Collateral Release Notes

Version 5.x

January 2022 –Edition 28

These release notes describe the changes in Calypso version 5.x.

Revision date	Comments
February 2020	First edition, First edition for version 5.0.2
March 2020	Second edition, First edition for version 5.0.3
April 2020	Third edition, First edition for version 5.0.4
April 2020	Fourth edition, First edition for version 5.0.5
May 2020	Fifth edition, First edition for version 5.1.0
June 2020	Sixth edition, First edition for version 5.2.0
July 2020	Edition 7, First edition for version 5.2.1
August 2020	Edition 8, First edition for version 5.2.2
September 2020	Edition 9, First edition for version 5.1.1 & 5.2.3
December 2020	Edition 10, First edition for version 5.3.2
February 2021	Edition 11, First edition for version 5.4.0
March 2021	Edition 12, First edition for version 5.5.0
March 2021	Edition 13, First edition for version 5.2.4
April 2021	Edition 14, First edition for version 5.6.0 & 5.2.5
April 2021	Edition 15, First edition for version 5.5.2

Revision date	Comments
June 2021	Edition 16, First edition for version 5.5.3 & 5.4.1
June 2021	Edition 17, First edition for version 5.6.2 & 5.2.7
July 2021	Edition 18, First edition for version 5.5.4 & 5.6.3
July 2021	Edition 19, First edition for versions 5.3.3 & 5.6.4
August 2021	Edition 20, First edition for version 5.6.5
August 2021	Edition 21, First edition for version 5.4.2
August 2021	Edition 22, First edition for version 5.6.6
September 2021	Edition 23, First edition for version 5.4.3
October 2021	Edition 24, First edition for versions 5.3.4 & 5.6.7
October 2021	Edition 25, First edition for version 5.6.8
October 2021	Edition 26, First edition for version 5.3.5
December 2021	Edition 27, First edition for version 5.6.9, 5.3.6
January 2022	Edition 28, First edition for version 5.6.10

Contents

Section 1. Documentation Updates

You can access the Collateral documentation at the following location:

https://www.calypso.com/view_doc/index.php?version=collateral&file=Collateral.htm

Access to the online Documentation Portal requires login credentials. Please contact Calypso Helpdesk to obtain credentials.

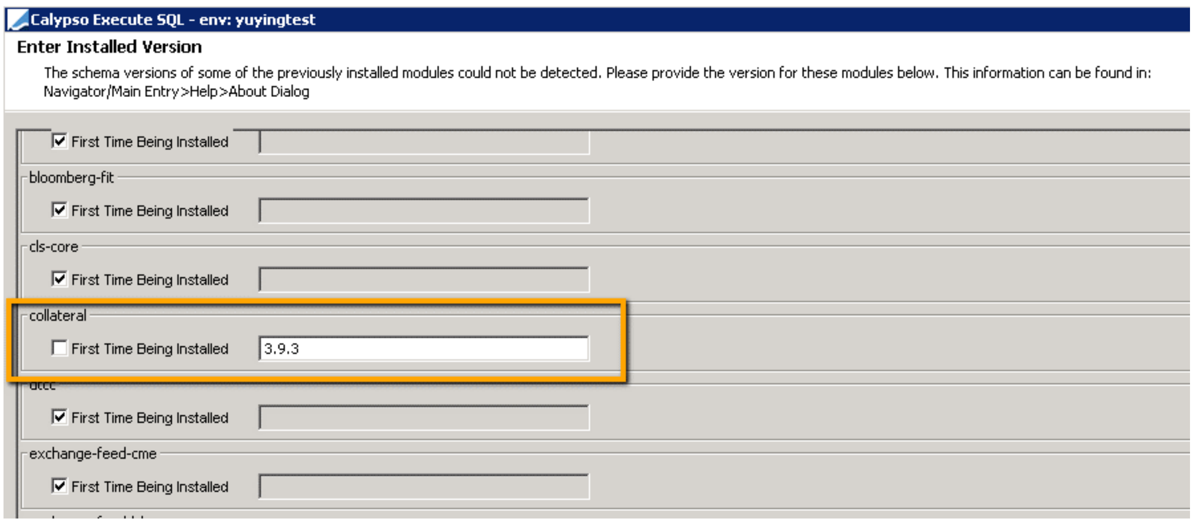
Section 2. Installation Instructions

- The components of the Collateral module are installed as part of the Calypso Installer when you select the "Collateral Management" solution.

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

  Once you have run Execute SQL, you can start the Calypso applications.

- When upgrading a database from v14.4 or below to v15.0 or above, do not select the option when running Execute SQL that indicates it is the first install of Collateral. Instead, enter the version of Collateral from which you are upgrading.



- The Message engine must subscribe to *PSEventCollateralStatement* events.

  Event subscription can be defined in the Engine Manager of Web Admin. Please refer to Web Admin documentation for details.

- When migrating from Calypso core Collateral (version 13.0 and under) to the Collateral module, you may need to run the MCC_MIGRATION scheduled task. This scheduled task contains one attribute, Override Additional fields. When this is set to *true*, the fields in the Additional Info panel of the Margin Call Contract will be copied over to the new contract during migration. When it is set to *false*, the fields will not be migrated and any new data that has been entered in the contract will remain. The default setting is *true*.

- When starting any Collateral module related objects, there is now a check that all of the required scripts have been run. If a critical script has not been run, a pop-up window appears displaying the list of scripts that need to be run.

Section 3. Collateral 5.0.2 (February 2020)

Previous version: Collateral 4.6.3

3.1 Release Notes

HD/Case	Issue Id	Type	Description
167283	COLT-13725	Enh	Issue – Introduction of Call Cutoff concept to select auto adjust currency based on time of day Description – A *Call Cut-off* flag has been added to the Eligible Currencies Definition window. This flag is available only if the *Adjustment Currency* flag is selected. Once the *Call Cut-off* flag is selected, a cutoff time should be entered. The call cutoff is applied to the auto adjust currency. Because multiple currencies can be flagged as an Adjustment Currency, the currencies are allocated based on the order in which they are defined in the Eligible Currencies panel and whether the first currency in the list has a holiday. If the first currency in the list has a holiday, a call is generated with the next currency in the list. If only one currency is an Adjustment Currency and it has a holiday, the margin call is generated on the next business day. If a currency has Adjustment Currency selected but no cutoff time, it is only considered for the holiday scenario. <u>For example:</u> GBP ccy, adjustment ccy – YES, cutoff time 4pm EUR ccy, adjustment ccy – YES, cutoff time 6pm USD ccy, adjustment ccy – YES, cutoff time 5pm JPY ccy, adjustment ccy – YES, cutoff time NULL If it is before 4pm, GBP is used If it is after 4pm but before 5pm, USD is used If it is after 5pm but before 6pm, EUR is used If it is after 6pm, a call is generated in GBP for tomorrow unless tomorrow is a holiday for GBP. If that is the case, it is generated in EUR because it is the second currency in the list. JPY would not be considered at all since it has no time. However, it would be considered if the first 3 currencies were on holiday.

HD/Case	Issue Id	Type	Description
189194	COLT-13738	Issue	Issue – Collateral and HRC integration: Add Contract Type criteria in *CollateralValueLoaderParam* Description – Will the integration to Margin Engine, the only contracts included are those of a certain contract type. *contractType* has been added as part of the supported criteria for the *CollateralValueLoader* parameter.
172955 172956 178349 180707 180712 180713	COLT-13740	Enh	Issue – Collateral report criteria enhancements for buyside Description – To accommodate the search requirements of buyside users who manage fund level information, additional search parameters and columns have been added to several collateral reports. These enhancements include: • Book Attribute filter criteria added to: ○ Margin Call Allocation Entry report ○ Margin Call Position Valuation report ○ Margin Call Position Entry report • Book Attribute column added to: ○ Margin Call Allocation Entry report ○ Margin Call Position Valuation report ○ Margin Call Position Entry report • Value Date column added to: ○ Margin Call Position Entry report
182140	COLT-13742	Enh	Issue – In Trade Allocation Manager, new constraint Trade-Bond-Coupon to exclude any candidate with a coupon during the repo life Description – A new constraint, Trade-Bond-Coupon is available for the TradeAllocation optimizer. This constraint excludes the collateral candidate if a bond coupon occurs, based on the Date Type, between the repo start date and the repo end date for term repo, and between the repo start date and the repo callable date for open repo. In the Constraint Configuration, either Coupon Date or Record Date can be chosen for the Date Type field. *Coupon Date* – Any coupon event will be identified using the coupon payment end date (Pmt End). Default value *Record Date* – Any coupon event will be identified using the coupon record date.
170288 189478	COLT-13749	Issue	Issue – Contract does not price after a rolled interest position has been allocated for a contract

