

Nasdaq Calypso

BO Modules Release Notes

April 2025
Approved

These release notes describe the fixes for the Calypso Back Office modules – BO Messaging (MX messages), Swift MT. These release notes are also available in the cumulative release notes.

As of the '18 February 2024 MR', the Matching 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.

Cumulative Release Notes

- ▶ You can view cumulative release notes for all 18 releases in the Excel spreadsheet – **Cumulative Release Notes v18**.

User Documentation

- ▶ Calypso MX Payment Messages documentation
- ▶ Calypso Cash Management documentation
- ▶ Calypso Swift Messages documentation

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Release Notes – BO Messaging (MX Messages)

1.1 February 2024 - BO Messaging 3.0.3, 3.0.4, 3.1.0 (18 February 24 MR)

| Capability Group | Capability | Asset Class | Legacy Component | Case | APL | Issue | Type | Description |
|-----------------------|-------------------------|-------------|--------------------|----------|----------|------------|-------|---|
| Post Trade Processing | Confirmations & Advices | Cross | BO Messaging 3.0.3 | 00081071 | APL-7231 | BOMSG-2577 | Issue | <p>Issue – For tag <InstrForNxtAgt> with multiple occurrences, line break logic in MX is not consistent with MT. In Cpty' SDI "Sender to Receiver Information" column, if single line is exceeding 35 characters, the next word and the following are moved to the next line automatically. However, if single line is within 35-character limitation (below or equal to 35 characters), the MX message <InstrForNxtAgt> generation shall follow the setup in SDI (same as MT message). Also, <InstrForNxtAgt> breakdown is NOT generated as indicated by line breaker "\n" in trade keyword.</p> <p>Impact Analysis – Local Impact – As expected, tag InstrForNxtAgt is generating multiple lines if more, less, or equal to 35 characters present in single line/multiple lines. Also, the tag InstrForNxtAgt is generated with separator \n picking values from Sender Info for pacs.008 and pacs.009.</p> |
| Post Trade Processing | Confirmations & Advices | Cross | BO messaging 3.0.3 | 00079396 | | BOMSG-2564 | Issue | <p>Issue - In CHATS, pacs.004 <ChrgBr> populates wrong value when SDI attribute Details_Of_Charges is set. When it is set to DEBT, <ChrgBr> filed appears as SHAR and when set to OURS (an invalid value), <ChrgBr> filed appears as SHAR.</p> <p>Impact Analysis - Local Impact - When SDI attribute Details_Of_Charges is set to DEBT,</p> |

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|-----------------------|-------------------------|-------------|--------------------|--|----------------------|------------|-------|--|
| | | | | | | | | <p><ChrgBr> filed value is "DEBT" in pacs.004 and it is set to OURS (an invalid value), it displays a warning message for invalid value.</p> <p>When it is set as OURS (invalid value) and Pacs009 CHATS is integrated, <ChrgBr> tag is not populated. When set as SHX (invalid value) and Pacs008 CHATS is integrated, <ChrgBr> tag is not populated. Also, when set as OUR (valid value) and Pacs009 CHATS is integrated, <ChrgBr> tag is populated with value DEBT.</p> <p>Some more combinations are added for ChrgBr tag for Pacs.004 CHATS Jurisdiction. Please refer to Calypso Messages documentation for details.</p> |
| Post Trade Processing | Corporate Actions | Cross | BO Messaging 3.0.3 | 00080469 | | BOMSG-2572 | Issue | <p>Issue - An error message is thrown and CA trades for CA TEND with SEEV031 messages are not generated.</p> <p>Impact Analysis - Xpath is changed, and the value object will be of type double for CA attribute-RATE. CA trades are generated successfully.</p> |
| Post Trade Processing | Confirmations & Advices | Cross | BO messaging 3.0.3 | 00064755 , 00048927 , 00040925 | APL-6239, APL-750 | BOMSG-2671 | Enh | <p>Issue - To provide Standard and Manual SDI enhancement for clearing member identification in AusPayNet for pacs.008, pacs.009, pacs.009 COV of APN jurisdiction using the SDI Identifier fields.</p> <p>Impact Analysis - For pacs.008, pacs.009, pacs.009 COV APN, added the logic of populating the tags Clearing System Code and Member Id for Creditor Agent, Intermediary 1 and Intermediary 2 using SDI Identifier fields, if missing, then use the Legal Entity Attributes APNClrSysID_Code and APNMmbld_ID.</p> |

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| Post Trade Processing | Confirmations & Advices | Cross | BO messaging 3.0.3 | 00073149 | | BOMSG-2649 | Issue | Issue - A typo error is observed in MX Schema Data. Impact Analysis - Removed "REDA025" MessageType domain entry from MXCORESchemaData.xml |
| Post Trade Processing | Confirmations & Advices | Cross | BO Messaging 3.0.3 | 00083631 | | BOMSG-2642 | Issue | Issue - Remittance information in pacs.008.001.CBPR is displayed in three lines even though the characters are <=140 for cash manual SDI. However, remittance information should be in one line if characters are <=140. Impact Analysis - Impact Analysis – Fix provided for the correct string check if it is null or not, to populate the tag properly in the message for REMITTANCE_INFO tag. Fix made to remove "New line characters". Also, extended the logic for every jurisdiction and message type (pasc008 ,pacs009 COV, pacs010 and pain001) for REMITTANCE_INFO tag. |
| Post Trade Processing | Confirmations & Advices | Cross | BO messaging 3.0.3 | 00083630 | | BOMSG-2640 | Issue | Issue - Underlying remittance info is missing for pacs.009.cov APN ISO20022. Underlying remittance info should be mapped to MT202 COV TAG: 70 - Sequence B (Remittance Information) for pacs.009.001.COV.APN. Impact Analysis - Local Impact - Remittance Information tag is also added under Underlying tags for Pacs.009 COV messages. |
| Integration | Trades Data Integration | EQD | BO Messaging 3.0.3 | 00082359 | | BOMSG-2632 | Enh | Issue - An issue is observed with Axoni module where spread field value is converted to scientific notation value and hence the trade is rejected by Axoni platform. Impact Analysis - To fix this issue, we have added a function (removeScientific notation |

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| | | | | | | | | from the generated json payload) in BO-Messaging module to remove the scientific notations from fields like Spread which is used in the Axoni XML templates. <<Resolved>> |
| | | | BO Messaging 3.0.3 | | | BOMSG-2626 | Enh | Issue - Removal of calypso-id-api jar dependency. Impact Analysis - Created packages "com.calypso.helper" and "com.calypso.cia.util", created wrapper classes by module. |
| Post Trade Processing | Confirmations & Advices | Cross | BO Messaging 3.0.3 | 00083560 | | BOMSG-2619 | Issue | Issue - When semt.002 with multiple ISIN is uploaded, position for second ISIN is not created and the position for first ISIN is mapped incorrectly with second ISIN amount. This is since while processing each message in a loop, wrong object was picked up to process. Impact Analysis - The system creates position for each ISIN in the system. |
| | | | BO Messaging 3.0.3 | | | BOMSG-2605 | Issue | Issue - Issues with pacs.009 ADV and pacs.009 CORE messages. For tag MsgDefldr, it currently have <MsgDefldr>pacs.009.001.ADV.08</MsgDefldr>, however it should be <MsgDefldr>pacs.009.001.08</MsgDefldr>. For the linked pacs.009 CORE to pacs.009 ADV, the <EndToEndId> should contain the <InstrId> of the pacs.009 ADV which is not the case. Impact Analysis - Local Impact - In Pacs.009 ADV message tag <MsgDefldr> have the value as pacs.009.001.08. |

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| | | | | | | | | Value of <InstrId> of Pacs.009 ADV message is equal to the value of <EndToEndId> value of Pacs.009 Core. |
| | | | BO Messaging 3.0.3 | | | BOMSG-2630 | Enh | <p>Issue - Performance Issue for the scriptableOTCproduct when loading MX messages.</p> <p>Impact Analysis - Local Impact - Improved performance by removing the transferrule call from getcolumnvalue method and transferrule builder from parent class as it not used.</p> |
| Post Trade Processing | Confirmations & Advices | Cross | BO Messaging 3.0.3 | 00077600 | | BOMSG-2611 | Issue | <p>Issue - Debtor tag on the pacs.004 for CHAPS should be populated using the same logic as the pac.009 which is not the case, where the contact is pulled from the beneficiary on the PO SDI. In Pacs004 CHAPS, Dbtr/Agt/Bicfi is mapped to another keyword and CdtrAgt does not have condition to check whether Receiver is same as Cdtr Agt.</p> <p>Impact Analysis - Made changes in template of Pacs.004 CHAPS. For Dbtr/Agt tag, changed the keyword and for CdtrAgt tag, updated the keyword and added a condition.</p> |
| Post Trade Processing | Corporate Actions | Cross | BO Messaging 3.0.3 | 00079317 | | BOMSG-2609 | Issue | <p>Issue - ISIN used in Sec move tag of seev.031 is different from (MT564) the one being populated on the message attribute process issue.</p> <p>Impact Analysis - Local Impact - Exception message is changed as per MT implementation.</p> |
| | | | BO Messaging 3.0.3 | | APL-6393, APL-2248 | BOMSG-2606 | Enh | Issue - In the framework of ECMS Project ISO20022 MX Module Securities, for INTR and REDM events, for bond product, no CA SWIFT Code is populated while integrating seev.035 |

