.7	00021343		CLEAR-7178	Enh	Issue - IM_Exposure and Total IM requirement are not calculated for IFLL options (VariationMargined based). Fix - Variation Margin - PremiumPaymentConvention based enhancement for LCH SPAN.
Clearing 8.16.7	00016967		CLEAR-7181	Enh	Issue – Initial Margin - IDEM - System looks for incorrect risk array filenames. Fix – Added support for IDEM files in format yyyyMMdd.zip: ccg-ClassFile-yyyyMMdd.zip and ccg-RiskArray-yyyyMMdd.zip.
Clearing 8.16.8	00019146	RPM-6391	CLEAR-7220	Enh	Issue – Provide Initial Margin report for ETD Margins at child account level and parent account level. Fix – Added scheduled task CLEARING_IM_REPORTING.

Component	HD/Case	RPM	Issue	Type	Description
					The attribute Clearing Service should contain ETD.
					The attribute Collateral Accounts should contain the parent account only, and the report will be generated for the selected parent account and their associated child accounts.
					The default path to save the results is the default path is <user home>\Calypso\IMReport\yyyyMMdd.
					Please refer to the Calypso ETD Clearing Margin User Guide for complete details.
Clearing 8.16.9	00017538 00023197		CLEAR-7229	Issue	Issue – Disable IRM 2.0 Margin Files are they are not used. Impact Analysis – IRM files have been disabled in ClearingExchangeModel.csv.
Clearing 8.16.9	00024134	RPM-6783	CLEAR-7231	Enh	Issue – NOMX Margin Methodology – Add support for Product CCY instead of hard-coded currency USD. Fix – The product currency is used instead of USD for calculating the initial margin.
Clearing 8.16.10		RPM-5712	CLEAR-7250	Enh	Issue – Add support for SOD margin call processing for EUREX.
Clearing 8.16.10			CLEAR-7261	Enh	Issue – Scheduled Task CLEARING_IM_REPORTING = Method getAccounts() should be converted from private to public. Fix - Scheduled Task CLEARING_IM_REPORTING = Method getAccounts() is converted from private to public.

1.12   Clearing Version 8.16.0, 8.16.1

This release is compatible with the following module versions:

Core Calypso – Version 16.1.0.82

Data Uploader – Version 9.10.2

Exchange Feed – Version 6.13.0

ATEO LISA – Version 3.1.2

FOW – Version 2.4.9

CDML – Version 4.15.0

Component	HD/Case	RPM	Issue	Type	Description
Clearing 8.16.1	00003234	RPM-5151	CLEAR-6897	Enh	Issue – For Swap Cross Currency trades, Holiday processing does not copy CS_NPV_REV on Clearing Transfer trade from the previous business day. Fix - Support multiple NPV measures by mapping the NPV Flows in the domain "ClearingNPVFlowNames" with the respective NPV Reversal Flows. Also the domain "ClearingHolidayFlows" should contain NPV Flows that need to be copied over during a CCP holiday.
Clearing 8.16.1		RPM-4524	CLEAR-6947	Enh	Issue - Improve performance of ETD Clearing Margin Dashboard. Fix – The calculation process is now multi-threaded. The number of threads to be created for this process can be set in the domain "Clearing.ETD.MARGIN_DASHBOARD_STATEMENT.numThreads".
Clearing 8.16.1	00015060 00019406		CLEAR-6980	Issue	Issue - ETD Daily Statement: {code:suffix} does not work with workflow rule PrepareClearingStatementForSend. Impact Analysis – Local impact to PDFFormatterUtil – Removed Unnecessary Product Type Check while generating PDF statement.
Clearing 8.16.1		RPM-5225	CLEAR-6981	Enh	Issue - ETD Clearing – Add "statement format" field to Statement section in Clearing Dashboard. Fix – "statement format" has been added to Statement section.
Clearing 8.16.1			CLEAR-6983	Issue	Issue – GCM report - Physical deliverable positions should show as "DLV". Impact Analysis – Local impact.
Clearing 8.16.1	00015907		CLEAR-6984	Issue	Issue - Errors while running CLEARING_VM_CALC scheduled task. Impact Analysis – Local impact to AbstractAccountFlowAggregator – Resetting BindVariables list after loading PL positions.

Component	HD/Case	RPM	Issue	Type	Description
Clearing 8.16.1	00015037		CLEAR-6997	Enh	Issue – Error when running CLEARING_IM_CALC scheduled task on specific days. Fix – Added support for multi-threading to EUREX cache based on domain "Clearing.IM.CLEARING_IM_CALC.numThreads".
Clearing 8.16.1	00013006		CLEAR-7001	Issue	Issue - Security Custody logic conflicts with ETD logic Impact Analysis – Local impact to ETClearingTradeEnricher - Trades with Custody Book are not enriched as ETDProductTrade.
Clearing 8.16.1	00017620		CLEAR-7002	Enh	Issue - EUREX PRISMA - Add support for using multiple split TH files.
Clearing 8.16.1	00018711		CLEAR-7020	Enh	Issue - EEX PRISMA - Add support for using multiple split TH files.
Clearing 8.16.1			CLEAR-7025	Issue	Issue - NFA Fees not showing in Financial Summary section of ETD Statement. Impact analysis – Local impact to FinancialSummarySectionBuilder – Retrieving NFA fees.

1.13　　Clearing Version 8.15.4

This release is compatible with the following module versions:

Core Calypso – Version 16.1.0.80

Data Uploader – Version 9.9.2

Exchange Feed – Version 6.13.0

ATEO LISA – Version 3.1.2

FOW – Version 2.4.7

CDML – Version 4.14.0

Component	HD/Case	RPM	Issue	Type	Description
Clearing 8.15.4	00020689		CLEAR-7125	Issue	Issue – Performance issue with scheduled task CLEARING_VM_CALC. Impact Analysis – Local impact – Performance optimization.

1.14   Clearing Version 8.15.3

This release is compatible with the following module versions:

Core Calypso – Version 16.1.0.80

Data Uploader – Version 9.9.2

Exchange Feed – Version 6.13.0

ATEO LISA – Version 3.1.2

FOW – Version 2.4.7

CDML – Version 4.14.0

Component	HD/Case	RPM	Issue	Type	Description
Clearing 8.15.3	00017639 00020755		CLEAR-7069	Issue	Issue – UBS interface does not process back-dated assignment/exercise trades. Impact Analysis – Local impact – Processing back-dated trades.
Clearing 8.15.3	00018281		CLEAR-7104	Issue	Issue - CFTC Reporting and Exchange Reporting incorrect behavior on Day 2 and Day 3 - Positions dropped below breach limit should be shown only on the day the limit was breached.
Clearing 8.15.3	00018281		CLEAR-7105	Issue	Issue - CFTC Reporting and Exchange Reporting – Incorrect reporting of zero positions.
Clearing 8.15.3	00015037		CLEAR-7106	Enh	Issue – Error when running CLEARING_IM_CALC scheduled task on specific days.

Component	HD/Case	RPM	Issue	Type	Description
					Fix – Added support for multi-threading to EUREX cache based on domain "Clearing.IM.CLEARING_IM_CALC.numThreads".

1.15   Clearing Version 8.15.2

This release is compatible with the following module versions:

Core Calypso – Version 16.1.0.80

Data Uploader – Version 9.9.2

Exchange Feed – Version 6.13.0

ATEO LISA – Version 3.1.2

FOW – Version 2.4.7

CDML – Version 4.14.0

Component	HD/Case	RPM	Issue	Type	Description
Clearing 8.15.2	00013006		CLEAR-7090	Enh	Issue - Security Custody logic conflicts with ETD Clearing logic. Fix – Added domain value DisableETDClearingTradeEnricher to domain "ProcessingConfig". Default is false. When true, the ETD trade enricher is disabled. This applies to clients who have installed the Clearing Member module and who are using Security Custody.