HD/Case	Issue Id	Type	Description
189109	COLT-13756	Issue	Issue – Contract Group criteria not saved in Position Valuation report template
188139	COLT-13769	Issue	Issue – MT527 template for JP Morgan Triparty should pick 97A from CPTY SDI when field 22H is RECE
188601 190020	COLT-13775	Issue	Issue – Cover Distribution trades created under incorrect book when Use Inventory Source Book is set to None/False
189099	COLT-13778	Issue	Issue – Collateral Management Engine Null Pointer Exception due to netted transfer
186984	COLT-13782	Issue	Issue – Allocation not created for Target Configuration *Available-Quantity-By-Product* when set to ascending
189579	COLT-13793	Issue	Issue – Allocation status is incorrect when the user pledges from Acadia
189766	COLT-13812	Issue	Issue – Unable to update perimeter filter of Margin Call contract with Data Authorization ON
189033	COLT-13819	Issue	Issue – Total collateral incorrect while allocating when using concentration limits Fix – The New Margin is used as the total collateral value to check the concentration limits and generate allocations using the entire available percentage.
188297	COLT-13822	Issue	Issue – In Trade Allocation Manager, Haircut direction incorrectly picked as give instead of receive
189347	COLT-13828	Issue	Issue – Cover Distribution task incorrectly setting the product subtype to Cover Distribution trades Fix – The previous logic in a Cover Distribution trade was to return a product subtype as CoverDistribution. Now, this process is controlled by a new domain, *CoverDistribution.subType*. with the default domain value being *CoverDistribution*. This domain is automatically populated with *CoverDistribution* after this release is installed and Execute SQL is run. If there is no domain value is specified, the product subtype will be set as *COLLATERAL* or *SECURITY*, depending on the transfer type.
188056	COLT-13832	Issue	Issue – Null pointer exception after loading and pricing a contract
189490	COLT-13835	Issue	Issue – In Margin Call Allocation Entry report, java.sql.SQLException: ORA-1652: unable to extend temp segment by 128 in tablespace TEMP
189246	COLT-13840	Issue	Issue – Margin Call Allocation report issue with Process Date

HD/Case	Issue Id	Type	Description
			Fix – The Margin Call entry is now loaded based on the process date, irrespective of the time zone given by the user in the Locale configuration.
189237	COLT-13844		Issue – Static data filter usage not shown for Collateral Management configurations Fix – For phase 1 of this resolution, the static data filter is now displayed in the Usage window for Concentration Limit in addition to the Margin Call Configuration.
190918	COLT-13853	Issue	Issue – Duplicate rows in Margin Call Position Valuation report for Exposure Group contract
189758	COLT-13865	Issue	Issue – Default Aggregation by Book fixes the allocation but distorts the used and unused deposit Description – To resolve this issue, a new Collateral Context attribute has been created called POSITION_AGGREGATION_LEVEL. The values of this attribute are: • *Book* – Margin Call positions are aggregated based on Book. • *Global* – Margin Call positions are aggregated at the contract level. The user can select the attribute value in the Context Attributes tab in the Collateral Context window. If no value is chosen, the default aggregation is by Book.
188304	COLT-13874	Issue	Issue – Margin Calls not generated, and child positions not updated after PL Mark has been updated Fix – This issue was resolved by splitting the process for liability entries and deposit entries so that liability entries will always be saved before deposit entries.
191321	COLT-13891	Issue	Issue – Margin Call Detail Entry report is missing data
191323	COLT-13894	Issue	Issue – Margin Call Detail Entry report missing data for cross currency Swap
185621	COLT-13907	Enh	Issue – Increase Thread Pool Size Description – Thread Pool Size has been increased to improve performance.
191337	COLT-13911	Issue	Issue – Multiple allocation of same bond created on a single Repo in Trade Allocation Manager
162767	COLT-13917	Enh	Issue – Override Settlement Offset during Automatic Allocation Process Description – There is a new enhancement to allow the ability to override, at the Collateral Context level, the settlement lag configuration defined in the Margin Call Contract. There is a newly created tab contained in the Allocation panel called Settlement Offset.

HD/Case	Issue Id	Type	Description
			There is a checkbox labeled Override Contract, that when enabled specifies that the Settlement Offset on the Margin Call contract should be overridden by the values entered on the tab for Cash and Security Offset. Also, as part of this enhancement, the fields on the Allocation panel have been reorganized into two new tabs called Allocation Attributes and Allocation Validator.
191547	COLT-13924	Issue	Issue – Collateral Manager does not compute exposure correctly when an early termination is applied on Repo trade and the trade does not close
191530	COLT-13926	Issue	Issue – Repo with unsettled transfer after end date are not loaded in Collateral Manager when using REAL_SETTLEMENT
191718	COLT-13931	Issue	Issue – Optimizer creates additional margin allocation in a scenario where allocation from the previous day is fully returned
183293	COLT-13936	Issue	Issue – Ignore Collateral Allocation field which exceeds Max Limit Set Description – The max audit size is 1024 (default value). A size above 1024 will not be audited. No error will be thrown but an exception indicating that the Audit failed for <FIELD> because length exceeds maximum limit will be logged in the data server, scheduled task and Navigator log and hence, the Version and Status will be amended.
191998	COLT-13937	Issue	Issue – Cover Distribution: Aggregation Global shows incorrect booking when running second time by adding more deposit
192211	COLT-13943	Issue	Issue – Margin Cal Entry report does not save Contract Filter
186949	COLT-13951	Issue	Issue – SQL Errors during database upgrade from v13 to v16.1.0.33
162767	COLT-13956	Issue	Issue – Override checkbox in the Settlement Offset tab of Collateral Context becomes unticked while importing via CAM Tool
162052	COLT-13980	Enh	Issue – Under Collateralized / Over Collateralized or Fully Collateralized flag in Margin Call Entry Description – To simplify the end of day controls on Collateral activity, a new indicator has been introduced that reflects whether a contract is fully collateralized, under collateralized or over collateralized. A new column called *Collateralization Status* has been introduced at the Margin Call Entry level in the Collateral Manager window. This column contains several options that are automatically updated based on the following logic.

HD/Case	Issue Id	Type	Description

			• Non-Calculable: If no setup is defined for the Tolerance, Fully Priced = False or Tolerance cannot be calculated (FX rate contract currency/base currency missing)
			• Fully Collateralized: Fully Priced = True and Remaining Mrg (or Actual Outstanding Margin) is in [-Tolerance;Tolerance]
			• Under Collateralized: Fully Priced = True and Direction = Pay/Remaining Mrg (or Actual Outstanding Margin) in]-∞;-Tolerance[**OR** Fully Priced =True and Direction =Receive/Remaining Mrg (or Actual Outstanding Margin) in]Tolerance;+∞[
			• Over Collateralized: Fully Priced = True and Direction = Pay/Remaining Mrg (or Actual Outstanding Margin) in]Tolerance;+∞[**OR** Fully Priced = True and Direction = Receive/Remaining Mrg (or Actual Outstanding Margin) in]-∞; -Tolerance[
			• Exposure Without Collat: Fully Priced = True and Net Balance!= and Total Collateral = 0
			• Collat Without Exposure: Fully Priced = True and Net Balance = 0 and Total Collateral! = 0
			• No Activity: Fully Priced = True and Net Balance = 0 and Total Collateral = 0
			
			The fields Fully Priced and Remaining Mrg and Actual Outstanding Margin are existing fields at the Margin Call Entry level. They are computed during a pricing action (PRICE / REPRICE) on a Margin Call contract.
			
			Tolerance, as referred to above is specified in the Collateral Context, Pricing tab. It is possible to define the Tolerance using either a fixed amount expressed in contract currency or a percentage based on the Net Balance. There are three fields under the heading Collateralization Status:
			
			• Collateralization Tolerance – A tolerance number in either percentage or contract currency
			• Is Percentage? – If false (default), the value provided in Collateralization Tolerance is considered as a fixed amount expressed in base currency. If true, the value in Collateralization Tolerance is a percentage. The formula is *Tolerance = Collateralization Tolerance * Net Balance/100*.
			• Check Tolerance Against – There are two options for this:
			  ○ *Remaining Margin* – For standard business where margin calls need to be covered on a theoretical basis.
			  ○ *Actual Outstanding Margin* – For Sec Finance, where margin calls need to be covered in real settlement (considering the collateral settlement status)
			
			If Remaining Margin is selected, this value is compared against the Tolerance when computing the *Collateralization Status* field.
			
			Collateralization Tolerance is a new column that can be added to the Margin Call Entry area in Collateral Manager. If the Tolerance is defined on the Collateral Context (as described above) using an amount, the Collateralization Tolerance field displays this amount converted from the base currency to the contract currency.