| Capability Group | Capability | Asset Class | Legacy Component | Case | APL | Issue | Type | Description |
|-----------------------|-------------------------|-------------|--------------------|----------|-----|------------|-------|--|
| | | | | | | | | <p>message function NEWM and CA product is not updated while integrating seev.035 message function REPL.</p> <p>Impact Analysis – Adjustment of the list of events defined in a check which allows to identify the CAgeneratedfromBondDefinition. Also, the the X Paths used in the indexation algorithm have been changed from /Document/CorpActnNtfctn to /Document/CorpActnMvmntPrimryAdv. The X Paths for the Fixed Rate and Period Rate on attribute window and Interest Rate % and Interest Rate Used For Payment on CA UI have been updated to match seev.031.</p> <p>As expected Function of the Message is visible as NEWN / REPL on integrating seev.035 message, for sub-types INTR and REDM. For seev.035 message Fixed Rate & Period Rate are appearing in Message Attributes. Also the same values are appearing under UI Screen as well under Interest Rate Used for Payment & Interest Rate %.</p> |
| Post Trade Processing | Confirmations & Advices | Cross | BO Messaging 3.0.3 | 00076485 | | BOMSG-2604 | Issue | <p>Issue - Unable to validate the SAA message on Swift Alliance Portal.</p> <p>Impact Analysis – Local Impact - Changed the message output to have below tags combined into same line:</p> <pre><LAU><ds:Signature xmlns:ds=http://www.w3.org/2000/09/xmldsig #> </ds:Signature></LAU></DataPDU></pre> |

| Capability Group | Capability | Asset Class | Legacy Component | Case | APL | Issue | Type | Description |
|-----------------------|-------------------------|-------------|--------------------|----------|----------|------------|-------|--|
| Post Trade Processing | Confirmations & Advices | Cross | BO Messaging 3.0.3 | 00081791 | | BOMSG-2603 | Issue | <p>Issue - Previously received camt.004 messages are "reprocessed" when additional messages are created in the "split step". Object of processed CAMT004 messages was not getting clear from the class level variable causing this issue to happen.</p> <p>Impact Analysis - Local Impact - Message is integrated successfully and splitted into submessages for single and multiple CAMT004 accounts.</p> |
| Post Trade Processing | Confirmations & Advices | Cross | BO messaging 3.0.3 | 00081270 | | BOMSG-2653 | Issue | <p>Issue - While generating camt.050 for MEPS + Scrips, MASRootTags are not implemented correctly. SCRIPSSndrToRcvrInf doesn't pick up anything from SDI, however it should pick up the details from CP SDIs.</p> <p>Impact Analysis - Local Impact - Made changes in template for camt.050 message MEPS jurisdiction to be activated with domain value MXUseMAS2023 set to true. Changes made are for AmtWthCcy, StlmDt, SCRIPSSndrToRcvrInf and SCRIPSMtrtyDt tags. Additionally. added two new elements 'Document' and 'MASRootTag' inside SplmtryData element.</p> |
| Post Trade Processing | Confirmations & Advices | Cross | BO Messaging 3.0.3 | 00063276 | APL-5657 | BOMSG-2621 | Enh | <p>Issue - To add Instruction Priority, Service Level and Local Instrument tags in pacs008 and pacs009CORE and COV CHATS.</p> <p>Impact Analysis - Updated the following:</p> <p>PmtTpInf/InstrPrty is populated with transfer attribute InstructionPriority</p> <p>PmtTpInf/SvcLvl/Cd is populated with transfer attribute ServiceLevelCode</p> |

| Capability Group | Capability | Asset Class | Legacy Component | Case | APL | Issue | Type | Description |
|-----------------------|-------------------------|-------------|--------------------|---------------------|-----|------------|-------|--|
| | | | | | | | | <p>PmtTplnf/LclInstrm/Cd is populated with PO SDI attribute LocalInstrumentCode</p> <p>While booking a Simple Transfer Trade or MM Trade with Counterparty as Financial / Non-Financial and Processing Organization as Financial, Block <PmtTplnf> is validated for tag value InstructionPriority, LocalInstrumentCode & ServiceLevelCode. Also, pacs.008.001.CHATS, pacs.009.001.CHATS and pacs.009.001.COV.CHATS are generated with BO Message Attribute & Transfer Attribute generated.</p> |
| | | | BO Messaging 3.0.3 | | | BOMSG-2471 | Issue | <p>Issue - Issue in hasIntermediary method used in Pacs008 and Pacs009 template. hasIntermediary method used to return TRUE, when intermediary was null for Standard SDI, For Manual SDI it should return FALSE.</p> <p>Impact Analysis - Made changes in methods hasIntermediary1 and hasIntermediary2 and added a null check in hasSameSenderAndReceiver method. Changed the method to return FALSE when intermediary is null.</p> |
| Post Trade Processing | Confirmations & Advices | Cross | BO Messaging 3.0.3 | 00082625 , 00082623 | | BOMSG-2615 | Issue | <p>Issue - For ISO20022 pacs.009.cov CBPR, Intermediary Agent 2 should not get populated as it does not exist on PO SDI and the Debtor Agent should be empty, however Intermediary Agent 2 is populated, and Debtor Agent has value in it.</p> <p>Impact Analysis - Local Impact - Removed DbtrAgt and DbtrAgtAcct tag from pacs.009.cov for CBPR jurisdiction.</p> |

| Capability Group | Capability | Asset Class | Legacy Component | Case | APL | Issue | Type | Description |
|-----------------------|-------------------------|-------------|--------------------|----------|--------------------|------------|-------|--|
| Post Trade Processing | Confirmations & Advices | Cross | BO Messaging 3.0.4 | 00074404 | APL-5972, APL-7650 | BOMSG-2672 | Enh | <p>Issue - Existing outgoing MX(Seev.033 and Seev.040) messages shall support ECMS jurisdiction format.</p> <p>Impact Analysis - seev.033 and seev.040 now have a separate XSD of ECMS/T2S for validation per variant, and new templates seev.033.001.ECMS.T2S & seev.040.001.ECMS.T2S.</p> <p>Also, following mandatory tags for T2S AppHead are included. These tags are applicable for all those messages which use the T2S AppHeader template.</p> <ul style="list-style-type: none"> - Othr/Id - ClrSysMmbld - ClrSysId <p>Please refer to Calypso Corporate Action Elections documentation for details.</p> |
| Post Trade Processing | Confirmations & Advices | Cross | BO Messaging 3.0.4 | 00084642 | APL-7279 | BOMSG-2688 | Issue | <p>Issue - InstgRmbrsmntAgtAcct of pacs.008 CBPR in V17MR is incorrect and the system is checking the SDI attribute IBAN.Agent instead of IBAN.Intermediary to populate the IBAN format. However, the keyword PO_INT_ACC_ATTR_IBAN should be used instead of PO_AGENT_ACC_ATTR_IBAN.</p> <p>Impact Analysis - Local Impact - Implemented "PO_INT_ACC_ATTR_IBAN" in place of "PO_AGENT_ACC_ATTR_IBAN" in pacs008 STP CBPR template.</p> |
| Post Trade Processing | Confirmations & Advices | Cross | BO Messaging 3.0.4 | 00089766 | | BOMSG-2684 | Issue | <p>Issue - Java null point exception error is thrown, when contact type on message setup window and PO LE contact type window doesn't match.</p> |

| Capability Group | Capability | Asset Class | Legacy Component | Case | APL | Issue | Type | Description |
|-----------------------|-------------------------|-------------|--------------------|----------|-----|------------|-------|---|
| | | | | | | | | Impact Analysis - Local Impact - No error is thrown in the log or in task panel of BO browser. |
| Post Trade Processing | Confirmations & Advices | Cross | BO Messaging 3.0.4 | 00087886 | | BOMSG-2682 | Issue | <p>Issue - When account number is not in a valid IBAN format, Othr Id should be populated instead of IBAN.</p> <p>Impact Analysis - Local Impact - Certain validation regarding IBAN Pattern was missing, which is now added.</p> <p>pacs.008.001.CBPR/MEPS/APN and pacs.009.001.CBPR/MEPS/APN are generated with account identifier as OthrId and not IBAN. pacs.008/009COV.001.CBPR/MEPS/APN are generated with account identifier as IBAN and not OthrId.</p> |
| Post Trade Processing | Confirmations & Advices | Cross | BO Messaging 3.0.4 | 00087127 | | BOMSG-2663 | Issue | <p>Issue- When comparing results from CBPR Translation Portal, "COV" should not be in the MsgDefldr element. This is seen for pacs.009.cov APN as below:</p> <pre><MsgDefldr>pacs.009.001.COV.09</MsgDefldr></pre> <p>Impact Analysis - Local Impact - Removed .COV from the MsgDefldr tag and added the same into BizSvc tag through Domain. Added the following entries into MXCashSchemaData file for Pacs.009.COV Messages.</p> <p>Domain name: MX.BAH.BusinessService.Versions</p> <p>Domain value: pacs.009.001.COV.APN</p> <p>Domain comment: cov.01</p> |