1.16   Clearing Version 8.15.1

This release is compatible with the following module versions:

Core Calypso – Version 16.1.0.80

Data Uploader – Version 9.9.2

Exchange Feed – Version 6.13.0

ATEO LISA – Version 3.1.2

FOW – Version 2.4.7

CDML – Version 4.14.0

Component	HD/Case	RPM	Issue	Type	Description
Clearing 8.15.1	00015060 00019406		CLEAR-7022	Issue	Issue - ETD Daily Statement: {code:suffix} does not work with workflow rule PrepareClearingStatementForSend. Impact Analysis – Local impact to PDFFormatterUtil – Removed Unnecessary Product Type Check while generating PDF statement.

1.17 Clearing Version 8.15.0

This release is compatible with the following module versions:

Core Calypso – Version 16.1.0.80

Data Uploader – Version 9.9.2

Exchange Feed – Version 6.13.0

ATEO LISA – Version 3.1.2

FOW – Version 2.4.7

CDML – Version 4.14.0

Component	HD/Case	RPM	Issue	Type	Description
Clearing 8.15.0	00007211	RPM-4692	CLEAR-6888	Enh	Issue – ETD Clearing Statement content needs to be sorted by Expiry date and then by Trade date. Fix – The following sections are now sorted by Expiry data then Trade date: TRADE CONFIRMATION

Component	HD/Case	RPM	Issue	Type	Description
					PURCHASE AND SALES
					LIFECYCLE ACTIVITY
					OPEN POSITIONS
Clearing 8.15.0		RPM-5227	CLEAR-6891	Enh	Issue – Add support for LCH Repoclear.
					Fix – Please refer to the Calypso Clearing Member Setup Guide for details.
Clearing 8.15.0		RPM-1647	CLEAR-6937	Enh	Issue – Add Gross Customer Margin reports.
					Fix –The scheduled task CLEARING_ETD_REG_REPORTING has been added to produce the following reports sent by clearing firms to clearing houses:
					GCM (Gross Customer Margin) report – It covers ICE Clear Canada, ICE Clear Europe Energy, ICE Clear US and ICE Clear Singapore
					CGM (Customer Gross Margining) report – It covers CME US and CCE (CME Clearing Europe)
					Please refer to the Calypso ETD Clearing Setup Guide for details.
Clearing 8.15.0		RPM-5314	CLEAR-6945	Enh	Issue – Security - Upgrade hibernate library to version 5.4.29.Final.
Clearing 8.15.0	00015551		CLEAR-6955	Issue	Issue - Closing price is divided by 100 in the ETD Clearing statement.
Clearing 8.15.0	00016057		CLEAR-6963	Issue	Issue – ETD Statement - Counterparty Statement has blank "Purchase & Sales offset" section.
					Impact Analysis – Local impact to PurchasesAndSalesSectionBuilder – Added counterparty accounts.

1.18   Clearing Version 8.14.0

This release is compatible with the following module versions:

Core Calypso – Version 16.1.0.77

Data Uploader – Version 9.8.0

Nasdaq Calypso
Clearing Release Notes

Exchange Feed – Version 6.12.0

ATEO LISA – Version 3.1.1

FOW – Version 2.4.6

CDML – Version 4.13.1

Important Notes

Existing ETD Clearing client onboarding templates need to be re-saved – See issue CLEAR-6854 below for details.

Component	HD/Case	RPM	Issue	Type	Description
Clearing 8.14.0	00005113	RPM-4145	CLEAR-6834	Enh	Issue – Display Aged Margin Call in Underlying Currency Exposure instead of USD.
Clearing 8.14.0			CLEAR-6854	Issue	Issue - ETD Clearing – Financial Summary does not display any value for newly onboarded client. Fix – Existing ETD Clearing client onboarding templates need to be re-saved in order for the fix to take effect.
Clearing 8.14.0		RPM-5133	CLEAR-6877	Enh	Issue – Security - Upgrade com.thoughtworks.xstream:xstream library to version 1.4.16.
Clearing 8.14.0		RPM-5127	CLEAR-6879	Enh	Issue – Security – Upgrade batik library to version 1.14 and FOP library to version 2.6.
Clearing 8.14.0	00014084		CLEAR-6881	Issue	Issue - MarginCall attribute not populated on clearing transfers as the CCP_REFERENCE in the CCP facing VM MC contract is not matched against Clearing Cash Account.
Clearing 8.14.0		RPM-4973	CLEAR-6889	Enh	Issue – ETD Clearing – Client Onboarding Tool should allow selecting the processing org.
Clearing 8.14.0			CLEAR-6896	Issue	ETD Clearing – Client Onboarding Tool - Change of Clearing Book in Client Information Panel fails to propagate value to VM/IM Contracts.
Clearing 8.14.0	00010727		CLEAR-6902	Issue	Issue - CDML translates EOD file with wrong report date.

Component	HD/Case	RPM	Issue	Type	Description
Clearing 8.14.0			CLEAR-6905	Issue	Issue – ETD Clearing - Client Onboarding Tool – Book should be uploaded from CSV file.

1.19   Clearing Version 8.13.0, 8.13.1

This release is compatible with the following module versions:

Core Calypso – Version 16.1.0.75

Collateral – Version 5.6.0

Data Uploader – Version 9.7.2

Exchange Feed – Version 6.12.0

ATEO LISA – Version 3.1.0

FOW – Version 2.4.6

CDML – Version 4.12.0

Component	HD/Case	Issue	Type	Description
Clearing 8.13.1		CLEAR-6887 CLEAR-6845	Issue	Issue – ETD Onboarding tool – Add backward compatibility for ETD Client onboarding templates. Fix – The upgrade script updates the template mode of existing client templates from "ETD" to "ETD_Client".
Clearing 8.13.1		CLEAR-6821	Enh	Issue – Add new cashflows in Clearing Statement for NDF. Fix - New cashflows in Clearing Statement: CS NDF SETTLEMENT PAID CS NDF SETTLEMENT RECEIVED Measures added in measuresforAdjustment: TIME_TO_EXPIRY_ADJ

Component	HD/Case	Issue	Type	Description
				SOVEREIGN_RISK_FLOOR
				NDF SETTLEMENT PAID
				NDF SETTLEMENT RECEIVED
				CS NDF SETTLEMENT PAID
				CS NDF SETTLEMENT RECEIVED
Clearing 8.13.1		CLEAR-6828	Enh	Issue - New cashflows to be added for FX option Clearing at LCH. Fix - CS_BUY_AMOUNT and CS_SELL_AMOUNT added to 'FX Settlement' Tag in Default / Condensed ISA / VMTS statement. CS_PREMIUM_AMOUNT added to 'Upfront Fees' Tag in Default / Condensed ISA / VMTS statement. CS_PREMIUM_PAI added to PAI.
Clearing 8.13.1		CLEAR-6842	Enh	Issue – New values to be added to domain measuresforAdjustment: Fix – The following values have been added: TERMINATION_FEE_CLEARER_CHANGE, UPFRONT_FEE_CLEARER_CHANGE.

1.20   Clearing Version 8.12.0, 8.12.1

This release is compatible with the following module versions:

Core Calypso – Version 16.1.0.72

Collateral – Version 5.6.0

Data Uploader – Version 9.6.2

Exchange Feed – Version 6.12.0

ATEO LISA – Version 3.0.6

FOW – Version 2.4.6

CDML – Version 4.11.0

Component	HD/Case	Issue	Type	Description
Clearing 8.12.0		CLEAR-6395	Issue	Issue – ETD Onboarding tool – Eligible currencies are missing for margin call contracts.
Clearing 8.12.0		CLEAR-6787	Enh	Issue – ETD Onboarding Tool – Add ability to onboard counterparties. Fix – Added counterparty onboarding. Please refer to the Calypso ETD Clearing Setup Guide for details.
Clearing 8.12.1		CLEAR-6825	Issue	Issue - Clearing Transfer trade not getting uploaded via DTUP due to incorrect validation of CCP keyword.