HD/Case	Issue Id	Type	Description
			If the Tolerance is defined on the Collateral Context using a percentage of the Global Required Margin, the Collateralization Tolerance shows the value of Net Balance * Tolerance Percentage / 100. Note: If the Collateralization Tolerance cannot be calculated because the FX Rate Base Currency / Contract Currency is missing, that does not prevent the user from processing the contract.
192465	COLT-13981	Issue	Issue – Used Deposit is auto repaid for members with no previous positions

Section 4. Collateral 5.0.3 (March 2020)

Previous version 5.0.2

4.1 Known Issue

There is one known issue in this release. In the Collateral Manager Allocation window, the Contract Name is not highlighted when the window is opened. The user should manually highlight the contract so that allocations can be performed. This issue will be resolved in the next release with COLT-14074.

4.2 Release Notes

HD/Case	Issue Id	Type	Description
192441	COLT-13965	Issue	Issue – Accept Undisputed check box set to *True* causes issues in Global Required Margin when counterparty amount is entered manually before pricing the contract
192287	COLT-14001	Issue	Issue – CheckPosition blocks the execution of contract even with available position in Collateral Pool
192393	COLT-14008	Issue	Issue – Collateral Pool does not show correct positions in the Collateral Pool Browser from the Allocation window Fix – The resolution is as follows: • If no Optimizer is selected, show the default Collateral Pools first. • If an Optimizer is selected and there are no Pool Constraints, an empty panel is shown in the Collateral Pool tab.
191359	COLT-14012	Issue	Issue – Bond not eligible on LowerIssueGlobalRating for Allocation
189383	COLT-14020	Issue	Issue – Need to enhance BaseHeadroomCheckCollateralSQL to fetch more attributes from values table Description – The BaseHeadroomCheckCollateralSQL class now fetches two additional attributes from the table mrgcall_config: processing_org_id and legal_entity_id. These two new attributes are assigned to the attribute map.
190918	COLT-14034	Issue	Issue – Duplicate rows in Margin Call Position Valuation report for Exposure Group contract
	COLT-14036	Enh	Issue – Allow decimals for Collateral Tolerance in Collateral Context

HD/Case	Issue Id	Type	Description
			Description – Decimal values are now supported for the Collateral Tolerance field in the Pricing panel of the Collateral Context window.
193501	COLT-14038	Issue	Issue – Management of custom rule creation within a cache by the factory is not thread safe and generates an issue when updating Target Configuration in Allocation Rule Configuration Description – Optimization customization is now available to provide the user the control to create custom objects. Refer to the Collateral Optimization Customization documentation for details. Please contact Product Support for this document.
	COLT-14043	Issue	Issue – In Cover Distribution, when missing FX quote between Call Preference and Base Preference, an error message is now displayed
183293	COLT-14046	Issue	Issue – com.calypso.tk.collateral.command.impl.SaveByUserActionCommand failed to save entry java.lang.NullPointerException: null

Section 5. Collateral 5.0.4 (April 2020)

Previous version: Collateral 5.0.3

5.1 Release Notes

HD/Case	Issue Id	Type	Description
193615	COLT-14056	Issue	Issue – Trade Allocation Manager and Haircut defaulting not working for Reverse Repo
192844	COLT-14063	Issue	Issue – Trade Browser fails to display trades with null Final Valuation Date
193761	COLT-14067	Issue	Issue – Error in COLLATERAL_MANAGEMENT scheduled task
192575	COLT-14077	Enh	Issue – Cover Distribution Manager GUI Quote Change not reflected in Cover Distribution Manager Description – Re-Calculate has been introduced as an option in the Calculate menu option in the Cover Distribution Manager. Re-Calculate reloads the pricing environment and continues with the pricing, which is similar to Re-Price in Collateral Manager.

HD/Case	Issue Id	Type	Description
183293	COLT-14083	Issue	Issue – Class tk.collateral.optimization.constraint.impl.DefaultLocalConstraintFactoryCreator now a warning instead of an error
192224	COLT-14096	Issue	Issue – Number of decimal places displayed for FX Rate in Collateral Manager 3.13 is restricted
193401	COLT-14106	Issue	Issue – MT527 BONY = Incorrect tag 98A after first day message is cancelled due to no response from Agent
194017	COLT-14112	Issue	Issue – Column filter missing after clicking reload button in Collateral Manager window
183293	COLT-14116	Issue	Issue – Additional logging added for BaseMarginCallEntryRepository.build
	COLT-14124	Issue	Issue – Postgres SQL error when processing Margin Call trade
194641	COLT-14129	Issue	Issue – Intermittent failure to load Margin Call entries

Section 6. Collateral 5.0.5 (April 2020)

Previous version: Collateral 5.0.4

6.1 Release Notes

HD/Case	Issue Id	Type	Description
190024	COLT-14004	Issue	Issue – Save custom rule without setting RuleExpression
191456 00003228	COLT-14136	Issue	Issue – Failed to process Margin Call trade when ending balance is zero

Section 7. Collateral 5.1.0 (May 2020)

Previous version: Collateral 5.0.5

7.1 Release Notes

HD/Case	Issue Id	Type	Description
182181 191676	COLT-13734	Issue	Issue – Column scale error in Execute SQL during upgrade Fix – A condition has been introduced which checks that the max length of all the values of a column are less than the scale value to which it will be upgraded. If this is not satisfied, column update will be skipped, and a warning will be issued.
	COLT-13746	Enh	Issue – Add bond checks to Acadia Auto Accept Description – In the Collateral Context Acadia tab, it is possible to select Eligible Securities for Auto Accept Allocation, but this selection did not check that the bond characteristics were considered, such as: Minimum Purchase Amount, Increment Lot Size and Total Issued. To be in accordance with the manual check of PLEDGE_CHECK_AND_ACCEPT, these characteristics are now respected. *Bond Minimum Purchase Amount*, *Bond Increment Lot Size* and *Bond Total Issued* have been added as Criteria options. The *Minimum Purchase Amount* is defined on the Bond Product window.

HD/Case	Issue Id	Type	Description
			Increment Lot Size is specified on the Bond > Code window. The nominal of each security allocation is compared with the incremental value. If it is a multiple of the lot size, the validator passes. If it is not a multiple of the lot size, the validator is breached. *Total Issued* amount is set on the Bond Product window. The validator will check to see if the amount of the allocation does not exceed the total amount issued.
162052	COLT-13919	Enh	Issue – Under Collateralized / Over Collateralized or Fully Collateralized flag in Margin Call Entry Description – Refer to COLT-13980 for full description of this enhancement
192441	COLT-13964	Issue	Issue – Accept Undisputed check box set to *True* causes issues in Global Required Margin when counterparty amount is entered manually before pricing the contract
192465	COLT-13969	Issue	Issue – Used Deposit is auto repaid for members with no previous positions
191998	COLT-13985	Issue	Issue – Cover Distribution: Aggregation Global shows incorrect booking when running second time by adding more deposit
192287	COLT-14000	Issue	Issue – CheckPosition blocks the execution of contract even with available position in Collateral Pool
190024	COLT-14004	Issue	Issue – Save custom rule without setting RuleExpression
192393	COLT-14007		Issue – Collateral Pool does not show correct positions in the Collateral Pool Browser from the Allocation window Fix – The resolution is as follows: If no Optimizer is selected, show the default Collateral Pools first. If an Optimizer is selected and there are no Pool Constraints, an empty panel is shown in the Collateral Pool tab.
191359	COLT-14011	Issue	Issue – Bond not eligible on LowerIssueGlobalRating for Allocation
189383	COLT-14019	Enh	Issue – Need to enhance BaseHeadroomCheckCollateralSQL to fetch more attributes from values table Description – The BaseHeadroomCheckCollateralSQL class now fetches two additional attributes from the table mrgcall_config: processing_org_id and legal_entity_id. These two new attributes are assigned to the attribute map.

HD/Case	Issue Id	Type	Description
193501	COLT-14031	Enh	Issue – Management of custom rule creation within a cache by the factory is not thread safe and generates an issue when updating Target Configuration in Allocation Rule Configuration Description – Optimization customization is now available to provide the user the control to create custom objects. Refer to the Collateral Optimization Customization documentation for details. Please contact Product Support for this document.
190918	COLT-14033	Issue	Issue – Duplicate rows in Margin Call Position Valuation report for Exposure Group contract
	COLT-14035	Enh	Issue – Allow decimals for Collateral Tolerance in Collateral Context Description – Decimal values are now supported for the Collateral Tolerance field in the Pricing panel of the Collateral Context window.
	COLT-14042	Enh	Issue – In Cover Distribution, when missing FX quote between Call Preference and Base Preference, an error message is now displayed
193615	COLT-14055	Issue	Issue – Trade Allocation Manager and Haircut defaulting not working for Reverse Repo
189380	COLT-14059	Issue	Issue – Amend logic which sets rehypothecatable balance types to ignore null book attribute values
192844	COLT-14062	Issue	Issue – Trade Browser fails to display trades with null Final Valuation Date
193761	COLT-14065	Issue	Issue – Error in COLLATERAL_MANAGEMENT scheduled task
192575	COLT-14076	Enh	Issue – Cover Distribution Manager GUI Quote Change not reflected in Cover Distribution Manager Description – Re-Calculate has been introduced as an option in the Calculate menu option in the Cover Distribution Manager. Re-Calculate reloads the pricing environment and continues with the pricing, which is similar to Re-Price in Collateral Manager.
183293	COLT-14082	Issue	Issue – Class tk.collateral.optimization.constraint.impl.DefaultLocalConstraintFactoryCreator now a warning instead of an error
192224	COLT-14095	Issue	Issue – Number of decimal places displayed for FX Rate in Collateral Manager 3.13 is restricted
193401	COLT-14105	Issue	Issue – MT527 BONY = Incorrect tag 98A after first day message is cancelled due to no response from Agent
194017	COLT-14111	Issue	Issue - Column filter missing after clicking reload button in Collateral Manager window