| Capability Group | Capability | Asset Class | Legacy Component | Case | APL | Issue | Type | Description |
|-----------------------|-------------------------|-------------|--------------------|--------------------|-----|------------|-------|--|
| | | | BO Messaging 3.0.4 | | | BOMSG-2718 | Issue | <p>Issue - Incorrect Cash Rate displayed in UI (CA Create Tab) when the rate is present in tags AplblRate as well as GncCshPricRcvdPerPdct of Seev.031 Message. Rate received in the tag AplblRate is being divided by 100 when GncCshPricRcvdPerPdct is also available in the message.</p> <p>Impact Analysis - Local Impact - Rate received in tag AplblRate is not divided by 100.</p> |
| Post Trade Processing | Confirmations & Advices | Cross | BO Messaging 3.0.4 | 00092018, 00092022 | | BOMSG-2705 | Issue | <p>Issue - LEI is missing from pacs.010 for netted transfers. However, it works fine for unnetted transfers.</p> <p>Impact Analysis - Local Impact - For Netted transfers LEI was not getting populated as the trade object becomes null and we had null check for trade object. To handle the case we have refactored the code so that for netted transfer, system should pick the LEI value from the LE Attribute.</p> |
| Post Trade Processing | Confirmations & Advices | Cross | BO Messaging 3.0.4 | 00090434 | | BOMSG-2697 | Issue | <p>Issue - In InstgAgt > FinInstnId > LEI tag value appears when transfer is not netted but does not appear when the transfer is netted. LEI tag is not generated in pacs.008.001.CBPR message when netting includes legal entity/counterparty. This works fine with NONE/Trade netting, while the issue is replicated with netting type 'COUNTERPARTY'.</p> <p>Impact Analysis - Local Impact - Changes have been made to populate the LEI in pacs.008.001.CBPR message for Netted transfers when netting includes legal entity/counterparty.</p> |

| Capability Group | Capability | Asset Class | Legacy Component | Case | APL | Issue | Type | Description |
|-----------------------|-------------------------|-------------|--------------------|------------------------|------------------------------|------------|-------|---|
| | | | BO Messaging 3.0.4 | | APL-8082, APL-7229 | BOMSG-2592 | Enh | Issue - Regeneration and reverification of Incoming message LAU in Calypso V18. Impact Analysis - Removed the domain MXLAUEncodeBase64 from mxcore schemadata.xml. The HMAC is in base64 format by default. Also changed the processing of the incoming messages by adding the canonicalization process. |
| Post Trade Processing | Confirmations & Advices | Cross | BO Messaging 3.0.4 | 00087226 , 00051607 | APL-8071, APL-4355, APL-6475 | BOMSG-2709 | Enh | Issue - For MX Messaging: To implement SAA header revision 2.0.14 for V18. Impact Analysis - Implemented SAA header revision 2.0.14 with the xsd. The system is able to generate Data PDU using the SAA Header 2.0.14. |
| Post Trade Processing | Confirmations & Advices | Cross | BO Messaging 3.1.0 | 00074271, 00060051 | APL-4439 | BOMSG-2711 | Enh | Issue - To add the SQL entries into mxml for SR2023 SIX changes for V18. Impact Analysis - Updated "MXUseSIX2023" Domain Value to True (by default) in MXCashSchemaData file and added the SQL entries into mxml for SR2023 SIX changes. |
| | | | BO Messaging 3.1.0 | | | BOMSG-2752 | Issue | Issue - Incoming semt.044 daily failed to create PenaltyTrade and throws an error. Impact Analysis - Local Impact - Added "Penalty_CCY" message attribute for semt.044. "PECU" msg attribute is changed to "Penalty_CCY" attribute in CreatePenaltyTradeMessageRule. |
| Post Trade Processing | Confirmations & Advices | Cross | BO Messaging 3.1.0 | 00094250 | | BOMSG-2742 | Issue | Issue - Schedule Task INC_CASH_STATEMENT does not work for CAMT053 with one or several pages not exploded and throws an error "Could not find a sequence Number". |

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|-----------------------|-------------------------|-------------|--------------------|----------|-----|------------|-------|--|
| | | | | | | | | Impact Analysis - Local Impact - Message is processed fine. |
| Post Trade Processing | Confirmations & Advices | Cross | BO Messaging 3.1.0 | 00092162 | | BOMSG-2729 | Issue | <p>Issue - Schedule task INC_CASH_STATEMENT is unable to process two CAMT053 statements at the same time. The Schedule task displays finished status as Success, but the statements are moved to STAT_NOTPROCESSED. An error message "Page1 duplicated" is thrown.</p> <p>Impact Analysis - Local Impact - Schedule task processes both the statements successfully and move to PROCESSED status without any error. Also, sub statements are created.</p> |
| | | | BO Messaging 3.1.0 | | | BOMSG-2715 | Issue | <p>Issue - While integrating pacs.008 and pacs.009 messages, when we use the business tag <BizSvc>mas.scrips.02</BizSvc>, it does not pick the MXJURIDITION in the message viewer. This is working fine for tag <BizSvc>mas.mep.01</BizSvc>.</p> <p>Impact Analysis - Local Impact - Updating the logic used to determine MEPS jurisdiction in incoming pacs008 and pacs009 messages. Earlier "mep" was checked in <BizSvc> tag, but after the enhancement "mas.scrips.XX" could also be there, thus not having have MXJurisdiction attribute MEPS. Made changes such that it will now look for "mas" in <BizSvc> tag.</p> |

1.2 March 2024 - BO Messaging 3.2.0, 3.2.1 (18 March 24 MR)

| Capability Group | Capability | Asset Class | Legacy Component | Case | APL | Issue | Type | Description |
|-----------------------|-------------------------|-------------|--------------------|----------|------------------------------|------------|------|---|
| Post Trade Processing | Confirmations & Advices | Cross | BO messaging 3.2.0 | 00064947 | APL-5288, APL-8073, APL-8074 | BOMSG-2766 | Enh | <p>Issue - To provide customization option to disable xml tag population in ISO20022 MX message templates.</p> <p>Impact Analysis - In ISO20022 MX architecture, all tags (mandatory as well as optional) available in message template are populated by default when corresponding data is available. With customization flexibility, client can disable any optional tag depending on their agent specific/internal requirement.</p> |
| Post Trade Processing | Confirmations & Advices | Cross | BO messaging 3.2.0 | 00078905 | APL-6685, APL-7986 | BOMSG-2799 | Enh | <p>Issue - To introduce support for pacs.010 Interbank direct debit margin collection ISO20022 message supported by SWIFT CBPR+.</p> <p>Impact Analysis - Local Impact - Added support for pacs.010.001.COL.CBPR which is a variation of existing pacs.010 interbank direct debit CBPR+ message. Support for an optional <NetworkPriority> tag is also introduced SAA DataPDU technical header as part of this request. This tag can be used for any MX message which is generated with SAA technical header. This tag can be populated using the message attribute, transfer attribute or SDI attribute. The name of the attribute is NetworkPriority in all the three approaches. Message attribute will be given the first priority followed by the transfer attribute and the last priority will be given to the SDI attribute when populating NetworkPriority tag.</p> |

| Capability Group | Capability | Asset Class | Legacy Component | Case | APL | Issue | Type | Description |
|-----------------------|-------------------------|-------------|--------------------|----------|------------------------------|------------|-------|---|
| Post Trade Processing | Corporate Actions | Cross | BO messaging 3.2.0 | 00071625 | APL-7044, APL-7876, APL-7877 | BOMSG-2785 | Enh | <p>Issue - Currently, in Seev.036 integration, as part of pagination logic, system shows additional message on the message report with status 'Ignore', even when the message has single page and multiple movement tags. However, it shouldn't display additional message on the message report when there is a single page scenario with multiple movement tags.</p> <p>Impact Analysis - Local Impact - Additional message is not generated when there is a single page scenario (PgNb = 1 and LastPgInd=true) with multiple movement options.</p> |
| Post Trade Processing | Confirmations & Advices | Cross | BO messaging 3.2.0 | 00094574 | | BOMSG-2801 | Issue | <p>Issue - camt.058 Message Attribute CancellationReason not populated after message generation. For camt.058, the message attribute "CancellationReason" is not populated in the Message Viewer, and so is not observed in the Message Report. This message attribute "CancellationReason" is only observed if cancellation reason is manually updated by performing action "UPDATE_CANCEL_REASON".</p> <p>Impact Analysis - Local Impact - CancellationReason is populated without applying UPDATE_CANCEL_REASON action.</p> |
| Maintenance | Performance | Cross | BO messaging 3.2.0 | 00087185 | | BOMSG-2733 | Issue | <p>Issue - Performance issue is observed on SenderEngine with inputStreamFromDB as getInputFromDB in ResourceUtilHelper is calling database for FileDocument, every time a template is retrieved.</p> <p>Impact Analysis - Local Impact - Created a cache to only call Database for FileDocument</p> |