1.21   Clearing Version 8.11.0, 8.11.1

This release is compatible with the following module versions:

Core Calypso – Version 16.1.0.70

Collateral – Version 5.5.0

Data Uploader – Version 9.5.3

Exchange Feed – Version 6.12.0

ATEO LISA – Version 3.0.6

FOW – Version 2.4.6

CDML – Version 4.11.0

Component	HD/Case	Issue	Type	Description
Clearing 8.11.0		CLEAR-6740	Enh	Issue – Support FX NDF in scheduled task CLEARING_HOLIDAY_PROCESSING.
Clearing 8.11.0	00010375	CLEAR-6763	Issue	Issue – Error when opening SIMPLE_DATA_IMPORT scheduled task.
Clearing 8.11.0		CLEAR-6774	Enh	Issue – Upgrade the following libraries: hibernate-core, hibernate-entitymanager to version 5.4.21.Final

Component	HD/Case	Issue	Type	Description
				hibernate-commons-annotations.jar to version 5.1.0.Final
				hibernate-validator to version 6.1.5.Final
Clearing 8.11.1		CLEAR-6790	Issue	Issue - Clearing Dashboard is not getting refreshed with FOW products.
Clearing 8.11.1	00008063	CLEAR-6780	Issue	Issue - House accounts are not displayed on the Margin Dashboard.

1.22   Clearing Version 8.10.6

Clearing release 8.10.6 is compatible with the following module versions:

Core Calypso – Version 16.1.0.66

Collateral – Version 5.4.0

Data Uploader – Version 9.4.7

Exchange Feed – Version 6.11.0

ATEO LISA – Version 3.0.5

FOW – Version 2.4.6

CDML – Version 4.10.0

Component	HD/Case	Issue	Type	Description
Clearing 8.10.6	00017639	CLEAR-7053	Issue	Issue – UBS interface does not process back-dated assignment/exercise trades.
				Impact Analysis – Local impact – Processing back-dated trades.

1.23   Clearing Version 8.10.1 – 8.10.5

Clearing release 8.10.5 is compatible with the following module versions:

Core Calypso – Version 16.1.0.66

Collateral – Version 5.4.0

Data Uploader – Version 9.4.7

Exchange Feed – Version 6.11.0

ATEO LISA – Version 3.0.5

FOW – Version 2.4.6

CDML – Version 4.10.0

Component	HD/Case	Issue	Type	Description
Clearing 8.10.5		CLEAR-6678	Enh	Issue – Support FX NDF in scheduled task CLEARING_HOLIDAY_PROCESSING.
Clearing 8.10.5	00008063	CLEAR-6781	Issue	Issue - House accounts are not displayed on the Margin Dashboard.
Clearing 8.10.5	00010375 00012028	CLEAR-6764	Issue	Issue – Error when opening SIMPLE_DATA_IMPORT scheduled task.
Clearing 8.10.5	00015551	CLEAR-6959	Issue	Issue - Closing price is divided by 100 in the ETD Clearing statement.
Clearing 8.10.5	00014084	CLEAR-6882	Issue	Issue - MarginCall attribute not populated on clearing transfers as the CCP_REFERENCE in the CCP facing VM MC contract is not matched against Clearing Cash Account.
Clearing 8.10.5	00018281	CLEAR-7030	Issue	Issue - CFTC Reporting and Exchange Reporting incorrect behavior on Day 2 and Day 3 - Positions dropped below breach limit should be shown only on the day the limit was breached.
Clearing 8.10.5	00018281	CLEAR-7035	Issue	Issue - CFTC Reporting and Exchange Reporting – Incorrect reporting of zero positions.
Clearing 8.10.5	00015037	CLEAR-7044	Enh	Issue – Error when running CLEARING_IM_CALC scheduled task on specific days. Fix – Added support for multi-threading to EUREX cache based on domain "Clearing.IM.CLEARING_IM_CALC.numThreads".

1.24 Clearing Version 8.10.0

Clearing release 8.10.0 is compatible with the following module versions:

Core Calypso – Version 16.1.0.66

Collateral – Version 5.4.0

Data Uploader – Version 9.4.7

Exchange Feed – Version 6.11.0

ATEO LISA – Version 3.0.5

FOW – Version 2.4.6

CDML – Version 4.10.0

Component	HD/Case	Issue	Type	Description
Clearing 8.10.0		CLEAR-6465	Issue	Issue – OTC Clearing Transfer Trade not getting generated via DTUP.
Clearing 8.10.0		CLEAR-6679	Issue	Issue – ETD Onboarding - Exposure groups are not getting generated for Single currency scenario.
Clearing 8.10.0	00001545	CLEAR-6688	Issue	Issue - Restore the class IgnoreProductsForTransferEventFilter.
Clearing 8.10.0		CLEAR-6699	Issue	Issue – ETD Onboarding - Adhoc details should not be enabled for ETD client.
Clearing 8.10.0		CLEAR-6717	Enh	Issue – Add PL marks for LCH FX Options. Fix – The following PL marks have been added: Domain "measuresForAdjustment" - CS_BUY_AMOUNT, CS_SELL_AMOUNT, CS_PREMIUM_AMOUNT, CS_PREMIUM_MTM, CS_PREMIUM_MTM_REV, CS_PREMIUM_VM, CS_PREMIUM_PAI, GAMMA, VEGA, VANNA, VOLGA, BUY_AMOUNT, SELL_AMOUNT, PREMIUM_AMOUNT, SETTLEMENT_MANAGEMENT_MARGIN, PREMIUM_MTM, PREMIUM_MTM_REV, PREMIUM_VM, PREMIUM_PAI Domain "ClearingNPVFlowNames" - CS_PREMIUM_MTM, CS_PREMIUM_MTM_REV, PREMIUM_MTM, PREMIUM_MTM_REV Domain "MTMFlows" - CS_PREMIUM_MTM

Component	HD/Case	Issue	Type	Description
Clearing 8.10.0		CLEAR-6730	Enh	Issue - ICEMAPS - Take expiry date and last delivery date into consideration for positions in delivery.
Clearing 8.10.0		CLEAR-6734	Issue	Issue - Clearing Transfer trades with 0 principal should not be created.
Clearing 8.10.0	176182	CLEAR-6739	Enh	Issue – Add support for Guarantee Fund Management between FCM and CCP. Fix – Please refer to the Calypso Clearing Member Setup Guide for details.

1.25   Clearing Version 8.9.1

Clearing release 8.9.1 is compatible with the following module versions:

Core Calypso – Version 16.1.0.65

Collateral – Version 5.3.2

Data Uploader – Version 9.3.4

Exchange Feed – Version 6.10.0

ATEO LISA – Version 3.0.5

FOW – Version 2.4.4

CDML – Version 4.9.2

Component	HD/Case	Issue	Type	Description
Clearing 8.9.1		CLEAR-6566	Enh	Issue – Scheduled task CLEARING_ETD_CFTC_REPORTING - Introduce New Attribute to store the output files in external or local path. Fix – Added attribute Report Folder to specify the folder to save the reports.
Clearing 8.9.1	194596 00006583	CLEAR-6569	Issue	Issue - FX haircut should be displayed in the statement even for excess IM balances.
Clearing 8.9.1	00003411	CLEAR-6581	Issue	Issue - SOD margin calls are not created.

Component	HD/Case	Issue	Type	Description
Clearing 8.9.1		CLEAR-6593	Issue	Issue – Error when running scheduled task CLEARING_IM_CALC.
Clearing 8.9.1		CLEAR-6607	Issue	Issue – Unnecessary Collateral Exposure trades are generated when exposure groups are set for Initial Margin.
Clearing 8.9.1	00006320	CLEAR-6611	Issue	Issue – Scheduled task CLEARING_RISK_ SERVICE fails if CCPClearedDate is not defined in DD/MM/YYYY format.
Clearing 8.9.1	00004068	CLEAR-6620	Issue	Issue - Aged Margin Call Report incorrect on T+6 with combination of full allocation, no allocation and partial allocation.
Clearing 8.9.1		CLEAR-6626	Enh	Issue – Add mirror trades function for FX Options and Asset Swaps.
Clearing 8.9.1		CLEAR-6628	Enh	Issue – Add regulatory codes to the ETD Client Onboarding tool.
Clearing 8.9.1		CLEAR-6696	Enh	Issue – Add support for LCH FX Options EOD processing.
Clearing 8.9.1	00002856	CLEAR-6696	Issue	Issue - The amount shown for "Pending to CM" row in PDF is different from row in HTML.
Clearing 8.9.1	00001253	CLEAR-6639	Enh	Issue – Add attribute to the scheduled task CLEARING_IM_CALC to specify the path to save the output files. Fix – Added attribute "IM results output path." To specify the folder to save the reports.