HD/Case	Issue Id	Type	Description
194641	COLT-14128	Issue	Issue – Intermittent failure to load Margin Call entries
193561 195182 195577 198919	COLT-14131	Issue	Issue – Static data filter cache synchronization issue
191456 00003228	COLT-14135	Issue	Issue – Failure to process Margin Call trade when ending balance is zero
189380	COLT-14156		Issue – Incoming non-rehypothecable collateral with a null book attribute should impact non-rehypothecable balance Description – Incoming cash and non-cash collateral against a non-rehypothecable contract where allocation book has a null value for MARGIN_BOOK_TYPE book attribute now impacts non-rehypothecable balances. In this scenario, delivery to PO and return to CP transfers from allocations for contracts which have the *Enable Rehypothecation* flag selected, and which have the *Collateral Rehypothecation* field set to NONE for the PO side of the Parties tab are impacted.
194837	COLT-14163	Issue	Issue – Static data filter usage not shown for Collateral Management configurations
180709	COLT-14180	Enh	Issue – Add PO attribute folder to collateral configuration static data filter list Description – The Collateral / Config / Processing Org / Attribute folder has been added to the static data filter folder. This enables filtering of stand alone reports on LE and PO attributes using the Contract Filter for Margin Call Entry reports.
195976	COLT-14191	Issue	Issue – Cover Distribution window fails to load when clearing local cache
	COLT-14212	Enh	Issue – Upgrade vulnerable library com.fasterxml.jackson.core:Jackson-databind:2.9.8 and commons-beanutils:commons-beanutils:1.9.3
194014	COLT-14444	Issue	Issue – Column filter missing after clicking reload button in Collateral Manager window

Section 8. Collateral 5.1.1 (September 2020)

Previous version: Collateral 5.1.0

8.1 Release Notes

HD/Case	Issue Id	Type	Description
00003272	COLT-14498	Issue	Issue – Not possible to use additional legal entity from contract as Margin Call counterparty
196831 00003565	COLT-14403	Issue	Issue – Trade Allocation Manager window not opening for Collateral module is 5.2.0 and above
197566	COLT-14312	Issue	Issue – Margin Engine processes one out of two simultaneous Margin Call trades (deposits) for the same Margin Call Contract
195877	COLT-14299	Issue	Issue – Allow multiple Margin Call contracts with same account name for Margin Services
194454	COLT-14288	Issue	Issue – Incorrect syntax near the keyword 'INNER JOIN' during the upgrade process
197605 00001156	COLT-14273	Issue	Issue – Connection leak while running RMICollateralServer.saveWithReturn
197335	COLT-14271	Issue	Issue – Collateral Margin Call reports do not report warning to user Description – There is now a pop-up warning if the total collateral entries exceed the defined limit in the user access permission.
194687	COLT-14262	Issue	Issue – Problem using LowerIssueThenIssuerGlobalRating in a static data filter
196831	COLT-14259	Issue	Issue – Final call amount on Cover Distribution window displays as 0 Description – A new Collateral Context attribute has been added called *Recompute Final Call*. If this attribute is not set or set to True (default behavior) then there is no change in final call amount behavior. If it is set to False, then the Final Call Amount is not recomputed when executing the distribution. When the Final Call Amount is reset to 0, the Remaining Margin will always be equal to the Call including the buffer. When the Final Call Amount is not reset, the Remaining Margin = Call including buffer – Final Amount.
196419	COLT-14232	Issue	Issue – MTM Dispute Amount not updated in real time

HD/Case	Issue Id	Type	Description
196580	COLT-14229	Issue	Issue – Settlement Date on Cover Distribution trades should not currency holiday logic
196251	COLT-14225	Issue	Issue – Collateral Manager not loading after deleting one Exposure Group in Master contract
196346	COLT-41222	Issue	Issue – Cover preference sequence cannot be changed when Authorization Mode is on for Margin Call contract
194452	COLT-14219	Issue	Issue – Sybase v16 upgrade scripts selecting columns that do not exist in mrgcall_config table

Section 9. Collateral 5.2.0 (June 2020)

Previous version: Collateral 5.1.0

9.1 Release Notes

HD/Case	Issue Id	Type	Description
	COLT-14306	Issue	Issue – Cover Distribution: Used and unused position disappear after calculating executed entries
	COLT-14267	Issue	Issue – Errors during Sybase upgrade; syntax issues
196831	COLT-14258	Issue	Issue – Final call amount on Cover Distribution window displays as 0 Description – A new Collateral Context attribute has been added called *Recompute Final Call*. If this attribute is not set or set to True (default behavior) then there is no change in final call amount behavior. If it is set to False, then the Final Call Amount is not recomputed when executing the distribution. When the Final Call Amount is reset to 0, the Remaining Margin will always be equal to the Call including the buffer. When the Final Call Amount is not reset, the Remaining Margin = Call including buffer – Final Amount.
	COLT-14256	Issue	Issue – Unable to update perimeter filter of an already saved Margin Call contract, persistence exception thrown
196419	COLT-14231	Issue	Issue – MTM Dispute Amount not updated in real time
196580	COLT-14228	Issue	Issue – Settlement Date on Cover Distribution trades should not currency holiday logic
196251	COLT-14224	Issue	Issue – Collateral Manager not loading after deleting one Exposure Group in Master contract
196346	COLT-41221	Issue	Issue – Cover preference sequence cannot be changed when Authorization Mode is on for Margin Call contract
194452	COLT-14218	Issue	Issue – Sybase v16 upgrade scripts selecting columns that do not exist in mrgcall_config table
187351 193863 189672	COLT-14194	Enh	Issue – Margin Flow Approach enhancement Description – Calypso’s new Margin Flow Approach is used for managing Reg IM and IA together. There are three methodologies for this: Distinct, Greater and Allocated.

HD/Case	Issue Id	Type	Description
			To accommodate this, a new Margin Flow section has been added in the Margin Call contract Independent Amount panel. A new field has been added in the Threshold section of the Margin Call contract Parties panel called *Threshold Application*. The options are *IA + MTM* and *IA only*. Additionally, there are some new columns in Collateral Manager: *IA POST Threshold*, *MFTA*, *Revised IA* and *Margin Required Post MFA*. For details, refer to the Collateral documentation.
168937	COLT-13797	Enh	Issue – Stop STP if call is after Notification Time Description – The STP process can now be stopped if the call is received from the counterparty after the notification time on the agreement. A new value called *Call Received after Notification Time* has been added in the Margin Call contract Details > Acadia Details panel. The possible values are: Ignore Notification Time, Stop STP and Auto Dispute. This attribute checks the Collateral Manager > Result > Time to Notification column. If it is >0, the notification has not been reached yet and the call will not be disputed on this basis. If it is <0, the notification has passed, and the call can be disputed depending on the configuration of this new attribute.

Section 10. Collateral 5.2.1 (July 2020)

Previous version: Collateral 5.2.0

10.1 Release Notes

HD/Case	Issue Id	Type	Description
193401	COLT-14349	Issue	Issue – TAG 98A is blank on MT527 BONY Collateral after upgrade to 4.5.6 from 4.4.7 for the message created in old Collateral version Description – When the INITIAL_PROCESS_DATE attribute is null, the 98A tag is filled based on the linked message process date.
197817	COLT-14343	Issue	Issue – Cover Distribution trades for less than 0.01 being generated

HD/Case	Issue Id	Type	Description
197824			Description – Security and Cash position rounding can be controlled with the following two domains: Collateral.Position.CashPrecisionRounding Collateral.Position.SecurityPrecisionRounding
198198	COLT-14340	Issue	Issue – MarginCallPositionEngine event processing is slow
197566	COLT-14313	Issue	Issue – Margin Engine only processes one out of two simultaneous Margin Call trades (deposits) for the same Margin Call contract
195877	COLT-14301	Issue	Issue – Allow multiple Margin Call contracts with same account name for Margin Services
197701	COLT-14293	Issue	Issue – MT527JPMOrganCollateral tag 19A Description - If collateral exposure type is SLEB then the 19A tag should reflect VASO otherwise it should reflect TRAA for JPMorgan only.
194454	COLT-14289	Issue	Issue – Incorrect syntax near the keyword 'INNER JOIN' during the upgrade process
197335	COLT-14272	Issue	Issue – Collateral Margin Call reports do not report warning to user Description – There is now a pop-up warning if the total collateral entries exceed the defined limit in the user access permission.
194687	COLT-14261	Issue	Issue – Problem using LowerIssueThenIssuerGlobalRating in a static data filter
196831 00003565	COLT-14405	Issue	Issue – Trade Allocation Manager window not opening when Collateral module is v 5.2.0 and above
	COLT-14384	Issue	Issue – Sybase and Oracle Execute SQL issues
	COLT-14378	Issue	Issue – Error observed while pricing the Triparty Margin Call contract
164256	COLT-14362	Issue	Issue – Book not displayed in Optimization analysis result window; all available positions not reflected