| Capability Group | Capability | Asset Class | Legacy Component | Case | APL | Issue | Type | Description |
|-----------------------|-------------------------|-------------|--------------------|----------|------------------------------|------------|-------|--|
| | | | | | | | | when necessary. If the template is in database, it will not be saved in the cache and will be retrieved from the database. If the template is not in database, it will be saved in the cache when the call to the database does not return anything and further uses of this template will not call the database. |
| Post Trade Processing | Confirmations & Advices | Cross | BO messaging 3.2.0 | 00079272 | APL-7081, APL-8000, APL-7384 | BOMSG-2759 | Enh | <p>Issue - To enhance pacs.008/pacs.009 integration process to support multiple GL accounts at clearing house of single PO legal entity using different SWIFT BIC for branches.</p> <p>Impact Analysis - Made changes in logic for GL account selecting in Pacs008Pacs009FieldMapper for Pacs008 and Pacs009 message. We will get multiple accounts of similar existing configuration, for them we will check for "Addressee1carBIC" account property that matches with the incoming BIC code. MEPS and APN jurisdictions will be recognized for GL account.</p> |
| Post Trade Processing | Confirmations & Advices | Cross | BO messaging 3.2.0 | 00094061 | | BOMSG-2786 | Issue | <p>Issue - pacs.002 CBPR is generated with error and Instruction ID and OrgnlEndToEndID are missing, when rejecting incoming pacs.004.</p> <p>Impact Analysis - Local Impact - Pacs.002 CBPR is generated successfully without XSD exception/error. Expanded the logic to get few values from linked message for Pacs.004.</p> |
| Collateral Management | None | Cross | BO messaging 3.2.0 | 00097055 | | BOMSG-2774 | Enh | <p>Issue - Mobilization is booked with transaction type COLO instead of COLI, which is incorrect.</p> <p>Impact Analysis - Local Impact - Mobilization is booked with transaction type COLI and demobilization with COLO.</p> |

| Capability Group | Capability | Asset Class | Legacy Component | Case | APL | Issue | Type | Description |
|------------------|-------------|-------------|--------------------|----------|-----|------------|-------|--|
| | | | BO messaging 3.2.1 | | | BOMSG-2781 | Issue | <p>Issue - When env property USE_CCY_ISO_CODE=true, calypso is not using the ISO code from currency default in the MX Messages for camt.053 and camt.054.</p> <p>Impact Analysis - Local Impact - Added the transformation tags to get the ISO Code value for CCY.</p> |
| Maintenance | Performance | Cross | BO messaging 3.2.1 | 00087185 | | BOMSG-2834 | Issue | <p>Issue - Performance issues are observed on SenderEngine with inputStreamFromDB cache when saving an MX Message.</p> <p>Impact Analysis - Local Impact - Created a cache to list the FileDocument that are not in the Database to only call it when necessary. If the template is in database, it will not be saved in the cache and will be retrieved from database. If the template is not in the database, it will be saved in the cache when the call to the database does not return anything and further uses of this template will not call the database.</p> |

1.3 April 2024 - BO Messaging 3.3.0 (18 April 24 MR)

| Capability Group | Capability | Asset Class | Legacy Component | Case | APL | Issue | Type | Description |
|-----------------------|-------------------------|-------------|--------------------|----------|------------------------------|------------|------|---|
| Post Trade Processing | Confirmations & Advices | Cross | BO messaging 3.3.0 | 00093205 | APL-8433, APL-8194, APL-8857 | BOMSG-2803 | Enh | <p>Issue - To add UETR as matching key to incoming camt.054 and camt.053 messages.</p> <p>Impact Analysis - Added UETR as matching key to incoming camt.054 and camt.053.</p> <p>Matching Key: UETR</p> <p>Type: Reference</p> <p>XML path:</p> <p>/Document/BkToCstmrStmt/Stmt/Ntry/NtryDtls/TxDtls/Refs/UETR for CAMT.053</p> <p>/Document/BkToCstmrDbtCdtNtfctn/Ntfctn/Ntry/NtryDtls/TxDtls/Refs/UETR for CAMT.054</p> |
| Post Trade Processing | Confirmations & Advices | Cross | BO messaging 3.3.0 | 00075019 | APL-7997, APL-6631 | BOMSG-2863 | Enh | <p>Issue - To add new attributes for incoming sese.024 and sese.027 messages.</p> <p>Impact Analysis - Added the following new attributes for incoming sese.024 and sese.027:</p> <p>- sese.024</p> <p>/Document/SctiesSttlmTxStsAdvc/PrcgSts/Rjctd/Rsn/AddtlRsnInf</p> <p>/Document/SctiesSttlmTxStsAdvc/PrcgSts/Cancel/Rsn/AddtlRsnInf</p> <p>- sese.027</p> <p>/Document/SctiesTxCxIReqStsAdvc/PrcgSts/Rjctd/Rsn/AddtlRsnInf</p> |

| Capability Group | Capability | Asset Class | Legacy Component | Case | APL | Issue | Type | Description |
|-----------------------|-------------------------|-------------|--------------------|----------|-----|------------|-------|---|
| Post Trade Processing | Confirmations & Advices | Cross | BO messaging 3.3.0 | 00093338 | | BOMSG-2828 | Issue | <p>/Document/SciesTxCxlReqStsAdvc/PrcgSts/Dnd/Rsn/AddtlRsnInf</p> <p>Issue – An authentication error occurs with Swift LAU Key and thus LAU is not getting generated correctly due to java version mismatch.</p> <p>Impact Analysis – Local Impact - The computed Hash output matches with the SignatureValue computed by Calypso.</p> |
| Post Trade Processing | Confirmations & Advices | Cross | BO messaging 3.3.0 | 00097707 | | BOMSG-2840 | Issue | <p>Issue – When OrgnlIntrBkSttlmAmt Ccy and OrgnlIntrBkSttlmDt tags are not present in incoming pacs.004 XML file, the corresponding message attributes LinkedSettlementAmount, LinkedSettlementAmountCcy and LinkedSettlementDate are set as null. However, these tags should not be visible.</p> <p>Impact Analysis - Handled the null value for few tags where tags are not present in incoming message. Now, OrgnlIntrBkSttlmAmt and OrgnlIntrBkSttlmDt attributes are not displayed.</p> |

1.4 May 2024 - BO Messaging 3.3.1 (18 May 24 MR)

| Capability Group | Capability | Asset Class | Legacy Component | Case | APL | Issue | Type | Description |
|-----------------------|-------------------------|-------------|--------------------|------------------------|-----------------------|------------|------|---|
| Post Trade Processing | Confirmations & Advices | Cross | BO messaging 3.3.1 | 00094449 , 00088525 | APL-7919, APL-7827 | BOMSG-2805 | Enh | <p>Issue - Manual SDI SWIFT BIC for known legal entity is not populated correctly for all agents. Also to fix Manual SDI SWIFT BIC for agents Ordering Customer, Beneficiary, Agent, Intermediary1, Intermediary2 available in Manual SDI and across all MX messages.</p> |

| Capability Group | Capability | Asset Class | Legacy Component | Case | APL | Issue | Type | Description |
|-----------------------|-------------------------|-------------|--------------------|--------------------|--|------------|-------|---|
| | | | | | | | | <p>Impact Analysis - Added logic for keywords of CPTY_INT2_BIC_CODE, CPTY_INT1_BIC_CODE, CPTY_AGENT_BIC_CODE and CPTY_BENEFICIARY_BIC_CODE, when the SDI is Manual with known LE.</p> <p>The system will now check for the Manual SDI for the known legal entity. If a known legal entity is used, then the system would check for the legal entity contact window for the BIC code. If the system finds the BIC code in the legal entity contact window then the system will print the BIC or else it will print the complete name and address in the absence of the BIC code.</p> |
| Post Trade Processing | Confirmations & Advices | Cross | BO messaging 3.3.1 | 00066107, 00098492 | APL-5826, APL-8806, APL-9478, APL-9344, APL-9752, APL-9479 | BOMSG-2812 | Enh | <p>Issue - Add LEI for Debtor in pacs.008 & pacs.009 CORE & COV for CBPR+ jurisdiction.</p> <p>Impact Analysis - Added LEI tag to be populated with the Legal Entity Attribute LEI for debtor for pacs008, pacs009 and pacs009COVCBPR.</p> |
| Post Trade Processing | Confirmations & Advices | Cross | BO messaging 3.3.1 | 00104023 | | BOMSG-2871 | Issue | <p>Issue - MatchableBuilderEngine is not working for pacs.008 and thus it is not possible to match incoming pacs.008 with outgoing transfers in the matching monitor.</p> <p>Impact Analysis - Added Null check for a field for which we got NPE in engine server logs. In matching manager settlement amount, settle date and currency are visible.</p> |
| Post Trade Processing | Confirmations & Advices | Cross | BO messaging 3.3.1 | 00101493 | | BOMSG-2878 | Issue | <p>Issue - MX sese023 messages FaceAmt differs of MT54X value for IBERCLEAR.</p> <p>Impact Analysis - Local Impact - Updating the logic for sese.023's FaceAmt tag (keyword - "Nominal (Par)") which is similar to MT542 36B:</p> |