1.26   Clearing Version 8.8.1

Clearing release 8.8.0 is compatible with the following module versions:

Core Calypso – Version 16.1.0.62

Collateral – Version 5.2.3

Data Uploader – Version 9.2.3

Exchange Feed – Version 6.9.0

ATEO LISA – Version 3.0.4

FOW – Version 2.4.3

CDML – Version 4.9.1

Component	HD/Case	Issue	Type	Description
Clearing 8.8.1	195522	CLEAR-6444	Issue	Issue – ETD Statement - Future32/64 Market Quote is divided by 100 if trade price is average price, in Open Position section.
Clearing 8.8.1	191345 172401	CLEAR-6448	Enh	Issue – Add Aged Margin Call report for ETD Clearing. Fix – The Aged Margin Call report has been added to the scheduled task CLEARING_CFTC_REPORTING. Please refer to the ETD Clearing Setup Guide for details.
Clearing 8.8.1		CLEAR-6477	Enh	Issue – Add support for PL Mark CASH_DELIVERY for CS_CASH_DELIVERY cashflow. Fix – The PL Mark CASH_DELIVERY has been added to the domain "measuresForAdjustment".
Clearing 8.8.1	194506	CLEAR-6484	Issue	Issue - Clearing Transfer should not be created when the flows are 0.
Clearing 8.8.1		CLEAR-6502	Enh	Issue – Allow generating ETD Client Statement based on Regulatory Code. Fix – The ETD Client Statement can be generated by Regulatory Code (Secured/Regulated), based on the Clearing Account attribute VMIMByRegCode=YES and the Margin Call attribute "RegCode" (in Additional Info). You need to use one of the following templates: PDF Template: CalypsoCondensedRegCodeETDStatementPDF.xsl HTML Template: CalypsoCondensedRegCodeETDStatementHTML.xsl This requires the configuration of inventory positions by RegCode: - Add RegCode to the domain "InventoryAggregations" - Add CLIENT-ACTUAL-AVAILABLE(FROZEN) to the domain "InventoryPositionsRegCode" - Create a netting type with the keys IsAggregation and RegCode

Component	HD/Case	Issue	Type	Description
				The Aggregation Type RegCode can then be selected in the Inventory Position report.
				Please refer to the Calypso ETD Clearing Setup Guide for details.
Clearing 8.8.1	00003406	CLEAR-6506	Issue	Issue - Rep 305c - ITD CT trades are created with incorrect settlement date and settlement type.
Clearing 8.8.1	00002126	CLEAR-6517	Issue	Issue - Sign of Clearing Transfer Principal amount is incorrect in the Trade Browser.
Clearing 8.8.1	00003546	CLEAR-6522	Issue	Issue - While processing the EOD files Rep0091xce or Rep16c, the Clearing Transfer trades are not linked to a Margin Call Contract.

1.27   Clearing Version 8.7.2

Clearing release 8.7.2 is compatible with the following module versions:

Core Calypso – Version 16.1.0.55

Collateral – Version 5.2.2

Data Uploader – Version 9.0.2

Exchange Feed – Version 6.8.0

ATEO LISA – Version 3.0.3

FOW – Version 2.4.3

CDML – Version 4.8.0

Component	HelpDesk	Issue	Type	Description
Clearing 8.7.2	151741 198413	CLEAR-5120	Enh	Issue – Add IM based fee for End User Clearing. Fix – It is now possible to compute IM based fee for IM Margin Call Contracts facing an FCM using the CLEARING_BILLING scheduled task. Please refer to the Calypso End User Clearing User Guide for setup details.

Component	HelpDesk	Issue	Type	Description
Clearing 8.7.2	193335	CLEAR-6151	Issue	Issue – Incorrect field ocrVTThresholdBreached="true" in CFTC OCR 102B report.
Clearing 8.7.2	194353	CLEAR-6158	Issue	Issue - ETD Statement - Incorrect trade price in Purchase/Sales section for Future32/64 quote type.
Clearing 8.7.2	191691	CLEAR-6164	Issue	Issue – InterCommodity Spread Credit is not being calculated for CME SPAN.
Clearing 8.7.2	194634	CLEAR-6167	Issue	Issue - NumberFormatException while generating PDF ETD client statements.
Clearing 8.7.2	179644	CLEAR-6170	Issue	Issue – Scheduled task CLEARING_HOLIDAY_PROCESSING should not copy PAI PL marks.
Clearing 8.7.2		CLEAR-6177	Issue	Issue - Scheduled task CLEARING_HOLIDAY_PROCESSING fails when generating Clearing Transfer trade.
Clearing 8.7.2		CLEAR-6180 CLEAR-6241	Enh	Issue - ETD Statement – Add support for parent/child account structures. Please refer to the Calypso ETD Clearing Setup Guide for details.
Clearing 8.7.2		CLEAR-6201	Enh	Issue – Upgrade the following libraries: commons-beanutils:commons-beanutils to version 1.9.4 snakeyaml to version 1.26 org.quartz-scheduler:quartz to version 2.3.2
Clearing 8.7.2		CLEAR-6207	Issue	Issue - Brokerage Fee not capturing in ETD Clearing Statement.
Clearing 8.7.2		CLEAR-6209	Enh	Issue – Add ETD Financial Summary in Tabular Format. Please refer to the Calypso ETD Clearing Setup Guide for details.
Clearing 8.7.2	194353	CLEAR-6214	Issue	Issue - ETD Statement - Incorrect trade price in Purchase/Sales section for Future32/64 quote type.
Clearing 8.7.2	190044	CLEAR-6230	Issue	Issue - Message template exceptions in data server log when running ETD CFTC report.
Clearing 8.7.2		CLEAR-6238	Enh	Issue - Show Variation Margin on ETD Clearing Statement.

Component	HelpDesk	Issue	Type	Description
Clearing 8.7.2		CLEAR-6244	Issue	Issue - ETD Account Statement - Margin Excess should show IM and MM in abs value.
Clearing 8.7.2	193840	CLEAR-6251	Issue	Issue - Task Summary does not display trade attributes for Message Workflow.
Clearing 8.7.2	193923	CLEAR-6257	Issue	Issue - CLEARING_INTRADAY_MARGIN does not download files to create MC trades from Rep33a report.
Clearing 8.7.2		CLEAR-6264	Issue	Issue - ETD Tabular Statements are not saved in "Messages" folder.
Clearing 8.7.2	185066	CLEAR-6266	Enh	Issue – The call to pick up the path from "Clearing-data-manager.yml" is made from the Navigator. It should be made at the application server level. Fix - The FOW zip file is now searched as follows: Try to reach the destination through a remote call (from the application server). If found, return the file. If not found, search the same path in the local system. If not found, download from the remote location specified in the yml file.
Clearing 8.7.2		CLEAR-6278	Enh	Issue – Add xmlbeans library version 2.4.0.
Clearing 8.7.2	194518	CLEAR-6286	Issue	Issue - Scheduled task CLEARING_VM_CALC fails when Use Liquidation = true.
Clearing 8.7.2	194598	CLEAR-6293	Issue	Issue - CondensedAccountClearingStatement: PDF row colors not consistent with HTML (cannot see totals clearly).
Clearing 8.7.2		CLEAR-6302	Enh	Issue - OTC Clearing Client Statement should show IM broken down by CCP and Product.
Clearing 8.7.2		CLEAR-6313	Issue	Issue – Description in ClearingSchemaData.xml should be the same as in SchemaData.xml.
Clearing 8.7.2	196678	CLEAR-6326	Issue	Issue - Incorrect timestamp in reports generated by scheduled task CLEARING_ETD_CFTC_REPORTING.
Clearing 8.7.2		CLEAR-6343	Enh	Issue – Add monthly ETD Statement.