Section 11. Collateral 5.2.2 (August 2020)

Previous version: Collateral 5.2.1

11.1 Release Notes

HD/Case	Issue Id	Type	Description
199133	COLT-14388	Issue	Issue – Problem sorting in Trade Allocation Manager
199366	COLT-14399	Issue	Issue – Bond Asset Backed with subtype TBA does not flow in Collateral Manager with effective date as Trade Date in the Margin Call Contract
00001579	COLT-14414	Enh	Issue – Cover Short substitution rule does not save changes for Short Position Type – Actual Fix – Property *Short Position Type* is now able to be saved as any type available in the drop-down list.
199433	COLT-14425	Issue	Issue – Optimizer creates entries with incorrect booking type when security received by PO needs to be fully returned to CP on the same day
198816	COLT-14435	Issue	Issue – Margin Call ROLLED_INTEREST generated as RECEIVE regardless of interest amount sign Description – The rolled interest position is created in the respective direction of interest being paid or received.
00002095	COLT-14441	Issue	Issue – Client & Account details of Optimizer Inventory constraint missing when imported via CamTool
199383	COLT-14430	Issue	Issue – Optimizer in Trade Allocation Manager allocates security quantity more than the Available Quantity
00001539	COLT-14420	Issue	Issue – In Margin Call, rounding issue with full returns on DKK bonds with 0.01 as a lot size Fix - To observe the expected behavior, the following needs to be set: - In pricing parameters, for ANY the ADJUST_FX_RATE parameter should be set to TRUE. - In property files, add the value INT_CURVE_INTERP_RATE_B=true and restart Collateral Manager after changing the property file.

Section 12. Collateral 5.2.3 (September 2020)

Previous version: Collateral 5.2.2

12.1 Release Notes

HD/Case	Issue Id	Type	Description
	COLT-14448	Issue	Issue-PM_SIMM/PM_SCHEDULE now displayed in Collateral Manager Results tab
199146 00001645	COLT-14470	Issue	Issue – Collateral eligible currencies and eligible books not upgraded to v16 in Sybase environment
00002182	COLT-14479	Issue	Issue – Upgrade error on column rule_id in Sybase environment
00003127	COLT-14491	Issue	Issue – GRM and Allocation rounding issue when Initial Margin Buffer tab is selected
00003272	COLT-14500	Issue	Issue – Not possible to use additional legal entity from contract as Margin Call counterparty
00002529	COLT-14510	Issue	Issue – Valuation Date and Process Date adding +1 day after sending message through sender engines

Section 13. Collateral 5.2.4 (March 2021)

13.1 Release Notes

HD/Case	Issue Id	Type	Description
00012204	COLT-15048	Issue	Issue – Pricer measure exception for -PM_SIMM NPV MARGIN_CALL PM_SCHEDULE
00011149	COLT-15042	Issue	Issue – MC_Statement message contains unnecessary gaps in pdf format
00011993	COLT-15040	Issue	Issue – Return to Counterparty Processing Org does not have allocation booked in original book Fix – In the Summary tab in the Allocation window if the user selects “Return and New” in the auto adjustment field, the allocation created for returning margin is created using the original/source book.

HD/Case	Issue Id	Type	Description
00010526	COLT-15036	Issue	Issue – Margin Call PDF statement truncating headers
00007001	COLT-14928	Issue	Issue – Margin Call cash transfer rounding error Fix – Irrespective of the previous allocation, the final cash allocation is created for the entire residual amount.
00008967	COLT-14891	Issue	Issue – When 'Accept Other' amount is applied, Allocation window shows originally calculated amount Fix – Allocations created by Auto Adjust matches the new GRM after Dispute and Accept Other amounts.
00008996	COLT-14885	Issue	Issue – Underlying Option trades not loaded in Collateral Manager when value date is greater than trade settle date
00008169	COLT-14872	Issue	Issue – COLLATERAL_MANAGEMENT scheduled task pricing fails for one contract Fix – The issue has been resolved for handling of the pricing environment when the secondary key is different.
00004776	COLT-14641	Issue	Issue – MT527 cancel message missing tag for BPSS Triparty Agent with template MT527BPSSCollateral
00004232	COLT-14700	Issue	Issue – BONDASSETBACKED with Bond Type MBS does not stop reflecting in Collateral Manager Underlyings tab after settlement date
00005248	COLT-14691	Issue	Issue – Null pointer exception in Message Engine trying to create MT527 for 0 exposure amount
00005120	COLT-14666	Issue	Issue – CANC MT527 to EuroClear rejected due to PRIR tag (not allowed in CANC MT527) Fix – The 22:F://PRIR tag has been eliminated for EuroClear cancellation messages.
00003635	COLT-14635	Issue	Issue – IND_AMOUNT fee grid added on the counterparty side when selected on PO side
00003198	COLT-14602	Issue	Issue – Optimizer does not return received quantity fully when partial return and full return is done on the same day
00004854 00003400	COLT-14581	Issue	Issue – Triparty MT527 CANC message does not contain tag :20C::PREV when message is saved in the database

HD/Case	Issue Id	Type	Description
00004232	COLT-14568	Issue	Issue – BONDASSETBACKED with Bond Type MBS does not stop reflecting in Collateral Manager Underlyings tab after settlement date
00003225	COLT-14504	Issue	Issue – Pricing in Collateral Manager Underlying tab is incorrect for MBS bonds and has incorrect sign for TBA bond
00002012	COLT-14460	Issue	Issue – Performance issue in COLLATERAL_MANAGEMENT scheduled task

Section 14. Collateral 5.2.5 (April 2021)

Previous version: Collateral 5.2.4

14.1 Release Notes

HD/Case	Issue Id	Type	Description
00008967	COLT-15109	Issue	Issue – Accept Other and Accept Cpty not allocating the Allocation correctly
00012204	COLT-15103	Issue	Issue – Collateral Manager P&L mark adjustment error reflects product properties name defined in collateral exposure context configuration instead of missing pricer measure

Section 15. Collateral 5.2.7 (June 2021)

Previous version: Collateral 5.2.523

15.1 Release Notes

HD/Case	Issue Id	Type	Description
00016930	COLT-15337	Issue	Issue – Underlying tab in message generated for margin call notification from collateral templates shows space after 10 characters or numbers
00015118	COLT-15236	Issue	Issue – CAM/CM tool does not export/import Quote Offset Days when set to 1

Section 16. Collateral 5.3.2 (December 2020)

Previous version: Collateral 5.2.3

16.1 Release Notes

HD/Case	Issue Id	Type	Description
194454	COLT-14290	Issue	Issue – Incorrect syntax near the keyword 'INNER JOIN' during the upgrade process
197701	COLT-14294	Issue	Issue – MT527JPMOrganCollateral tag 19A Description - If collateral exposure type is SLEB then the 19A tag should reflect VASO otherwise it should reflect TRAA for JPMorgan only.
197335	COLT-14295	Issue	Issue – Collateral Margin Call reports do not report warning to user Description – There is now a pop-up warning if the total collateral entries exceed the defined limit in the user access permission.
195877	COLT-14302	Issue	Issue – Allow multiple Margin Call contracts with same account name for Margin Services

HD/Case	Issue Id	Type	Description
197566	COLT-14322	Issue	Issue – Margin Engine only processes one out of two simultaneous Margin Call trades (deposits) for the same Margin Call contract
194687	COLT-14334	Issue	Issue – Problem using LowerIssueThenIssuerGlobalRating in a static data filter
198198	COLT-14339	Issue	Issue – MarginCallPositionEngine event processing is slow
197817 197824	COLT-14342	Issue	Issue – Cover Distribution trades for less than 0.01 being generated Description – Security and Cash position rounding can be controlled with the following two domains: Collateral.Position.CashPrecisionRounding Collateral.Position.SecurityPrecisionRounding
193401	COLT-14350	Issue	Issue – Tag 98A is blank on MT527 BONY collateral after upgrade to v4.5.6 from v4.4.7 Description – When the INITIAL_PROCESS_DATE attribute is null, the 98A tag is filled based on the linked message process date.
164256	COLT-14363	Issue	Issue – Book not displayed in Collateral Optimization analysis result window; all available positions not reflected
193401	COLT-14379	Issue	Issue – Error observed while pricing the Triparty Margin Call Contract
199133	COLT-14387	Issue	Issue – Problem sorting in Trade Allocation Manager
199366	COLT-14397	Issue	Issue – Bond Asset Backed with subtype TBA does not flow in Collateral Manager with effective date as Trade Date in the Margin Call Contract
196831 00003565	COLT-14404	Issue	Issue – Trade Allocation Manager window not opening for Collateral module version 5.2.0 and above
00001579	COLT-14413	Enh	Issue – Cover Short substitution rule does not save changes for Short Position Type – Actual Fix – Property *Short Position Type* is now able to be saved as any type available in the drop-down list.
00001539	COLT-14419	Issue	Issue – Margin Call full returns have rounding issue on DKK bonds with 0.01 as a lot size
199433	COLT-14424	Issue	Issue – Optimizer creates entries with incorrect booking type when security received by PO needs to be fully returned to CP on the same day