| Capability Group | Capability | Asset Class | Legacy Component | Case | APL | Issue | Type | Description |
|-----------------------|-------------------------|-------------|--------------------|----------|--------------------|------------|-------|---|
| | | | | | | | | tag's logic. Now, the amount in sese.023 matches with the amount in MT542 (MT54X). |
| Post Trade Processing | Confirmations & Advices | Cross | BO messaging 3.3.1 | 00077473 | | BOMSG-2883 | Issue | <p>Issue - Optional MX tag suppress is not working properly. Name should not be populated post suppression of tag Document/FICdtTrf/CdtTrfTxInf/Cdtr/FinInstnId /Nm irrespective of BIC Availability in the LE Contact.</p> <p>Impact Analysis - Local Impact - Handling column generated from expression. The tags are suppressed as expected.</p> |
| | | | BO messaging 3.3.1 | | | BOMSG-2886 | Issue | <p>Issue - Issues related to InstrForDbtrAgt tag are observed in pain.001 MX message. The tag is getting populated twice in the MX message and the additional information is populated from the PO SDI window with more than 140 characters.</p> <p>Impact Analysis - Local Impact - Earlier the value was populated in InstrForDbtrAgt tag even for more than 140 characters, as there was no check for it. Made changes for PmtInf/InstrForDbtrAgt tag so that text populated in less than 140 characters. Removed the InstrForDbtrAgt tag from PmtInf/CdtTrfTxInf/InstrForDbtrAgt Xpath.</p> |
| Post Trade Processing | Confirmations & Advices | Cross | BO messaging 3.3.1 | 00087006 | APL-7380, APL-8393 | BOMSG-2901 | Enh | <p>Issue - To support existing sese.023 generation for ECMS jurisdictions.</p> <p>Impact Analysis - sese.023.001.ECMS is generated successfully as per ISO20022. Please refer to Calypso Messages documentation for details.</p> |

| Capability Group | Capability | Asset Class | Legacy Component | Case | APL | Issue | Type | Description |
|-----------------------|-------------------------|-------------|--------------------|----------|--------------------|------------|-------|--|
| Post Trade Processing | Confirmations & Advices | Cross | BO messaging 3.3.1 | 00106446 | | BOMSG-2905 | Issue | <p>Issue - An issue is observed with semt.002 ECMS and the message is not imported correctly when the message doesn't have ANYBIC tag.</p> <p>Impact Analysis - Expanded the fields file and added the new xpaths. Scheduled task runs without any error and message is successfully integrated.</p> |
| Post Trade Processing | Confirmations & Advices | Cross | BO messaging 3.3.1 | 00082629 | APL-8223, APL-7083 | BOMSG-2911 | Enh | <p>Issue - To populate Intermediary agent for pacs.009 COV APN.</p> <p>Impact Analysis - An update is made in agent population logic for pacs.009 COV APN message template based on whether corresponding pacs.008 message is being sent to which agent in the payment chain.</p> |

1.5 June 2024 - BO Messaging 3.4.0, 3.4.1, 3.4.2 (18 June 24 MR)

| Capability Group | Capability | Asset Class | Legacy Component | Case | APL | Issue | Type | Description |
|-----------------------|-------------------------|-------------|--------------------|----------|------------------------------|------------|------|---|
| Post Trade Processing | Confirmations & Advices | Cross | BO messaging 3.3.1 | 00097649 | APL-7231, APL-8809, APL-9701 | BOMSG-2857 | Enh | <p>Issue – For tag <InstrForNxtAgt> with multiple occurrences, line break logic in MX is not consistent with MT for pacs.008, pacs.009, pacs.009 COV for all jurisdictions. Also, <InstrForNxtAgt> breakdown is NOT generated as indicated by line breaker "\n" in trade keyword.</p> <p>Impact Analysis – As expected, tag InstrForNxtAgt is generated successfully. If "Sender To Receiver Info" is set in the "Attributes & Notes" tab of the SDI or in the SenderInfo field of trade attribute window, it populates tag InstrForNxtAgt/InstrInf of pacs.008/pacs.009 similar to tag 72 of MT103/MT202.</p> <p>This tag will be populated in the InstrForNxtAgt in the MX message. It is a mandatory tag repetitively up to 6 times with 35 characters in each line.</p> <p>If trade attribute and Counterparty SDI attribute are given, then the Trade attribute will be given priority.</p> <p>When the text given in the trade attribute window is separated by the \n/ it means the next information will be printed in next line.</p> |

| Capability Group | Capability | Asset Class | Legacy Component | Case | APL | Issue | Type | Description |
|-----------------------|-------------------------|-------------|--------------------|--|--|------------|-------|--|
| | | | BO messaging 3.4.0 | | APL-8820, APL-6478 | BOMSG-2809 | Enh | Issue - To add Clearing Code and Member Id in the mapping table for all payment messages across jurisdictions. Impact Analysis - Added Clearing Code and Member Id in the mapping table for all the agents in all the messages as listed below: - pacs.008 (SIX, CBPR, CHAPS, CHATS) - pacs.009 (APN, CBPR, CHAPS, CHATS, APN.COV, CBPR.COV, CHAPS.COV, CHATS.COV, SIX, T2) - pacs.010.CHATS - camt.050.SIX - camt.056.SIX - pacs.004 (CBPR, CHAPS, CHATS) - pacs.004.SIX |
| Post Trade Processing | Confirmations & Advices | Cross | BO messaging 3.4.0 | 00062486 , 00095899 , 00094886 | APL-8535, APL-5691, APL-9060, APL-8315 | BOMSG-2816 | Issue | Issue - To use free text name fields from SDI in MX messages. Impact Analysis - There are free text name fields available in SDI for tags of Dbtr, DbtrAgt, Cdtr, CdtrAgt and IntrmyAgt1. These fields will be used to populate name tags of legal entities in ISO20022 MX messages when multiple names (sort codes) are assigned to single legal entity. |
| Post Trade Processing | Confirmations & Advices | Cross | BO messaging 3.4.0 | 00062486 , 00095899 , 00107125, 00094886 , 00097325 , 00099618 | APL-8716, APL-8315, APL-5691 | BOMSG-2859 | Enh | Issue - For Camt.057 CBPR, to add DbtrAgt, IntrmyAgt & XpctdValDt tags under Ntfctn and to change logic of IntrmyAgt to be aligned with MT210. Impact Analysis - Created a SDI attribute "CAMT057TagsunderNtfctn" to be set on the PO SDI, with value as either "True/False/Blank". If the value is "True", then tags will be placed under <Ntfctn> else under <Itm>. Made changes in camt057 CBPR message. Now DbtrAgt, IntrmyAgt & XpctdValDt tags will be populated under Ntfctn or Ntfctn/Itm tag based on the above logic. Updated logic for IntrmyAgt tag such that it will try to get in this precedence as Intermediary1 in PO Receiver |

| Capability Group | Capability | Asset Class | Legacy Component | Case | APL | Issue | Type | Description |
|-----------------------|-------------------------|-------------|--------------------|----------|--|------------|-------|--|
| | | | | | | | | SDI > if not present, Intermediary2 in CP Payer SDI > if not present, Intermediary1 in CP Payer SDI > if not present, Agent in CP Payer SDI. |
| Post Trade Processing | Confirmations & Advices | Cross | BO messaging 3.4.0 | 00093405 | APL-8424, APL-9006 | BOMSG-2865 | Enh | Issue - To support generation of camt.107 CBPR to match MT 110 logic. Impact Analysis - camt.107 CBPR generation has been added. Please refer to Calypso MX Payment Messages documentation for details. |
| | | | BO messaging 3.4.0 | | APL-9221, APL-8440, APL-9657, APL-8814, APL-8360 | BOMSG-2881 | Sec | Issue - Third party libraries upgrade for External BackOffice. Impact Analysis - The following jar files are upgraded for calypso-bo-messaging: assertj - 3.23.1 to 3.25.0 camel - 4.0.0-RC2 to 4.2.0 cglib - 2.2 to 3.3.0 xmlsec - 2.2.6 to 4.0.1 antlr4 - 4.10.1 to 4.13.1 commons_lang3 - 3.12.0 to 3.14.0 commons_text - 1.10.0 to 1.11.0 commons-configuration2 - 2.8.0 to 2.9.0 |
| Post Trade Processing | Confirmations & Advices | Cross | BO messaging 3.4.0 | 00104926 | | BOMSG-2891 | Issue | Issue - An error is observed on incoming MX pacs.002 messages when LAU is active. Impact Analysis - Local Impact - Incoming message is integrated and visible on Message Report with Process Issue related to LAU but no Scheduled Task error. Handled the format as per SWIFT in incoming messages, so that the format is similar to what is received. |
| Post Trade Processing | Confirmations & Advices | Cross | BO messaging 3.4.0 | 00106424 | | BOMSG-2896 | Enh | Issue - Issue are found with CorporateAction seev messages and changes are observed in X paths of PmtDt, ExDvdD in the latest version of incoming messages Seev.031, Seev.035, Seev.036 and Seev.037. Impact Analysis - Local Impact - Added new Xpaths for Seev.031, Seev.035, Seev.036 and Seev.037 in fields and attributes files. |

| Capability Group | Capability | Asset Class | Legacy Component | Case | APL | Issue | Type | Description |
|-----------------------|-------------------------|-------------|--------------------|----------|-----|------------|-------|---|
| Post Trade Processing | Confirmations & Advices | Cross | BO messaging 3.4.0 | 00107758 | | BOMSG-2935 | Issue | Issue – While generating camt.058 message after cancelling the Margin Call trade, an error "ClxRsn" is observed. Impact Analysis - Functionality of adding the Cancellation Reason details in Message Attribute was missing for Gateway FILE. Upon generating and opening the camt.058 message, no error is observed. |
| | | | BO messaging 3.4.0 | | | BOMSG-2941 | Issue | Issue - camt.058.001.08 CBPR+ does not have currency element in top display/ field element display. Impact Analysis - Local Impact - Added Current field in fields file so that it will be visible on Message window. |
| Maintenance | Performance | Cross | BO messaging 3.4.0 | 00111252 | | BOMSG-2960 | Issue | Issue - While trying to display an XML message through navigator, it can't be displayed, Impact Analysis - Local Impact - Fixed the XMLViewer. |
| | | | BO messaging 3.4.2 | | | BOMSG-3001 | Issue | Issue - When booking an FXSwap trade and generating a Confirmation message with Template name as "FXSwapConfirm" and Gateway as "FILE", only one message is generated, and no message attribute is populated. Impact Analysis - Local Impact - Two confirmation messages are generated with Gateway "FILE", one for the near leg and one for the far leg. Also, CancelAdditionalInformation attribute is populated in the message attribute and <AddtlInf> tag is generated with cancel reason code. |