Component	HelpDesk	Issue	Type	Description
				Fix – A monthly ETD Statement has been added. Please refer to the ETD Clearing Setup Guide for details.
Clearing 8.7.2		CLEAR-6349	Enh	Issue – A the following tags to the scheduled task CLEARING_STATEMENT: New Trades for FX Open Trades for FX Terminated Trades for FX Matured Trades for FX
Clearing 8.7.2		CLEAR-6352	Enh	Issue – Add the FX clearing service (domain mccAdditionalField.PRODUCT_TYPE).
Clearing 8.7.2		CLEAR-6398 CLEAR-6400 CLEAR-6403	Enh	Issue - Create mirror handlers for FX Forward, FX Swap and FX Spot products (Clearing service FX).
Clearing 8.7.2		CLEAR-6407	Enh	Issue - Support FX products in Holiday processing.
Clearing 8.7.2		CLEAR-6409	Enh	Issue – Support new cashflows for Eurex FX changes. Fix – The following cashflow types have been added: CS_CASH_PAYMENT, CS_CASH_RECEIVED, CS_COUPON_PAYLEG, CS_COUPON_RECLEG.
Clearing 8.7.2		CLEAR-6440	Enh	Issue – Upgrade library joda-time to version 2.9.9.
Clearing 8.7.2		CLEAR-6441	Enh	Issue – Upgrade library commons-io to version 2.6.
Clearing 8.7.2		CLEAR-6442	Enh	Issue – Upgrade library httpClient to version 4.5.9.

1.28   Clearing 8.6.10, 8.6.11, 8.6.12

Clearing release 8.6.12 is compatible with the following module versions:

Core Calypso – Version 16.1.0.53

Collateral – Version 5.2.1

Data Uploader – Version 8.6.3

Exchange Feed – Version 6.7.1

ATEO LISA – Version 3.0.3

FOW – Version 2.4.2

CDML – Version 4.7.0

Component	HelpDesk	Issue	Type	Description
Clearing 8.6.12	194506	CLEAR-6483	Issue	Issue - Clearing Transfer should not be created when the flows are 0.
Clearing 8.6.12	00004068	CLEAR-6494	Issue	Issue - Aged Margin Call Report incorrect on T+6 with combination of full allocation, no allocation and partial allocation.
Clearing 8.6.12	00003406	CLEAR-6509	Issue	Issue - Rep 305c - ITD CT trades are created with incorrect settlement date and settlement type.
Clearing 8.6.12	00003411	CLEAR-6512	Issue	Issue - SOD margin calls are not created.
Clearing 8.6.12	00003546	CLEAR-6524	Issue	Issue - While processing the EOD files Rep0091xce or Rep16c, the Clearing Transfer trades are not linked to a Margin Call Contract.
Clearing 8.6.12	00004068	CLEAR-6619	Issue	Issue - Aged Margin Call Report incorrect on T+6 with combination of full allocation, no allocation and partial allocation.
Clearing 8.6.12	00001545	CLEAR-6735	Issue	Issue - Restore the class IgnoreProductsForTransferEventFilter.

1.29   Clearing Version 8.6.9

Clearing release 8.6.9 is compatible with the following module versions:

Core Calypso – Version 16.1.0.53

Collateral – Version 5.2.1

Data Uploader – Version 8.6.3

Exchange Feed – Version 6.7.1

ATEO LISA – Version 3.0.3

FOW – Version 2.4.2

CDML – Version 4.7.0

Component	HelpDesk	Issue	Type	Description
Clearing 8.6.9	191345 172401	CLEAR-6340 CLEAR-6272	Enh	Issue – Add Aged Margin Call report for ETD Clearing. Fix – The Aged Margin Call report has been added to the scheduled task CLEARING_CFTC_REPORTING. Please refer to the ETD Clearing Setup Guide for details.
Clearing 8.6.9	196678	CLEAR-6327	Issue	Issue - Incorrect timestamp in reports generated by scheduled task CLEARING_ETD_CFTC_REPORTING.
Clearing 8.6.9		CLEAR-6344	Enh	Issue – Add monthly ETD Statement. Fix – A monthly ETD Statement has been added. Please refer to the ETD Clearing Setup Guide for details.
Clearing 8.6.9		CLEAR-6191	Enh	Issue – Add the following sections to the statement generated by scheduled task CLEARING_STATEMENT: New Trades for FX Open Trades for FX Terminated Trades for FX Matured Trades for FX
Clearing 8.6.9	198251	CLEAR-6383	Issue	Issue – Confirm that the following tickets have been fixed in this release: 187521, 163425, 182700, 189667, 190087, 190698, 184852, 190966. Fix – You can find details about these tickets below.
Clearing 8.6.9		CLEAR-6385	Issue	Issue – Scheduled task CLEARING_INTRADAY_MARGIN does not download files to create MC trades from Rep33a report.

1.30 Clearing Versions 8.6.7, 8.6.8

Clearing release 8.6.8 is compatible with the following module versions:

Core Calypso – Version 16.1.0.50

Collateral – Version 5.2.0

Data Uploader – Version 8.5.3

Exchange Feed – Version 6.6.0

ATEO LISA – Version 3.0.3

FOW – Version 2.4.2

CDML – Version 4.6.0

Component	HelpDesk	Issue	Type	Description
Clearing 8.6.8	194518	CLEAR-6287	Issue	Issue - Scheduled task CLEARING_VM_CALC fails when Use Liquidation = true.
Clearing 8.6.8		CLEAR-6303	Enh	Issue - OTC Clearing Client Statement should show IM broken down by CCP and Product.
Clearing 8.6.8		CLEAR-6314	Issue	Issue – Description in ClearingSchemaData.xml should be the same as in SchemaData.xml.
Clearing 8.6.8		CLEAR-6324	Issue	Issue – Exception hidden in ClearingETDDataSQL needs to be logged properly.
Clearing 8.6.8		CLEAR-6359	Issue	Issue – Downgrade the Drools library to version 5.5.0.
Clearing 8.6.8	193381	CLEAR-6364	Issue	Issue - Gross Hedge margin is taken from Initial Margin but should be taken from Maintenance margin.

1.31 Clearing Versions 8.6.5, 8.6.6

Clearing release 8.6.6 is compatible with the following module versions:

Core Calypso – Version 16.1.0.46

Collateral – Version 5.1.0

Data Uploader – Version 8.4.3

Exchange Feed – Version 6.5.0

ATEO LISA – Version 3.0.2

FOW – Version 2.4.2

CDML – Version 4.5.0

Component	HelpDesk	Issue	Type	Description
Clearing 8.6.6	193335	CLEAR-6152	Issue	Issue - Incorrect field ocrVTThresholdBreached="true" in CFTC OCR 102B report. Fix - Field ocrVTThresholdBreached has been removed.
Clearing 8.6.6	191691	CLEAR-6163	Issue	Issue – Inter Commodity Spread Credit is not calculated for CME SPAN.
Clearing 8.6.6	190044	CLEAR-6230	Issue	Issue - Message template exceptions in data server log when running ETD CFTC report.
Clearing 8.6.6		CLEAR-6239	Enh	Issue - Show Variation Margin on ETD Clearing Statement.
Clearing 8.6.6			Enh	Issue – Add ability to generate Tabular Statement for Child Accounts. Fix – Added attribute IS_CHILDSTATEMENT_REQUIRED to scheduled task ETD_TABULAR_ACCOUNT_STATEMENT. Default is false. When true, the Child Statements are generated.
Clearing 8.6.6		CLEAR-6245	Issue	Issue - ETD Account Statement - Margin Excess should show IM and MM in abs value.
Clearing 8.6.6	193840	CLEAR-6252	Issue	Issue - Task Summary does not display trade attributes for Message Workflow.
Clearing 8.6.6		CLEAR-6263	Enh	Issue – Upgrade the following libraries: commons-beanutils:commons-beanutils to version 1.9.4 snakeyaml to version 1.26 org.quartz-scheduler:quartz to version 2.3.2

Component	HelpDesk	Issue	Type	Description
Clearing 8.6.6	185066	CLEAR-6267	Enh	Issue – The call to pick up the path from "Clearing-data-manager.yml" is made from the Navigator. It should be made at the application server level. Fix - The FOW zip file is now searched as follows: Try to reach the destination through a remote call (from the application server). If found, return the file. If not found, search the same path in the local system. If not found, download from the remote location specified in the yml file.
Clearing 8.6.6		CLEAR-6279	Enh	Issue – Add xmlbeans library version 2.4.0.
Clearing 8.6.6		CLEAR-6265	Issue	Issue - ETD Tabular Statements are not saved in "Messages" folder.
Clearing 8.6.6	194598	CLEAR-6295	Issue	Issue - CondensedAccountClearingStatement: PDF row colors not consistent with HTML (cannot see totals clearly).