HD/Case	Issue Id	Type	Description
199383	COLT-14429	Issue	Issue – Optimizer in Trade Allocation Manager allocates security quantity more than the Available Quantity
198816	COLT-14434	Issue	Issue – Margin Call ROLLED_INTEREST generated as RECEIVE regardless of interest amount sign Description – The rolled interest position is created in the respective direction of interest being paid or received.
00002095	COLT-14440	Issue	Issue – Client & Account details of Optimizer Inventory constraint missing when imported via CamTool
	COLT-14447	Issue	Issue-PM_SIMM/PM_SCHEDULE now displayed in Collateral Manager Results tab
00002012	COLT-14459	Issue	Issue – Performance issue in COLLATERAL_MANAGEMENT scheduled task
199146 00001645	COLT-14469	Issue	Issue – Collateral eligible currencies and eligible books not upgraded to v16 in Sybase environment
00002182	COLT-14478	Issue	Issue – Upgrade error on column rule_id in Sybase environment
00003127	COLT-14490	Issue	Issue – GRM and Allocation rounding issue when Initial Margin Buffer tab is selected
00003272	COLT-14499	Issue	Issue – Not possible to use additional legal entity from contract as Margin Call counterparty
00003225	COLT-14503	Issue	Issue – Pricing in Collateral Manager Underlying tab is incorrect for MBS bonds and has incorrect sign for TBA bond
00002529	COLT-14509	Issue	Issue – Valuation Date and Process Date adding +1 day after sending message through sender engines
00004232	COLT-14566	Issue	Issue – BONDASSETBACKED with Bond Type MBS does not stop reflecting in Collateral Manager Underlyings tab after settlement date
00004854 00003400	COLT-14580	Issue	Issue – Triparty MT527 CANC message does not contain tag :20C::PREV when message is saved in the database
19560	COLT-14594	Issue	Issue – Custom code will not compile when upgrading Collateral module
00003198	COLT-14601	Issue	Issue – Optimizer does not return received quantity fully when partial return and full return is done on the same day

HD/Case	Issue Id	Type	Description
00003635	COLT-14634	Issue	Issue – IND_AMOUNT fee grid added on the counterparty side when selected on PO side
00004776	COLT-14640	Issue	Issue – MT527 Cancel message missing tag for BPSS Triparty Agent with template MT527BPSSCollateral
00004975	COLT-14762	Issue	Issue – Target optimization window does not open in Data Authorization window
196283 00007031	COLT-14751	Enh	Issue – Acadia to store counterparty balance information Description – Counterparty settle balance, counterparty unsettled balance and counterparty balance are now stored in Acadia. These are stored for reporting purposes only; no processing will be done based on this counterparty information. In the Collateral Manger > Results panel, the following new columns have been created: • Cpty actual total prev mrg • Cpty not settle total prev mrg • Cpty total prev mrg These columns are not editable, are populated by incoming Acadia messages and are in number format (positive or negative).
00001281	COLT-14709	Issue	Issue – Margin Call Entry report reflects a new field called Valuation Date Frequency Impact Analysis – A new column has been introduced to display the Valuation Date Frequency. The source is the same field in the Dates & Times tab of the Margin Call Contract.
00003351	COLT-14706	Enh	Issue – Added Position Value Selector to Margin Call Position Valuation report Criteria panel Description – A Position Value dropdown field has been added in the Criteria panel of the Margin Call Position Valuation report with the following values: • Quantity • Nominal • Nominal (Unfactored) The default value is Nominal. This enhancement provides the ability to see unfactored Nominal (original par) of MBS positions.
00004232	COLT-14699	Issue	Issue – BONDASSETBACKED with Bond Type MBS does not reflect before settling transfers; regression from COLT-14563
00005248	COLT-14692	Issue	Issue – Null pointer exception in Message Engine trying to create MT527 for 0 exposure amount

HD/Case	Issue Id	Type	Description
00005120	COLT-14665	Issue	Issue – CANC MT527 to EuroClear rejected due to PRIR tag (not allowed in CANC MT527) Fix – The 22:F://PRIR tag has been eliminated for EuroClear cancellation messages.
00002778	COLT-14660	Issue	Issue – PL Marks fail to price in Collateral Manager

Section 17. Collateral 5.3.3 (July 2021)

17.1 Release Notes

HD/Case	Issue Id	Type	Description
00017246	COLT-15347	Issue	Issue – Previous cash margin is incremented at each reprice on façade accounts Impact Analysis – The position values are reset to 0 before proceeding with the calculation. Local impact to MarginCallEntryPositionValues Aggregator.
00015809	COLT-15878	Issue	Issue – Unable to save report template of type Margin Call Impact Analysis – Local impact to Margin Call Report Template Panel.
00012613 00015135	COLT-15076	Issue	Issue – MT527 TERM message populates TRAA with zero instead of Previous RQV and populates TRTE with zero, which should not be populated Impact Analysis – Local impact to MT527 TERM messages.
00005855	COLT-14896	Issue	Issue – Error while upgrading Sybase database from version 15.0.0.13 to 16.1.0.56
00008967	COLT-14893	Issue	Issue – When 'Accept Other' amount is applied, the allocation window shows the originally calculated amount Impact Analysis – When 'Accept Other' action is applied, the Allocation window will now show the Global Required Margin equal to the agreed amount instead of the calculated Global Required Margin value.
00008996	COLT-14884	Issue	Issue – Underlying Option trades not loaded in Collateral Manager when value date is greater than trade settle date
00008108	COLT-14855	Issue	Issue – Auto Adjust allocates ineligible cash when there is asymmetrical cash and when the contract is fully allocated
00007979	COLT-14842	Issue	Issue – Accrual wrongly calculates Repo trades when allocated through the Trade Allocation Manager Impact Analysis – The USE_TRADE_SETTLE date pricing parameter should be set to true only when allocations are created from the Trade Allocation Manager.
00008092	COLT-14833	Issue	Issue – Dispute Age not accumulating when pricing contracts after application of first workflow action

HD/Case	Issue Id	Type	Description
			Impact Analysis – Dispute age is accrued based on yesterday's disputed entry.
00006493	COLT-14774	Issue	Issue – Issue with triparty agent TAG 98A TERM messages
00003897	COLT-14759	Issue	Issue – Fees on OTC Equity Options show in Collateral Manager as NPV after expiry/termination of the option Impact Analysis – The trade can be priced if the valuation date is before the last fee date.
00001698	COLT-14718	Issue	Issue – Substitution rule Cover-Short not working when Short Position Type is 'Expected' Impact Analysis – The substitution is initiated per the configuration provided in the optimizer.

Section 18. Collateral 5.3.4 (October 2021)

Previous version: Collateral 5.3.3

18.1 Release Notes

HD/Case	Issue Id	Type	Description
00021583	COLT-15533	Issue	Issue – Accepting counterparty via GUI or ResolveDisputeWithCPAmount rule does not give correct dispute status Impact Analysis – Local impact to EntryDisputeManager.

Section 19. Collateral 5.3.5 (October 2021)

Previous version: Collateral 5.3.4

19.1 Release Notes

HD/Case	Issue Id	Type	Description
00023263	COLT-15568	Issue	Issue – Collateral Distribution trade not impacting Total Collateral and Total Unsettled filed in Margin Call Entry Impact Analysis – Local impact to Distribute Collateral Rule.

Section 20. Collateral 5.3.6 (December 2021)

Previous version: Collateral 5.3.5

20.1 Release Notes

HD/Case	Issue Id	Type	Description
00023456	COLT-15593	Issue	Issue – Additional lines appearing when a modification is made to a Margin Call Contract

HD/Case	Issue Id	Type	Description
			Impact Analysis – Local impact to Config Independent Amount Panel.