1.6 July 2024 - BO Messaging 3.5.0 (18 July 24 MR)

| Capability Group | Capability | Asset Class | Legacy Component | Case | APL | Issue | Type | Description |
|-----------------------|-------------------------|-------------|--------------------|---------------------------------------|------------------------------|------------|------|--|
| Post Trade Processing | Confirmations & Advices | Cross | BO messaging 3.5.0 | 00066104, 00110677, 00099420 00099276 | APL-8757, APL-5818, APL-9700 | BOMSG-2856 | Enh | <p>Issue - To add new tags 'Category Purpose' and 'Purpose' in the following messages pacs.008 CBPR+, pacs.008 STP CBPR+, pacs.009 CBPR+, pacs.009 ADV CBPR+, pacs.009 COV CBPR+.</p> <p>Impact Analysis - To populate the Category Purpose code, "CategoryPurposeCode" and "CategoryPurposeProp" keywords are added in the domain value. To populate the Purpose code, "PurposeCode" and "PurposeProp" keywords are added in the domain value.</p> <p>Transfer Attribute keywords "CategoryPurposeCode", "CategoryPurposeProp", "PurposeProp" and "PurposeCode" are added, The user needs to set the Attribute configuration in the Attribute Configuration Window to populate the Category Purpose Code in the MX message. The CounterParty SDI Attributes & Notes that are "CategoryPurposeCode", "CategoryPurposeProp", "PurposeCode", "PurposeProp" are added. The user needs to set the code which are provided in the ISO20022 code list in the "CategoryPurposeCode" attribute and "PurposeCode" and any value other than the ISO20022 code list in the "CategoryPurposeProp" and "PurposeProp".</p> |
| Post Trade Processing | Confirmations & Advices | Cross | BO messaging 3.5.0 | 00096452 | APL-9029, APL-9028 | BOMSG-2907 | Enh | <p>Issue - For T2 pacs.008, pacs.009 and MEPS pacs.008 messages, to invert the logic for InstrID and End to End ID, where <InstrID> is picking the Trade ID and the <EndtoEndID> is picking the Message ID.</p> <p>Impact Analysis - Made changes so that the <InstrID> picks Message ID and <EndtoEndID> picks the Trade ID.</p> |

| Capability Group | Capability | Asset Class | Legacy Component | Case | APL | Issue | Type | Description |
|-----------------------|-------------------------|-------------|--------------------|--------------------|-------------------------------|------------|-------|--|
| Post Trade Processing | Confirmations & Advices | Cross | BO messaging 3.5.0 | 00098688 | APL-8994, APL-8993 | BOMSG-2909 | Enh | Issue - Service Level Code tag /Document/FICdtTrf/CdtTrfTxInf/PmtTplInf/Svc Lvl to be populated with transfer attribute ServiceLevelCode in pacs.009 CBPR template (same logic as pacs.009 CHATS template) Impact Analysis - Added ServiceLevelCode in Domain Value XferAttributes and XferAttributes.UPDATE_XFER_ATTR.Editable in SchemaData File and added the logic of Service Level Code tag populated with transfer attribute ServiceLevelCode in pacs.009 CBPR template. |
| Post Trade Processing | Confirmations & Advices | Cross | BO messaging 3.5.0 | 00082629 | APL-9302, APL-7957, APL-10041 | BOMSG-2917 | Enh | Issue - Intermediary agent population for pacs.009.COV.CBPR. Impact Analysis - Added three template files and linked them to templates/mx/GeneralFinancialInstitutionTransferCovCBPR.xml for pacs.009 COV CBPR message template, so that the logic is based on whether corresponding pacs.008 message is being sent to which agent in the payment chain. |
| Post Trade Processing | Confirmations & Advices | Cross | BO messaging 3.5.0 | 00106870 | APL-8421, APL-9721 | BOMSG-2926 | Enh | Issue - To support sese.020 generation for ECMS jurisdictions. Impact Analysis - sese.020 ECMS generation has been added. Please refer to Calypso MX Payment Messages documentation for details. |
| Post Trade Processing | Confirmations & Advices | Cross | BO messaging 3.5.0 | 00064947, 00077473 | APL-5288, APL-8073, APL-8074 | BOMSG-2969 | Issue | Issue - ModifyOptionalMXTag is not working without the CreateOptionalMXTag and so the users can't modify the config. Impact Analysis - Local Impact - User is able to modify the config without have access permission to create a new config. Now create and modify access functionality works independently. |
| Post Trade Processing | Confirmations & Advices | Cross | BO messaging 3.5.0 | 00111884 | | BOMSG-2973 | Issue | Issue - For incoming camt.053, the message attribute "BusinessMessageIdentifier" is not populated. Impact Analysis - Local Impact - The attribute |

| Capability Group | Capability | Asset Class | Legacy Component | Case | APL | Issue | Type | Description |
|-----------------------|-------------------------|-------------|--------------------|----------|----------|------------|-------|---|
| Post Trade Processing | Confirmations & Advices | Cross | BO messaging 3.5.0 | 00111211 | | BOMSG-2981 | Issue | <p>was not present in attributes files. Now the message is successfully integrated and in message viewer "BusinessMessageIdentifier" is populated.</p> <p>Issue - Tag </AddInfo> is not populated in camt.056 when code is NARR as it is picking the values from message attribute first instead of transfer attribute.</p> <p>Impact Analysis - Local Impact - For camt.056 <AddInfo> tag now considers msg_Attr.CancelAdditionalInformation priority higher than transferAttributes.CancelAdditionalInformation. camt.056 is generated with tag </AddInfo>.</p> |
| | | | BO messaging 3.5.0 | | RPM-6054 | BOMSG-2986 | Enh | <p>Issue - To enhance Tag <AddtlInf> when Reason Code is NARR for camt.056 APN jurisdiction.</p> <p>Impact Analysis - If Reason code = NARR, then Additional Information is mandatory. First priority is Message Attribute CancelAdditionalInformation. Second priority is XferAttribute CancelAdditionalInformation of the transfer generating the message. This is populated only if Rsn/Cd = NARR.</p> |
| | | | BO messaging 3.5.0 | | | BOMSG-2989 | Issue | <p>Issue - Incorrect creation date value in <BizMsgldr> and <Msgld> tags of pacs.008 and pacs.009 APN messages is observed, as the settlement date is considered as the creation date of the message.</p> <p>Impact Analysis - Local Impact - Formatting of the date is done. Also using timezone mentioned in User Default which will be driven through "MXUseUserDefaultTimeZoneForDateTime" domain (If it is set to TRUE).</p> |

| Capability Group | Capability | Asset Class | Legacy Component | Case | APL | Issue | Type | Description |
|-----------------------|-------------------------|-------------|--------------------|----------|--------------------|------------|-------|--|
| Post Trade Processing | Confirmations & Advices | Cross | BO messaging 3.5.0 | 00112522 | | BOMSG-3022 | Issue | Issue - When camt.053 message is generated via scheduled task with message type as MX_ACC_STATEMENT, the opening balance date <OPBD> is incorrectly captured as the current statement date and does not match with the amount in camt.053 (CBPR). Impact Analysis - For OPBD, the Start Date of the Account Statement will be picked. So now, OPBD would be previous last statement date +1 calendar day. |
| Maintenance | Performance | Cross | BO messaging 3.5.0 | 00111252 | | BOMSG-3024 | Issue | Issue - For BOMessage with format type = XML that was not saved as Binary document, in some cases, not able to open and display the advice document. Impact Analysis - Local Impact - The document can be displayed. |
| Post Trade Processing | Confirmations & Advices | Cross | BO messaging 3.5.0 | 00088281 | APL-8837, APL-7902 | BOMSG-3031 | Enh | Issue - SchmeNm tag does not appear in MX pacs.008 and pacs.009 message. Thus, to add tags <ID> and <SchmeNm> which are used for Scheme Name in the pacs.008, pacs.008STP, pacs.009, pacs.009COV, pacs.009ADV messages for CBPR+ jurisdiction. Impact Analysis - Introduced support of optional tag SchmeNm in pacs.009, pacs.009 COV, pacs.009 ADV, pacs.008, pacs.008 STP of CBPR jurisdiction. SchmeNm tag is present for the Creditor Account, Creditor Agent Account, Intermediary Agent account. The SchemeNm is used to populate the External Account Identification Number which is provided by the SWIFT and the ID is used to populate the Identification Number of the particular Account Identification Code. |
| Post Trade Processing | Confirmations & Advices | Cross | BO messaging 3.5.0 | 00115262 | | BOMSG-3040 | Issue | Issue - ISO20022 MX: camt.056.001.009 APN message is populating incorrect value in tag <OrgnlMsgNmId>pacs.009.001.APN.09</OrgnlMsgNmId>. This happened as in Camt056 template it was MEPS instead of APN for the tag. |

| Capability Group | Capability | Asset Class | Legacy Component | Case | APL | Issue | Type | Description |
|------------------|------------|-------------|------------------|------|-----|-------|------|--|
| | | | | | | | | Impact Analysis - Local Impact - As expected no APN is generated under OrgnlMsgNmId tag. |