1.32   Clearing Version 8.6.4

Clearing release 8.6.4 is compatible with the following module versions:

Core Calypso – Version 16.1.0.43

Collateral – Version 5.0.5

Data Uploader – Version 8.3.1

Exchange Feed – Version 6.5.0

ATEO LISA – Version 3.0.2

FOW – Version 2.4.2

CDML – Version 4.4.0

Component	HelpDesk	Issue	Type	Description
Clearing 8.6.4	194353	CLEAR-6159 CLEAR-6215	Issue	Issue - ETD Statement - Incorrect trade price in Purchase/Sales section for Future32/64 quote type.
Clearing 8.6.4	194634	CLEAR-6168	Issue	Issue - NumberFormatException while generating PDF ETD client statements.
Clearing 8.6.4		CLEAR-6171	Issue	Issue – Scheduled task CLEARING_HOLIDAY_PROCESSING should not copy PAI PL marks.
Clearing 8.6.4		CLEAR-6178	Issue	Issue - Scheduled task CLEARING_HOLIDAY_PROCESSING fails when generating Clearing Transfer trade.
Clearing 8.6.4		CLEAR-6179	Enh	Issue - ETD Statement – Add support for parent/child account structures. Please refer to the Calypso ETD Clearing Setup Guide for details.
Clearing 8.6.4		CLEAR-6208	Issue	Issue - Brokerage Fee not capturing in ETD Clearing Statement.
Clearing 8.6.4		CLEAR-6210	Enh	Issue – Add ETD Financial Summary in Tabular Format. Please refer to the Calypso ETD Clearing Setup Guide for details.

1.33   Clearing Version 8.6.2

Clearing release 8.6.2 is compatible with the following module versions:

Core Calypso – Version 16.1.0.39

Collateral – Version 5.0.3

Data Uploader – Version 8.2.2

Exchange Feed – Version 6.4.1

ATEO LISA – Version 3.0.2

FOW – Version 2.4.2

CDML – Version 4.3.0

Issue	HelpDesk	Type	Description
CLEAR-4824	163425 182700	Issue	Issue - CLEARING_PROCESS_CDML fails when the EoD reports are empty/blank.
CLEAR-5960	170724	Issue	Issue – Scheduled task CLEARING_INTRADAY_MARGIN fails when multiple scheduled tasks are run simultaneously.
CLEAR-5962	184852	Enh	Issue - PO and Product should be considered in Clearing Account. Fix - The trade keyword "RelatedProductType" has been added to the FpML module for all CCPs and can have the following values: IRD, NDF, CDX, EQD. It can be matched to the account attribute Product_Account_Reference.
CLEAR-5973	184510	Issue	Issue - Clearing Margin Call Contract are not linked on XferAttribute.MarginCall for Simple Transfer Trades with Transfer Type CCP_FEE.
CLEAR-5975	187521	Issue	Issue – ISA Statement: Summary section shows wrong aggregated IM. It should take into account MTA and/or Excess Cash and/or FX haircut.
CLEAR-6000	163425 182700	Issue	Issue - CLEARING_PROCESS_CDML fails when the EoD reports are empty/blank.
CLEAR-6008	188514	Enh	Issue – Update ETD clearing statement for average price changes.
CLEAR-6013	187598	Enh	Issue – Add support for SCM_ACCOUNT_REF in Additional-Info details of MCC. Fix - The position account id on CCP facing contract is stored in additional attribute: SCM_ACCOUNT_REF. 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.
CLEAR-6019	189667	Issue	Issue - NYMEX Trades coming from Ateo are failing as Calypso does not pick up the right LE from ClearingExchangeModel.csv as middlewareExchangeCode is set to NYMX instead of NYMEX.
CLEAR-6023	189613	Enh	Issue – PO attribute "CFTCID" is used for Both "CFTC" and Exchange reporting. Exchange reporting should use a different attribute.

Issue	HelpDesk	Type	Description
			Fix – For Exchange reporting, you need to define the PO attributes <Exchange legal entity>ETDFirmId.
			Examples:
			CME - PO attribute CMEETDFirmId
			CBOT - PO attribute CBOTETDFirmId
			NYMEX - PO attribute NYMEXETDFirmId
CLEAR-6028 CLEAR-6068	190698	Enh	Issue - Mirror Handler to Consider SentTo trade keyword to search Processing Org and corresponding clearing accounts.
			Fix - When multiple accounts are created, one for each CCP (PO), but they have the same Position Account ID, the SentTo tag is compared to the PO attribute BICCODE and the system matches the account with the corresponding PO in addition to the Position Account ID (Account External Name).
CLEAR-6035	190087	Issue	Issue - Query generated when loading Trade Filter with ClearedDate custom criteria is also loading the trade_keyword table which causes performance issues.
CLEAR-6041		Enh	Issue - The following attributes need to be propagated to the CDML processing from scheduled task CLEARING_TRANSLATE_TO_CDML: Business Holidays, Time Zone, Valuation offset days.
CLEAR-6042	189178	Issue	Issue - Initial Margin not calculated for house account.
CLEAR-6057	187816	Enh	Issue - Include NFA fees in ETD Clearing Statement.
CLEAR-6063	189071	Issue	Issue – CFTC reporting - When FCM has a foreign client dealing in foreign exchange the reg code is set to "04-Non Regulated", it should be "03-Secured".
CLEAR-6073 CLEAR-6074 CLEAR-6075 CLEAR-6078		Enh	Issue – Upgrade the following libraries: org.apache.poi, org.springframework:spring-core, xerces:xercesImpl, xstream.
CLEAR-6079		Enh	Issue – Add ability to identify LCH CCP by product type.
			Fix – The following mapping has been added:
			Interface Name = LCH/CCP

Issue	HelpDesk	Type	Description
			Interface Value - <product type> (example: CDS, IRD, NDF)
			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.
CLEAR-6082		Enh	Issue – Add statement support for EUREX cross currency swaps. Fix - Eurex XCCY Swaps are displayed in the NDF bucket.
CLEAR-6090	190966	Issue	Issue - VMTS Statement Base CCY ledger does not consider holidays when converting the settlement amount to base currency.
CLEAR-6100		Issue	Issue - On-Boarding template does not support fields with dynamic values.
CLEAR-6126	192929	Issue	Issue - ETD Financial Summary not respecting the color coding of rows when there is an NFA fee.
CLEAR-6132		Enh	Issue – ETD Client Onboarding – Add ability to upload multiple clients. Fix – The ETD Client Onboarding tool is now capable of onboarding multiple clients at a time through CSV file upload in the Uploader tab.
CLEAR-6149		Enh	Issue – Make ETD Clearing Client Statement compliant with CFTC regulation. Fix – The following changes have been made in the Financial Summary: Added Brokerage Fee = Execution Fee (brokerage fee paid to execution broker). "Fees" is renamed "Exchange Fees". "Variation Margin (OTE)" is renamed "Open Trade Equity". Added "Margin Equity" = Sum of "Account Liquidating Value" and "Securities on Deposit". Removed "Initial Margin Change" and "Variation Margin Change". Added "Maintenance Margin" = Margin before multiplier. Margin Excess / (Margin Deficit) are calculated as follows: If "Margin Equity" < "Maintenance Margin" and "Margin Equity" < "Initial Margin" then Margin Excess / Deficit = Margin Equity – IM If "Margin Equity" > "Maintenance Margin" and "Margin Equity" > "Initial Margin" then Margin Excess / Deficit = Margin Equity – IM

Issue	HelpDesk	Type	Description
			If "Margin Equity" > "Maintenance Margin" and "Margin Equity" < "Initial Margin" then Margin Excess / Deficit = 0
			The following changes have been made to the Trades sections:
			"1st" and "2nd" are renamed "Buy" and "Sell".
			Added "Origin" (01 for regulated, 03 for secured, 04 for non regulated).
			Added Trade Type.
			"Prompt" is renamed "Delivery".