Section 21. Collateral 5.4.0 (February 2021)

Previous version: Collateral 5.3.2

21.1 Release Notes

HD/Case	Issue Id	Type	Description
00001698	COLT-14719	Issue	Issue – Substitution rule Cover-Short not working when Short Position Type is 'Expected' Impact Analysis – The substitution is initiated per the configuration provided in the optimizer.
00003897	COLT-14760	Issue	Issue – Fees on OTC Equity Options show in Collateral Manager as NPV after expiry/termination of the option Impact Analysis – The trade can be priced if the valuation date is before the last fee date.
00006493	COLT-14775	Issue	Issue – Issue with triparty agent TAG 98A TERM messages
143846 192842 198595	COLT-14785	Enh	Issue – MTA and rounding enhancement for Triparty contract Impact Analysis – Previously, rounding and MTA features were not supported for triparty contracts. Although it was possible to specify a rounding method and MTA on a triparty margin call contract, these parameters were not considered during the margin call calculation. MTA and rounding are now considered for triparty contracts. • Rounding and MTA features are available only if Calculation Type is set to *Delta* in the Triparty Details tab. • Calculation Type = Delta is the default and recommended option. Calculation Type = Net Exposure will be removed in the future. • Rounding and MTA features are available at both contract and exposure group level. For MTA calculation, if Constituted Margin is below the MTA, Global Required Margin is 0. If Constituted Margin is above the MTA, Global Required Margin is equal to the Constituted Margin. If the margin call needs to be paid, the PO's side MTA applies. If the margin call needs to be received, the counterparty's side MTA applies.

HD/Case	Issue Id	Type	Description
			For Rounding, the margin call is a New Margin, the Global Required Margin is rounded using the delivery methodology specified on the margin call contract. If the margin call is a Return Margin, the Global Required Margin is rounded using the return methodology specified on the margin call contract. If the margin call needs to be paid, the PO's side rounding methodology applies. If the margin call needs to be received, the counterparty's side rounding methodology applies. For triparty contracts. The Required Value calculation has been changed to consider if there is an MTA and if the Global Required Margin has been rounded. The Required Value (sent in the TRAA of MT527s) is: If below the MTA, Required Value = Previous RQV (no change in the exposure notified to the triparty agent) If above MTA, Required Value = Global Required Margin + Previous RQV (Global Required Margin is a rounded amount).
	COLT-14797	Enh	Issue – Upgrade library hibernate-core to version 5.4.21.Final
00008092	COLT-14832	Issue	Issue – Dispute Age not accumulating when pricing contracts after application of first workflow action Impact Analysis – Dispute age is accrued based on yesterday's disputed entry.
00007979	COLT-14851	Issue	Issue – Accrual wrongly calculates Repo trades when allocated through the Trade Allocation Manager Impact Analysis – The USE_TRADE_SETTLE date pricing parameter should be set to true only when allocations are created from the Trade Allocation Manager.
00008108	COLT-14852	Issue	Issue – Auto Adjust allocates ineligible cash when there is asymmetrical cash and when the contract is fully allocated
170357	COLT-14875	Enh	Issue – Implementation of Optimization Currency field in margin call contract Impact Analysis – A Cash Optimization Currency drop-down field has been added to the Optimization panel of the Margin Call contract. The currencies listed are the LE eligible currencies. When gathering a list of eligible assets for a contract, when fetching eligible cash, the system checks whether an optimization currency is defined. If there is, then the optimizer behaves as if this is the only eligible currency so that it will use this currency over another currency with a lower weight in the Target configuration when there is no non-cash collateral available, or as the adjustment currency when filling the remaining margin.

HD/Case	Issue Id	Type	Description
00008996	COLT-14883	Issue	Issue – Underlying Option trades not loaded in Collateral Manager when value date is greater than trade settle date

Section 22. Collateral 5.4.1 (June 2021)

Previous version: Collateral 5.4.0

22.1 Release Notes

HD/Case	Issue Id	Type	Description
00007001	COLT-14811	Issue	Issue – Margin Call cash transfer rounding error Impact Analysis – Irrespective of the haircut value, the autocash adjustment now happens for the entire remaining margin.
00011983	COLT-15069	Issue	Issue – Collateral Exposure trade does not show value in custom pricer measure in Trade Browser report Impact Analysis – Local impact to Collateral Exposure pricer.
00012583 00010144	COLT-15027	Issue	Issue – Previous RQV is ignored while calculating Constituted Margin in case of MFA and Triparty Impact Analysis – Local impact to TripartyCalculator file.
00009018	COLT-14989	Issue	Issue – IP post threshold should take threshold amount of counterparty when independent amount is positive in Margin Flow approach Impact Analysis – Local impact to BilateralMarginCalculator file.

Section 23. Collateral 5.4.2 (August 2021)

Previous version: Collateral 5.4.1

23.1 Release Notes

HD/Case	Issue Id	Type	Description
00017431	COLT-15462	Issue	Issue – Rehypothecation attribute should not be reflected on Return to PO on Margin Call trades Impact Analysis – Rehypothecation attribute not reflected for both NONE and BOTH scenarios.
00017431	COLT-15453	Issue	Issue – Rehypothecation attribute should not be reflected on Delivery to CP on Margin Call trades Impact Analysis – In the case of "Delivery to CP" scenario, this attribute does not get populated.

Section 24. Collateral 5.4.3 (September 2021)

Previous version: Collateral 5.4.2

24.1 Release Notes

HD/Case	Issue Id	Type	Description
00019990	COLT-15522	Issue	Issue – Inconsistency in Dispute Age Impact Analysis – Dispute Age is accrued based only on yesterday's disputed entry. Local impact to Dispute Manager.
00020654	COLT-15508	Issue	Issue – Script created to fix rehypothecation keyword issue for existing trades Impact Analysis – REHYPOTHECATION_UPDATE scheduled task should be added to the Scheduled Task domain. When the scheduled task is run, the keywords are updated. In the scheduled task, a trade filter can be provided to filter out incorrect trades. Restart the Data Server after running the scheduled task.

Section 25. Collateral 5.5.0 (March 2021)

Previous version: Collateral 5.4.0

25.1 Release Notes

HD/Case	Issue Id	Type	Description
	COLT-14911	Enh	Issue – Upgrade vulnerable library com.fastersml.jackson.core.jackson.*jars-2.10.2 to version 2.11.3
00008967	COLT-14892	Issue	Issue – When 'Accept Other' amount is applied, the allocation window shows the originally calculated amount Impact Analysis – When 'Accept Other' action is applied, the Allocation window will now show the Global Required Margin equal to the agreed amount instead of the calculated Global Required Margin value.
	COLT-14888	Enh	Issue – Remove vulnerable library apache-httpclient:commons-httpclient:3.1 Impact Analysis – The library apache-httpclient:commons-httpclient:3.1 had a severe security vulnerability and had to be upgraded. The upgraded version is 4.5.12.
00007001	COLT-14810	Issue	Issue – Margin Call cash transfer rounding error Impact Analysis – Irrespective of the haircut value, the autocash adjustment now happens for the entire remaining margin.
00011229 00011290	COLT-14975	Issue	Issue – Stack overflow error when configuring column in netted position Impact Analysis – Local impact to MarginCallPositionBaseReportStyle.

Section 26. Collateral 5.5.2 (April 2021)

Previous version: Collateral 5.5.0

26.1 Release Notes

HD/Case	Issue Id	Type	Description
00014577	COLT-15204	Issue	Issue – CANC message not generated when RQV is 0 and message is MATCHED
00014466	COLT-15195	Issue	Issue – MT527 Cancellation message not generated correctly when original MT527 is MATCHED

Section 27. Collateral 5.5.3 (June 2021)

Previous version: Collateral 5.5.2

27.1 Release Notes

HD/Case	Issue Id	Type	Description
00015949	COLT-15268	Issue	Issue – Cannot apply allocation for contract; receiving “Accessing uninitialized field of an entry java.lang.Throwable”
00015008 00014630 00015657	COLT-15254	Issue	Issue – CAM Tool Collateral Config import fails with IndexOutOfBoundsException

Section 28. Collateral 5.5.4 (July 2021)

Previous version: Collateral 5.5.3

28.1 Release Notes

HD/Case	Issue Id	Type	Description
00017455	COLT-15362	Issue	Issue – Cover short not working properly Impact Analysis – Zero GRM considered as pay margin so that substitutions are not removed. Local impact to Allocation Optimization Controller.
00017228 00017681	COLT-15352	Issue	Issue – Fields in MT527BONY not correct for tag 70E Local impact to MT527BONYCollateralSWIFTFormatter.
00016040	COTL-15334	Issue	Issue – MT527 Collateral Clearstream Tag22H CDTA incorrect when RQV is 0 Impact Analysis – The domain value name MT527PriceAdjustmentForZeroRQV should be used for Clearstream to generate PADJ when RQV is 0.