1.7 August 2024 - BO Messaging 3.6.0, 3.6.1, 3.6.2 (18 August 24 MR)

| Capability Group | Capability | Asset Class | Legacy Component | Case | APL | Issue | Type | Description |
|------------------|------------|-------------|--------------------|------|--------------------|------------|------|--|
| | | | BO messaging 3.6.0 | | APL-7612, APL-9046 | BOMSG-2885 | Enh | <p>Issue - To support pacs.008 STP generation for payment selector template. Currently pacs.008 STP CBPR message is generated only with PaymentCOVMXCBPR.selector. When other jurisdiction selector template is used and pacs.008/pacs.009COV is applicable then it should also perform the same validation checks done in PaymentCOVMXCBPR.selector to decide whether pacs.008 CBPR should be generated or pacs.008 STP CBPR should be generated.</p> <p>Impact Analysis - For APN, CHAPS, CHATS, MEPS, T2 jurisdictions, when the PaymentCOVMXXXX.selector is selected and the pacs.009 COV XXX message is generated, it also generates the pacs.008 STP message from the particular Jurisdiction.selector template.</p> |

| Capability Group | Capability | Asset Class | Legacy Component | Case | APL | Issue | Type | Description |
|-----------------------|-------------------------|-------------|--------------------|----------|------------------------------|------------|------|---|
| Post Trade Processing | Confirmations & Advices | Cross | BO messaging 3.6.0 | 00099977 | APL-9016, APL-9237 | BOMSG-2923 | Enh | <p>Issue - Introduce support for Settlement Time request tag in tags in the pacs.008CBPR, pacs.008.STP.CBPR, pacs.009.CBPR, pacs.009.COV.CBPR, pacs.009.ADV.CBPR messages.</p> <p>Impact Analysis - Created the following four new attributes:</p> <ul style="list-style-type: none"> - Settlement_CLS_Time attribute value is populated in CLSTm - Settlement_Till_Time attribute value is populated in TillTm. - Settlement_From_Time attribute value is populated in FrTm. - Settlement_Reject_Time attribute value is populated in RjctTm. <p>The user needs to set the time in the particular format hh:mm:ss+00:00 to populate the time in the MX message.</p> <p>The transfer attribute can be populated in the Calypso in several ways, out of which main workflow rules PropagateTradeKeyword or SetInternalAttribute transfer are used.</p> |
| Post Trade Processing | Confirmations & Advices | Cross | BO messaging 3.6.0 | 00098492 | APL-9479, APL-9478, APL-9751 | BOMSG-2954 | Enh | <p>Issue - To add the Legal Entity Identifier for all the tags where BIC is populated for the pacs.008.CBPR, pacs.008.STP.CBPR, pacs.009.COV.CBPR, pacs.009.ADV.CBPR and pacs.009.core.CBPR messages.</p> <p>Impact Analysis - LEI is populated for the below tags in the respective messages for the CBPR+ jurisdiction: Agent (Charge Info), InstdRmbrsmntAgt, InstgRmbrsmntAgt, ThrdRmbrsmntAgt, InstgAgt, InstdAgt, IntrmyAgt1, IntrmyAgt2, CdtrAgt, DbtrAgt, Cdtr.</p> |

| Capability Group | Capability | Asset Class | Legacy Component | Case | APL | Issue | Type | Description |
|-----------------------|-------------------------|-------------|--------------------|--------------------|------------------------------|------------|-------|--|
| Post Trade Processing | Confirmations & Advices | Cross | BO messaging 3.6.0 | 00066107 | APL-9752, APL-9478, APL-9775 | BOMSG-3005 | Enh | Issue - To add the Legal Entity Identifier for all the tags where BIC is populated for the pacs.008.CBPR, pacs.008.STP.CBPR, pacs.009.COV.CBPR, pacs.009.ADV.CBPR and pacs.009.core.CBPR messages. Impact Analysis - LEI is populated for the below tags in the respective messages for the CBPR+ jurisdiction: Agent (Charge Info), InstgRmbrsmntAgt, InstdRmbrsmntAgt, ThrdRmbrsmntAgt, InstgAgt, InstdAgt, IntrmyAgt1, IntrmyAgt2, CdtrAgt, DbtrAgt, Cdtr. |
| | | | BO messaging 3.6.0 | | APL-10336, APL-10532 | BOMSG-3033 | Enh | Issue - Sec - Third party libraries upgrade for BackOffice. Impact Analysis - For BOMSG, xmlunit is upgraded from version 2.9.0 to 2.10.0. |
| Post Trade Processing | Confirmations & Advices | Cross | BO messaging 3.6.0 | 00117067, 00117969 | | BOMSG-3062 | Issue | Issue - The Dbtr field is not included in the Ntfctn sequence and <XpctdValDt> field is inside the Ntfctn block which should be in the Itm block with the Amt field for ISO 20022 (camt.057) message. Impact Analysis - Added <Dbtr> tag under <Ntfctn> when SDI attribute CAMT057TagsunderNtfctn is set to true, same as for <DbtrAgt>, <IntrmyAgt>, <XpctdValDt>. |
| Post Trade Processing | Confirmations & Advices | Cross | BO messaging 3.6.0 | 00117019 | | BOMSG-3067 | Issue | Issue - For MX CBPR+, Incorrect Message Identifier and Request Type are captured in pacs.008STP Messages. The Identifier Tag in pacs.008.001.STP.CBPR template is captured as "pacs.008.001.STP.08" instead of "pacs.008.001.08". Due to this, the messages are getting NACKED. Impact Analysis - Removed STP from MessageIdentifier for SAA messages. As expected, we can see pacs.008.001.08 value generated for Tag MessageIdentifier & RequestType. |

| Capability Group | Capability | Asset Class | Legacy Component | Case | APL | Issue | Type | Description |
|------------------------|--------------------------|-------------|--------------------|----------|------------------------------|------------|-------|---|
| Post Trade Processing | Confirmations & Advices | Cross | BO messaging 3.6.0 | 00103315 | APL-9481, APL-9480, APL-9950 | BOMSG-3075 | Enh | Issue - To populate the tags <InstrForCdtrAgt> <InstrInf> for pacs.009.001.CBPR MX messages (pacs.008, pacs.009, pacs.009.ADV, pacs.009.COV). Impact Analysis - Created a new keyword "InstructionForCreditorAgent_Info" and the implementation is done using Transfer attribute and SDI attribute. The precedence in the CBPR+ message is given to the transfer attribute first and then to the SDI attribute. This means that the system would pick the Instruction for the creditor agent information first from the Attribute configuration window, then from Trade Attribute window and lastly from SDI window. |
| | | | BO messaging 3.6.0 | | | BOMSG-3091 | Issue | Issue - Incorrect value for Dbtr Agt, Cdtr Agt and Cdtr for SIX and Dbtr Agt for T2 jurisdiction for pacs.009. When the BIC code is removed from the LE Contact and the name is inserted in the SDI Window, the Debtor agent tag is generated with the LE Full name, even though we have name details in the SDI Window. Impact Analysis - The Debtor agent tag is generated with the name mentioned in the SDI Window. |
| Environment Management | Configuration Management | Cross | BO messaging 3.6.1 | 00120710 | | BOMSG-3109 | Issue | Issue - Config Workbench fails to export Outgoing Message Identifier Config, Incoming Linked Message Identifier Config, and ISO20022ExternalCode. This is because jaxb migration was not performed for BO messaging module. Impact Analysis - Local Impact - Export and Import are successful. |