1.34   Clearing Version 8.5.7

Clearing release 8.5.7 is compatible with the following module versions:

Core Calypso – Version 16.1.0.36

Collateral – Version 5.0.2

Data Uploader – Version 8.1.2

Exchange Feed – Version 6.4.1

ATEO LISA – Version 3.0.1

FOW – Version 2.4.2

CDML – Version 4.2.3

Issue	HelpDesk	Type	Description
CLEAR-6022	189613	Enh	Issue – PO attribute "CFTCID" is used for Both "CFTC" and Exchange reporting. Exchange reporting should use a different attribute.
			Fix – For Exchange reporting, you need to define the PO attributes <Exchange legal entity>ETDFirmId.
			Examples:
			CME - PO attribute CMEETDFirmId

Issue	HelpDesk	Type	Description
			CBOT - PO attribute CBOTETDFirmId
			NYMEX - PO attribute NYMEXETDFirmId
CLEAR-6064	189071	Issue	Issue – CFTC reporting - When FCM has a foreign client dealing in foreign exchange the reg code is set to "04-Non Regulated", it should be "03-Secured".
CLEAR-5991	184852	Enh	Issue - PO and Product should be considered in Clearing Account.
			Fix - The trade keyword "RelatedProductType" has been added to the FpML module for all CCPs and can have the following values: IRD, NDF, CDX, EQD.
			It can be matched to the account attribute Product_Account_Reference.
CLEAR-6001	163425	Issue	Issue - CLEARING_PROCESS_CDML fails when the EoD reports are empty/blank.
	182700		
CLEAR-6043	189178	Issue	Issue - Initial Margin not calculated for house account.
CLEAR-6066	187521	Issue	Issue – ISA Statement: Summary section shows wrong aggregated IM. It should take into account MTA and/or Excess Cash and/or FX haircut.
CLEAR-6091	190966	Issue	Issue - VMTS Statement Base CCY ledger does not consider holidays when converting the settlement amount to base currency.
CLEAR-6112		Enh	Issue – Add statement support for EUREX cross currency swaps.
			Fix - Eurex XCCY Swaps are displayed in the NDF bucket.
CLEAR-6113		Enh	Issue – Add statement support for LCH CDS.
CLEAR-6095	188514	Enh	Issue – Update ETD clearing statement for average price changes.
CLEAR-6108	184852	Issue	Issue - FXNDF trade is picking IRD Clearing A/C.
CLEAR-6117		Issue	Issue – Updated commons-httpclient library.
CLEAR-6127	192929	Issue	Issue - ETD Financial Summary not respecting the color coding of rows when there is an NFA fee.

1.35 Clearing Version 8.5.4

Clearing release 8.5.4 is compatible with the following module versions:

Core Calypso – Version 16.1.0.35

Collateral – Version 4.6.3

Data Uploader – Version 7.13.1

Exchange Feed – Version 6.3.0

ATEO LISA – Version 2.3.1

FOW – Version 2.4.2

CDML – Version 4.2.2

Issue	HelpDesk	Type	Description
CLEAR-5992	187521	Issue	Issue – ISA Statement: Summary section shows wrong aggregated IM. It should take into account MTA and/or Excess Cash and/or FX haircut.
CLEAR-5994	187816	Enh	Issue - Include NFA fees in ETD Clearing Statement.
CLEAR-6036	190087	Issue	Issue - Query generated when loading Trade Filter with ClearedDate custom criteria is also loading the trade_keyword table which causes performance issues.

1.36 Clearing Version 8.5.2

Clearing release 8.5.2 is compatible with the following module versions:

Core Calypso – Version 16.1.0.33

Collateral – Version 4.6.2

Data Uploader – Version 7.12.2

Exchange Feed – Version 6.3.0

ATEO LISA – Version 2.3.1

FOW – Version 2.4.0

CDML – Version 4.2.2

Issue	HelpDesk	Type	Description
CLEAR-6012	187598	Enh	Issue – Add support for SCM_ACCOUNT_REF in Additional-Info details of MCC. Fix - The position account id on CCP facing contract is stored in additional attribute: SCM_ACCOUNT_REF. 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.
CLEAR-6025	187117	Issue	Issue – Execute SQL error in Clearing Margin Utilities schema data.

1.37   Clearing Version 8.5.0

Clearing release 8.5.0 is compatible with the following module versions:

Core Calypso – Version 16.1.0.31
Collateral – Version 4.6.1
Data Uploader – Version 7.11.2
Exchange Feed – Version 6.3.0
ATEO LISA – Version 2.3.1
FOW – Version 2.4.0
CDML – Version 4.2.1

Issue	HelpDesk	Type	Description
CLEAR-5982		Enh	Issue – Remove usage of Log4J and replace with Log4J2.

1.38   Clearing Version 8.4.1

Clearing release 8.4.1 is compatible with the following module versions:

Core Calypso – Version 16.1.0.29

Collateral – Version 4.5.1

Data Uploader – Version 7.10.1

Exchange Feed – Version 6.3.0

ATEO LISA – Version 2.3.0

FOW – Version 2.4.0

CDML – Version 4.2.1

Issue	HelpDesk	Type	Description
CLEAR-5934		Enh	Issue – Add support for LCH_VM_HOLIDAY in Additional Info details of MCC. Fix – Added LCH_VM_HOLIDAY margin call contract attribute. If False or null, the system should not process CCYHolNPVChange. If True, the system should include any NPV debit reflected in CCYHolNPVChange in the InitialMargin call (MAINTENANCE_REQUIREMENT pl_mark).

1.39   Clearing Version 8.4.0

Clearing release 8.4.0 is compatible with the following module versions:

Core Calypso – Version 16.1.0.28

Collateral – Version 4.4.5

Data Uploader – Version 7.9.3

Exchange Feed – Version 6.2.1

ATEO LISA – Version 2.3.0

FOW – Version 2.4.0

CDML – Version 4.2.0

Issue	HelpDesk	Type	Description
CLEAR-5922	184724	Enh	Issue – Add ability to associate transfers that hit a single cash account to multiple VM Margin Call contracts. Fix – For CCP facing MCC, if account attribute ClearingCashAccount = True, the system compares the Margin Call attribute CCP_REFERENCE to the trade keyword <CCP>AccountReference in addition to the other criteria to determine the VM Margin Call Contract.
CLEAR-5920	184852	Enh	Issue - PO and Product should be considered in Clearing Account.
CLEAR-5905	167237	Enh	Issue – Condensed Account Statement: Add support for PDF.
CLEAR-5902	169176	Issue	Issue – Scheduled task CLEARING_IMPORT_SCENARIO_SHIFTS takes too long to import Scenario Shifts for CME.
CLEAR-5775	170842	Issue	Issue – The Clearing Statement does not display the IM in Currency if there is no VM / balance in the same currency.
CLEAR-5899	163617	Enh	Issue – Provide a client onboarding tool for ETD. Fix – The ETD Client Onboarding Tool has been added. You can open it using menu action `onboarding.ETDOnboardingWindow`.
CLEAR-5896	178774	Issue	Issue - CA trades for PAYDOWNS for ABS securities are linked to IM contract instead of VM contract.
CLEAR-5886	182394	Enh	Issue – Add support for Average price VM calculation in ETD. Fix – The AvgPrice liquidation method is not supported for VM calculation.
CLEAR-5870	179484	Issue	Issue - LME Discount Curve is not found. Fix – The LME discount curve is now taken from the pricer config.
CLEAR-5866	181507	Issue	Issue - Failed to generate VMTS statement when there are no margin call positions.
CLEAR-5854	171836	Issue	Issue –FX haircut columns should be displayed at the currency level.
CLEAR-4834		Enh	Issue - Add new fee type CS_PRINCIPAL for clearing cashflows.

Issue	HelpDesk	Type	Description
CLEAR-4877	158643	Issue	Issue - Incorrect Audit entry is generated in the clearing transfer trade when it is amended without any change.