Section 29. Collateral 5.6.0 (April 2021)

Previous version: Collateral 5.5.0

29.1 Release Notes

HD/Case	Issue Id	Type	Description
00012204	COLT-15051	Issue	Issue – Pricer measure exception for -PM_SIMM NPV MARGIN_CALL PM_SCHEDULE
00012779 00011410	COLT-15038	Issue	Issue – Remaining Margin in Collateral Manager does not change in real time; user needs to click Apply twice on Allocation window Impact Analysis – Local impact to MarginCallEntry file.
00011993	COLT-15034	Issue	Issue – Return to Counterparty Processing Org does not have allocation booked in original book

HD/Case	Issue Id	Type	Description
			Fix – In the Summary tab in the Allocation window if the user selects "Return and New" in the auto adjustment field, the allocation created for returning margin is created using the original/source book.
00011149	COLT-15021	Issue	Issue – MC_Statement message contains unnecessary gaps in PDF format
00010526	COLT-15036	Issue	Issue – Margin Call PDF statement truncating headers
00012583 00010144	COLT-15008	Issue	Issue – Previous RQV is ignored while calculating Constituted Margin in case of MFA and Triparty Impact Analysis – Local impact to TripartyCalculator file.
00009018	COLT-15006	Issue	Issue – IP post threshold should take threshold amount of counterparty when independent amount is positive in Margin Flow approach Impact Analysis – Local impact to BilateralMarginCalculator file.
00010813	COLT-15004	Issue	Issue – SCTR Reference should be new after a cancellation on INIT for MT527 Clearstream Impact Analysis – Local impact to CollateralSWIFTFormatter file.
00010420	COLT-14992	Issue	Issue – Exposure Group contract selection removes previously selected contracts from list
00007489	COLT-14985	Issue	Issue – Collateral amount mismatch with HRC_NODE table in Margin report Impact Analysis – Local impact to CollateralManagerProcessor file.
00009114	COLT-14945	Issue	Issue – Optimizer allocates nothing when target allocation's collateral sorting rule is Available-Quantity-By-Product and concentration constraints apply Impact Analysis – Local impact to AvailableQuantityByProductRuleFactory file.

Section 30. Collateral 5.6.2 (June 2021)

Previous version: Collateral 5.6.0

30.1 Release Notes

HD/Case	Issue Id	Type	Description
00014630 00015008 00015657	COLT-15208	Issue	Issue – Collateral Configuration import with CAM tool fails with IndexOutOfBounds exception
00012613 00015135	COLT-15227	Issue	Issue – MT527 TERM message populates TRAA with zero instead of Previous RQV and populates TRTE with zero, which should not be populated Impact Analysis – Local impact to MT527 TERM messages.
00015708	COLT-15275	Issue	Issue – Problem loading deposit contracts using remote API ‘RemoteCollateralDataServer’ Impact Analysis – A condition has been added to check if the master agreement ID is not the same as the actual configurations ID. Local impact to MarginCallConfigFilter.
00014711	COLT-15300	Issue	Issue – Total value of collateral fluctuating with zero account activity (rounding issue) Impact Analysis – Comparison between available position and required liability for rounded/unrounded values has been fixed. Local impact to DefaultLiabilityAllocationCalculator.
00016736 00010813	COLT-15316	Issue	Issue – SCTR reference should be persisted for all events occurring onward until termination
00016831 00012204	COLT-15321	Issue	Issue – Collateral Manager P&L mark adjustment error reflects product properties name defined in collateral exposure context configuration instead of missing pricer measure

Section 31. Collateral 5.6.3 (July 2021)

Previous version: Collateral 5.6.2

31.1 Release Notes

HD/Case	Issue Id	Type	Description
00018065	COLT-15438	Issue	Issue – Return of collateral from Netted Position not in same book Impact Analysis – The incoming/outgoing book is set based on the allocation type.
00017556	COLT-15369	Issue	Issue – Incorrect auto allocation in Allocation window when direction of Margin Call is same as interest Impact Analysis – When the direction of Margin Call and interest allocation is the same, interest allocations do not affect cash allocation computation.
00017380	COLT-15358	Issue	Issue – Pricing error on Margin Call Contract with Rating configuration in Collateral Manager Impact Analysis – Local impact to DefaultMarginCallCreditRatingRepositiry.
00017228 00017681	COLT-15354	Issue	Issue – Fields in MT527BONY not correct for tag 70E Impact Analysis - Local impact to MT527BONYCollateralSWIFTFormatter.
00016786	COLT-15333	Issue	Issue – Based on MM bond discount criteria, ineligible selections available for selection
00013980	COLT-15322	Issue	Issue – Record Date constraint creates error after optimizing contract Impact Analysis – Local impact to Coupon constraint.

Section 32. Collateral 5.6.4 (July 2021)

32.1 Release Notes

HD/Case	Issue Id	Type	Description
00013441	COLT-15245	Issue	Issue – Cover Distribution gives error when underlying allocation trades updated from PENDING to VERIFIED Impact Analysis – Decimal places are ignored to check comparison between rounded and unrounded values using tolerance. Local impact to BaseTradeLoader.

Section 33. Collateral 5.6.5 (August 2021)

33.1 Release Notes

HD/Case	Issue Id	Type	Description
00018840	COLT-15485	Issue	Issue – Unable to price Sec Lending trade with an unsettled end leg transfer Impact Analysis – Local impact to DefaultUnderlyingTradeLoader.
00018343	COLT-15478	Issue	Issue – Incorrect MFTA with negative exposure, IA is greater than Threshold when Threshold application is IA only in the Margin Call Contract Impact Analysis – Local impact to BilateralMarginCalculator.
00018295	COLT-15461	Issue	Issue – MFTA not transferred when IM contract has no underlying trades Impact Analysis – Local impact to BilateralMarginCalculator.

Section 34. Collateral 5.6.6 (August 2021)

Previous version: Collateral 5.6.5

34.1 Release Notes

HD/Case	Issue Id	Type	Description
00018455	COLT-15500	Issue	Issue – Collateral statement HTML format issues Impact Analysis – HTML width reformatted to be at 100%. For PDF, the width is handled in the xsl used for transformation. Local impact to HTMLCollateralReportViewer.

Section 35. Collateral 5.6.7 (October 2021)

Previous version: Collateral 5.6.6

35.1 Release Notes

HD/Case	Issue Id	Type	Description
00022170	COLT-15541	Issue	Issue – SQL generated by method DefaultUnderlyingTradeFilter.loadTradesForEndLegUnsettledTransfers contains table book in from clause but condition for correct jointure is missing Impact Analysis – Local impact to DefaultUnderlyingTradeLoader.
00014711 00020439	COLT-15515	Issue	Issue – Total value of collateral fluctuating with zero account activity (rounding issue) Impact Analysis – Comparison between available position and required liability for rounded/unrounded values has been fixed. Local impact to DefaultLiabilityAllocationCalculator.
00019747	COLT-15506	Enh	Issue – Triparty Collateral / JP Morgan template change regarding TERM message for OTCD exposure type (IM collateral) Impact Analysis – Link block added to the formatter for TERM messages.

Section 36. Collateral 5.6.8 (October 2021)

Previous version: Collateral 5.6.7

36.1 Release Notes

HD/Case	Issue Id	Type	Description
00021853	COLT-155555	Issue	Issue – Fee currency issue in Margin Call Detail Entry report Impact Analysis – Local impact to ReportStyleDescriptor.
00021801	COLT-15538	Issue	Issue – MFA-MTA on Allocated (Netted VM + IA) incorrect when exposure swings with Ignore MTA on Returned Margin set to True Impact Analysis – Local impact to MarginCallEntryCalculator.
00021275	COLT-15526	Issue	Issue – MT569 allocations no loaded in Triparty Collateral Allocations window Impact Analysis – The triparty collateral allocations are now loaded based on process date of entry. Local impact to AllocationReportView.
00021277 00022744	COLT-15524	Issue	Issue – Error received on next day when triparty contract is loaded Impact Analysis – Local impact to Margin Call Triparty Allocation Report.

Section 37. Collateral 5.6.9 (December 2021)

Previous version: Collateral 5.6.8

37.1 Release Notes

HD/Case	Issue Id	Type	Description
00024802	COLT-15599	Issue	Issue – Cash Settle Date is empty in Collateral Manager Impact Analysis – Local impact to Margin Call Entry.
00024890	COLT-15597	Issue	Issue – Triparty Exposure trade activation caused notification tab to not display Acadia messages and Margin Call notification messages Impact Analysis – Triparty Exposure Trade contract with Acadia setup uses the Margin Call ID to load the message. Local impact to Margin Call Notification View.
00024356	COLT-15589	Issue	Issue – MT527 TERM field 98 not compatible with JPM's MT558 Impact Analysis – Local impact to JPMorganCollateral.

Section 38. Collateral 5.6.10 (January 2022)

Previous version: Collateral 5.6.10

38.1 Release Notes

HD/Case	Issue Id	Type	Description
00024890	COLT-15630	Issue	Issue – TRIPARTYCONF, INCOMING_MT558 and INC_ALLOCATION messages are not reflecting under Notification tab anymore Impact Analysis – Local impact to Margin Call Notification.