

Nasdaq Calypso

HKEX FCM Release Notes

October 2024
Approved

These release notes describe the changes in HKEX FCM integration.

You can download the Calypso Installer 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.

Document History

Published	Summary of Changes
August 2023	First edition for version 1.1.1
October 2023	Updates for version 1.2.0 (technical release only), 1.2.1, 1.3.0 (technical release only)
January 2024	Updates for version 2.3.0 – Technical release only – Compatibility with version 18
March 2024	Updates for version 1.2.2., 1.4.0, 2.4.0
June 2024	Updates for version 1.2.3
July 2024	Updates for version 1.5.0, 2.5.0
October 2024	Updates for version 2.6.0

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Release Notes

1.1 Version 1.1.1

Component	Case	APL	Issue	Type	Description
HKEX FCM 1.1.1		APL-4173	FCMHKEX-6	Enh	<p>Issue – Add support for Intraday Trade Lifecycle.</p> <p>Impact Analysis – Added support for messages: requestConsent (Incoming), consentAcknowledgement (Outgoing), consentGranted (Incoming), consentRefused (Outgoing) , consentException (Outgoing), clearingConfirmed (Incoming), clearingRefused (Incoming).</p>

1.2 Version 1.2.1

Component	Case	APL	Issue	Type	Description
HKEX FCM 1.2.1			FCMHKEX-35	Issue	<p>Issue – HKEXFCMService.properties.sample file named incorrectly in client/resources.</p> <p>Impact Analysis – The file HKEXFCMService.properties has been renamed HKEXService.properties.</p>
HKEX FCM 1.2.1			FCMHKEX-33	Enh	Issue – Upgrade bom version and calypso-fpml version.

1.3 Version 1.2.2

Important Notes – Changed CCPClearedDate format to MM-dd-yyyy and changed trade currency to currency ISO code.

Capability	Component	Case	APL	Issue	Type	Description
ETD EU /or FCM Clearing None Cross	HKEX FCM 1.2.2			FCMHKEX-59	Issue	Issue – Change CCPClearedDate format to mm-dd-yyyy. Impact Analysis – Changed CCPClearedDate format from yyyy-MM-dd to MM-dd-yyyy.
ETD EU /or FCM Clearing None Cross	HKEX FCM 1.2.2	00040375	APL-8472	FCMHKEX-57	Enh	Issue - Use ISO code of the currency if available instead of currency code for CNY and CNH. Impact Analysis – Setting trade currency to currency ISO code instead of import file currency.
ETD EU /or FCM Clearing None Cross	HKEX FCM 1.2.2	00040375	APL-8472	FCMHKEX-58	Enh	Issue – Add ability to upload Clearing Confirmed trades directly. Impact Analysis – When a Clearing Confirmed trade is imported, if there is no existing trade from Request Consent, a new Clearing Confirmed trade is created.

1.4 Version 1.2.3

Capability	Component	Case	APL	Issue	Type	Description
Integration Trades Data Integration IRD	HKEX FCM 1.2.3	00111870		FCMHKEX-68	Issue	Issue – Swap Connect swap trade created in wrong direction. Impact Analysis – Local impact to HKEXFCMtoCalypsoFpMLTranslator – Setting correct direction based on trade parties.

1.5 Version 1.4.0

Important Notes – Changed CCPClearedDate format to MM-dd-yyyy and changed trade currency to currency ISO code.

Capability	Component	Case	APL	Issue	Type	Description
ETD EU /or FCM Clearing None Cross	HKEX FCM 1.4.0			FCMHKEX-52	Issue	Issue – Change CCPClearedDate format to mm-dd-yyyy. Impact Analysis – Changed CCPClearedDate format from yyyy-MM-dd to MM-dd-yyyy.
ETD EU /or FCM Clearing None Cross	HKEX FCM 1.4.0	00040375	APL-8471	FCMHKEX-55	Enh	Issue - Use ISO code of the currency if available instead of currency code for CNY and CNH. Impact Analysis – Setting trade currency to currency ISO code instead of import file currency.
ETD EU /or FCM Clearing None Cross	HKEX FCM 1.4.0	00040375	APL-8471	FCMHKEX-50	Enh	Issue – Add ability to upload Clearing Confirmed trades directly. Impact Analysis – When a Clearing Confirmed trade is imported, if there is no existing trade from Request Consent, a new Clearing Confirmed trade is created.

1.6 Version 1.5.0

Capability	Component	Case	APL	Issue	Type	Description
Integration Trades Data Integration IRD	HKEX FCM 1.5.0	00111870		FCMHKEX-66	Issue	Issue – Swap Connect swap trade created in wrong direction. Impact Analysis – Local impact to HKEXFCMtoCalypsoFpMLTranslator – Setting correct direction based on trade parties.

1.7 Version 2.4.0

Important Notes – Changed CCPClearedDate format to MM-dd-yyyy and changed trade currency to currency ISO code.

Capability	Component	Case	APL	Issue	Type	Description
ETD EU /or FCM Clearing None Cross	HKEX FCM 2.4.0			FCMHKEX-53	Issue	Issue – Change CCPClearedDate format to mm-dd-yyyy. Impact Analysis – Changed CCPClearedDate format from yyyy-MM-dd to MM-dd-yyyy.
ETD EU /or FCM Clearing None Cross	HKEX FCM 2.4.0	00040375	APL-8470	FCMHKEX-56	Enh	Issue - Use ISO code of the currency if available instead of currency code for CNY and CNH. Impact Analysis – Setting trade currency to currency ISO code instead of import file currency.
ETD EU /or FCM Clearing None Cross	HKEX FCM 2.4.0	00040375	APL-8470	FCMHKEX-51	Enh	Issue – Add ability to upload Clearing Confirmed trades directly. Impact Analysis – When a Clearing Confirmed trade is imported, if there is no existing trade from Request Consent, a new Clearing Confirmed trade is created.

1.8 Version 2.5.0

Capability	Component	Case	APL	Issue	Type	Description
Integration Trades Data Integration IRD	HKEX FCM 2.5.0	00111870		FCMHKEX-67	Issue	Issue – Swap Connect swap trade created in wrong direction. Impact Analysis – Local impact to HKEXFCMtoCalypsoFpMLTranslator – Setting correct direction based on trade parties.

1.9 Version 2.6.0

Capability	Component	Case	APL	Issue	Type	Description
	HKEX FCM 2.6.0		APL-11372	FCMHKEX-78	Sec	Issue – Security – The following libraries have been upgraded: camel to version 4.7.0 io.netty:netty* to version 4.1.112.Final