1.40   Clearing Version 8.3.0

Clearing release 8.3.0 is compatible with the following module versions:

Core Calypso – Version 16.1.0.21

Collateral – Version 4.4.0

Data Uploader – Version 7.8.2

Exchange Feed – Version 6.2.1

ATEO LISA – Version 2.3.0

FOW – Version 2.4.0

CDML – Version 4.0.1

Issue	HelpDesk	Type	Description
CLEAR-4843	171581	Enh	Issue - Include the account in the name of the client statement. Fix – You need to add the message workflow rule PrepareClearingStatementForSend on the SEND action of the CLEARING_ETD_STATEMENT message workflow. The statement file name will be generated based on the properties CLEARING_ETD_STATEMENTEMAILPDFpath and CLEARING_ETD_STATEMENTEMAILEMAILPath defined in the property file calypso_file_config.properties. You can add (code:suffix) to add the account name to the statement file name.
CLEAR-4880	163233	Enh	Issue – Add CFTC Ownership Control report. Fix – The Ownership Control report has been added. Please refer to the Calypso ETD Clearing Setup Guide for complete details.

Issue	HelpDesk	Type	Description
CLEAR-5788 CLEAR-5818	173562	Enh	Issue – Add ability to create Clearing Transfer trades at Book level for ETD Clearing. Fix – Added ability to create Clearing Transfer trades at different levels based on domain "ProcessingConfig" and "Value = ETDClearing.VM.CTLevel". If Comment = CONTRACT (or not set): Clearing transfer trades are created at the contract level (default behavior). The contract name stored in the trade keyword ContractName. If Comment = BOOK: Clearing transfer trades are created at the Book level. If Comment = BOOK_PRODUCT: Clearing transfer trades are created at Book + Product description level. The product description is stored in the trade keyword ProductDescription. Please refer to the Calypso ETD Clearing Setup Guide for complete details.
CLEAR-5799	172401	Issue	Issue - AMC report should use FX rate of the allocation value date while calculating age of the pending margin calls instead of the FX rate of the report date.
CLEAR-5808	162415	Issue	Issue - Exercise Messages are being rejected due to Last Trade Date error.
CLEAR-5814	173662	Issue	Issue – Scheduled task CLEARING_HOLIDAY_PROCESSING processes trades and PL marks for all POs regardless of the PO set in the common attributes.
CLEAR-5829	179484	Enh	Issue - Introduce new domain value to allow selecting which date should be used to calculate the LME discount factor clearing transfer for LME products. Fix - Added ability to select the date used to calculate the LME discount factor based on domain "ProcessingConfig" and "Value = ETDClearing.LME.DF.CTLevel". The Comment can be set as: Expiry_Date - Discount Factor as of the expiry date of the future First_Delivery_Date - Discount Factor as of the First Delivery Date of the future Last_Delivery_Date - Discount Factor as of the Last Delivery Date of the future CCP_Date - Discount Factor as of the CCP Date of the future. If the domain is not added or if left empty, the default date for is Expiry Date.
CLEAR-5826	171836	Enh	Issue - Introduce FX Haircut in ISA Default Statement. Fix - FX Haircut columns have been added.

1.41   Clearing Version 8.2.2

Clearing release 8.2.2 is compatible with the following module versions:

Core Calypso – Version 16.1.0.19

Collateral – Version 4.3.12

Data Uploader – Version 7.7.5

Exchange Feed – Version 6.2.1

ATEO LISA – Version 2.3.0

FOW – Version 2.4.0

CDML – Version 4.0.1

Issue	HelpDesk	Type	Description
CLEAR-5822		Issue	Issue – Compatibility with Data Uploader schema changes.

1.42   Clearing Version 8.2.1

Clearing release 8.2.1 is compatible with the following module versions:

Core Calypso – Version 16.1

Collateral – Version 4.3.8

Data Uploader – Version 7.7.1

Exchange Feed – Version 6.2.0

ATEO LISA – Version 2.3.0

FOW – Version 2.4.0

CDML – Version 4.0.1

Issue	HelpDesk	Type	Description
CLEAR-4458	154570	Enh	Issue - Clearing Dashboard – Add ability to display Product Data. Fix = The domain "Clearing.Dashboard.additionalContractAttributes" controls which additional ETO/Future/FutureContract attribute columns are displayed in the Product tab of the Clearing Dashboard. The values in this domain must also be in one of the domains "ETOContractAttributes", "FutureContractAttributes", "FutureOptionContractAttributes" otherwise they will be ignored.
CLEAR-4611 CLEAR-4625 CLEAR-4614 CLEAR-4640 CLEAR-4641 CLEAR-4650 CLEAR-4627 CLEAR-4624 CLEAR-4644 CLEAR-4613 CLEAR-4626 CLEAR-4642	147047	Enh	Issue – Account based clearing statement. Fix – A new Condensed Account Clearing Statement is available for ISA accounts. It is generated using the scheduled task CLEARING_STATEMENT with following attributes: Layout Style = CondensedAccount Mode = ISA Daily The system will expect all Client facing Clearing Accounts to have account attribute CCPAccountStructure = ISA to generate the Condensed Account Clearing Statement. It uses the template CondensedAccountClearingStatement available in both HTML and PDF format.
CLEAR-4763	169140	Enh	Issue – ETD Clearing Dashboard - Add ability to search by LE Full Name (Long Name) in the Clients & Counterparties tab.
CLEAR-4779		Enh	Issue – Prevent SQL injections.
CLEAR-4808	172814	Issue	Issue – IM Calculation – Contracts with errors should be skipped.
CLEAR-5081	166733	Enh	Issue – CLEARING_ETD_CFTC_REPORTING Scheduled Task - Add Attributes ClientAccount and CounterPartyAccount to filter process by accounts.

1.43   Clearing Version 8.0.1

Clearing release 8.0.1 is compatible with the following module versions:

Core Calypso – Version 16.1

Collateral – Version 4.3.3

Data Uploader – Version 7.3.1

Exchange Feed – Version 6.1.1

ATEO LISA – Version 2.3.0

FOW – Version 2.4.0

CDML – Version 4.0.1

Issue	HelpDesk	Type	Description
CLEAR-4523	158982	Enh	Issue – Transfer Settle Date for product family ETO, Future, Future Option and fees related to these trades must be created with Settle Date = Booking Date + Settle Lag. Fix – You can use the fee calculator ETDClearingTransferSettleDateCalculator.
CLEAR-4536	148464	Enh	Issue – Add margin calculator for Mexder (XEMD) exchange.
CLEAR-4550	158982	Issue	Issue - Reversal Transfers not working in case of adjustment of Settle Date.
CLEAR-4551	158982	Issue	Issue – Settle Date should not be adjusted if Value Date is after Booking Date + Settle Lag. It should remain Settle Date = Value Date.
CLEAR-4709	166733	Enh	Issue - CLEARING_ETD_CFTC_REPORTING Scheduled Task - Add attributes to filter process by accounts. Fix – Added attributes Reporting Firm (Sender) and Accounts.
CLEAR-4711		Enh	Issue – ETD Statement – Add Margin Excess/Deficit line in the Financial Summary for both the PDF and HTML versions of the CalypsoCondensedETDStatement.
CLEAR-4720	161672	Issue	Issue - CLEARING_RISK_SERVICE gives incorrect PAI on overnight funding rates.
CLEAR-4724	161148	Issue	Issue – ETD Margin - Avoid strike rounding when building margin positions.

Issue	HelpDesk	Type	Description
			Fix – Increased rounding to 8 decimal places.
CLEAR-4746	161845	Enh	Issue - Add PL Mark for Funding Rate used to calculate PAI as part of CLEARING_RISK_SERVICE_VM scheduled task.
			Fix – The PL Mark "Funding Rate" has been added. It is stored when attribute "Include PAI" = Yes in the scheduled task CLEARING_RISK_SERVICE_VM.
			The pricer measure Funding Rate needs to be added with ID = 501, Class Name = tk.pricer.PricerMeasureFromDB.
			It also needs to be added to the domain "measuresForAdjustment".
CLEAR-4754	165754	Enh	Issue - Add margin calculator for Eurex Prisma.