1.8 September 2024 - BO Messaging 3.7.0, 3.7.1, 3.7.2 (18 September 24 MR)

| Capability Group | Capability | Asset Class | Legacy Component | Case | APL | Issue | Type | Description |
|-----------------------|-------------------------|-------------|--------------------|------------------------------|---|------------|------|---|
| | | | BO messaging 3.7.0 | | APL-9281, APL-11228, APL-9357, APL-8573 | BOMSG-2915 | Enh | Issue - To implement Corporate Action changes for MX messages as per SR2024_CR 002037. Impact Analysis - Added format option C (Qualifier)(Date)(Time) to qualifier POST in field 98a in subsequence D1 and D2 in MT566. Impacted messages are MT566, Seev.036, Seev.037. Created Settle Date Time message attribute to specify the Date Time of the posting (credit or debit) to the account. These changes are applicable for inbound messages. For the MX messages, equivalent X:path are mapped. |
| Post Trade Processing | Confirmations & Advices | Cross | BO messaging 3.7.0 | 00108146, 00106610, 00109877 | APL-7959, APL-9720 | BOMSG-2931 | Enh | Issue - Changes related to SIX Platform Release 4.11 for 2024. Impact Analysis - The following changes are made to Calypso MX templates: - Adjustments to reclaims from the "Bank and third-party system payments (pacs.009)" Message - Pacs.009 is added as underlying message in camt.056 and camt.029, - Standardization of the amount split for all participants - Amount split handling in pacs.008 and pacs.009: Added new tag Service Level in Code format to populate "SPLI" if Transfer attribute "SplitKey" is populated OR "BusinessReason" is set to "SPLIT", if not present, populate with the transfer attribute ServiceLevelCode. A new domain name MXUseSRChanges to be used, with value SIX2024 and comment set to True, as: domainName: MXUseSRChanges value: SIX2024 comment: true/false (The default should be |

| Capability Group | Capability | Asset Class | Legacy Component | Case | APL | Issue | Type | Description |
|------------------|------------|-------------|--------------------|------|-------------------------------|------------|------|--|
| | | | | | | | | <p>False before the SIX Release 2024 go live on 15th November 2024, after that default should be True).</p> <p>New xsds are implemented for Camt.029 - camt.029.001.09.ch.03.xsd, and Camt.056 - camt.056.001.08.ch.04.xsd.</p> |
| | | | BO messaging 3.7.0 | | APL-10678, APL-9357, APL-8573 | BOMSG-3015 | Enh | <p>Issue - To implement Corporate Action changes for MX messages as per SR2024_CR 001999.</p> <p>Impact Analysis - Created a new amount type (BUYU) in 19B of the MT564/MT566. Added a new indicator (new code in OPTF) to identify the NET or GRSS reinvestment option in the MT564.</p> <p>Impacted messages are MT564, MT566, Seev.31, Seev.35, Seev.36 and Seev.37.</p> <ul style="list-style-type: none"> - The created "Buy Up Amount" message attribute indicates the full amount to be paid when securities are bought up to next whole number. - Created "Div Reinvestment Type" message attribute to store the new codes in the tag 22F::OPTF for identifying the NET or GROSS reinvestment option. - Created new CA Window field "Div Reinvest Type" to store the 2 new codes added in the tag 22F::OPTF: RNET/RGRS. - Populated field Div Reinvest Price with value received in tag 90B::PRPP//ACTU when available and stored value in field ALTERNATE_AMOUNT from product_ca table. - Process CA Product: <p>>> When 22F OPTF is received with RNET, CA is process following the existing process. Stock option is created with CA Model/Subtype ACCRUAL/STOCK_DIV</p> |

| Capability Group | Capability | Asset Class | Legacy Component | Case | APL | Issue | Type | Description |
|-----------------------|-------------------------|-------------|--------------------|-----------------------|-------------------------|------------|------|--|
| | | | | | | | | <p>>> When 22F OPTF is received with RGRS, -- Stock option with CA Model/Subtype ACCRUAL / TAX -- The formula is changed when calculating the WTH fee to adjust it to DVOP events as Eligible Quantity * Dividend Amount * Tax rate NB: Tax rate: to be taken either from Tax Rate in the CA window or Withholding Tax config. Field Tax Rate in CA window is populated with value received in tag 92A with qualifier TAXR when available. If no Tax Rate is available, the value defined in the Withholding Tax config. will be used in the calculation of the WTH fee.</p> <p>For the MX messages, equivalent X:path were mapped. These changes are applicable for inbound messages and only applicable for the DVOP events.</p> |
| Post Trade Processing | Confirmations & Advices | Cross | BO messaging 3.7.0 | 00111447 | APL-10429, APL-10487 | BOMSG-3029 | Enh | <p>Issue - Implementation of latest xsd as per SR2023 for all CBPR+ MX messages. Currently all CBPR+ MX messages in Calypso refer to xsd published by SWIFT as per CBPR v2.1 release. Impact Analysis - Implemented new xsd for the below message templates: Camt.029, Camt.052, Camt.053, Camt.054, Camt.055, Camt.056, Camt.057, Camt.058, Camt.060, Pacs.002, Pacs.004, Pacs.008, Pacs.008.STP, Pacs.009.ADV, Pacs.009.COV, Pacs.009, Pacs.010, Pacs.010.MC (New XSD already implemented), Pain.001, Head.</p> |
| Post Trade Processing | Confirmations & Advices | Cross | BO messaging 3.7.0 | 00099771, 00108145 | APL-4702, APL-9236 | BOMSG-3054 | Enh | <p>Issue - Implement TARGET2 ISO20022 changes for 2024 related to CR0125 published by ECB under SWIFT release 2024. Impact Analysis - Rule changes are implemented by the help of introducing xsd. For pacs.004 and pacs.008 message added the addressline tag under the Intermediary</p> |

| Capability Group | Capability | Asset Class | Legacy Component | Case | APL | Issue | Type | Description |
|------------------|------------|-------------|------------------|------|-----|-------|------|--|
| | | | | | | | | <p>agent 2. Tags <TownName> and <Country> are now optional tags [0..1] for the Intermediary Agent 2 and these can be present or absent based on the user setting up the Legal entity contact.</p> <p>The new logic for <AddressLine> tag is introduced with multiplicity [0..3] and up to 35 characters.</p> <p>If the SWIFT BIC is present in the contact window, then calypso will populate the BIC tag and the name/ postal address should not be populated.</p> <p>A new domain value MXUseSRChanges is introduced to enable/disable address line requirement.</p> <p>MXUseSRChanges: If this domain value is set to T22024 and comment=True, then address line tag will be enabled in pacs.008 & pacs.004 message. The default value of the domain comment will be False.</p> <p>Example:</p> <p>Domain: MXUseSRChanges Value: T22024 Comment: True</p> <p>Similarly, existing domain "MX.XSD.Version" would be reviewed for multiple xsds. Domain = MX.XSD.Version Value = pacs.008.001.T2 {Template Name} Comment = 2024 {2024 will map the latest xsd and if set to nothing then the existing xsd will be used}.</p> |

| Capability Group | Capability | Asset Class | Legacy Component | Case | APL | Issue | Type | Description |
|-----------------------|---|-------------|--------------------|------------------------------|------------------------------|------------|-------|---|
| Post Trade Processing | Confirmations & Advices | Cross | BO messaging 3.7.0 | 00090681, 00036104, 00040088 | APL-1180, APL-7955, APL-9223 | BOMSG-3079 | Enh | Issue - To enhance payment selector RTGS templates to generate camt.056 CBPR. Impact Analysis - When the message setup template is selected as PaymentCOVMX<jurisdiction>.selector: - If a cover message is applicable, Camt.056.001.CBPR will be used. - Two Camt.056 messages will be generated: one with the jurisdiction and another with CBPR. |
| Post Trade Processing | Trade Control / Confirmation / Settlement | Cross | BO messaging 3.7.0 | 00118154 | | BOMSG-3088 | Issue | Issue - While creating a Matching context for MT900 & MT950 with Key. PO Agent Code and importing, matchable objects not populated with key.PO Agent Code on the incoming side. Impact Analysis - Local Impact - The Key.PO Agent Code populates the BIC Code of Nostro Agent who sends these messages. |
| | | | BO messaging 3.7.0 | | | BOMSG-3099 | Issue | Issue - The Identifier & RequestType tag in pacs.009.001.ADV.CBPR template is captured as "pacs.009.001.ADV.08" instead of "pacs.009.001.08" for MX CBPR+. Due to this, the messages are getting NACKED. Impact Analysis - Local Impact - Removed ADV from MessageIdentifier for SAA messages. Message identifier & RequestType tag in pacs.009.001.ADV.CBPR template is captured as "pacs.009.001.08". |
| Post Trade Processing | Confirmations & Advices | Cross | BO messaging 3.7.0 | 00120307 | | BOMSG-3105 | Issue | Issue - For new created messages pain.001 and camt.055 when instructed amount is the whole number, the instructed amount decimals in the message does not go through Swift validation and the Calypso instructed amount is just the whole number without any decimals. Impact Analysis - Local Impact - Formatting of the Amount basis on the currency rounding was not done for Pain.001 message InstdAmt. camt.055 is successfully generated and linked to pain.001 message." |

| Capability Group | Capability | Asset Class | Legacy Component | Case | APL | Issue | Type | Description |
|-----------------------|-------------------------|-------------|--------------------|----------|-----|------------|-------|--|
| Post Trade Processing | Confirmations & Advices | Cross | BO messaging 3.7.0 | 00119897 | | BOMSG-3116 | Issue | Issue - A settlement failure is observed in CHAPS, as the Cdtr name under UndrlygCstmrCdtTrf in Pacs.009COV is not the same as Pacs.008 of CBPR+. Pacs.009 COV has short name mentioned whereas Pacs008 has full name. Impact Analysis - Local Impact - Long Name tag was missed for CDTR tag in Underlying section of Pacs.008 COV CHAPS. Now, Cdtr_Nm on pacs.009.001.COV.CHAPS is same as pacs.008.001.CBPR. For both pacs.009.001.COV.CHAPS & pacs.008.001.CBPR, it captures Full Name of Counterparty. |
| | | | BO messaging 3.7.0 | | | BOMSG-3134 | Issue | Issue - When Camt060 DataPDU message is integrated via scheduled task, the gateway is being populated as MX instead of SAA. Impact Analysis - Local Impact - Default gateway is MX and the parser was not saving the scheduled task gateway in MX Message which lead to null in gateway and thus parser set the default gateway MX for every integrated message. Gateway SAA is populated in the message report. |

1.9 October 2024 - BO Messaging 3.8.0 (18 October 24 MR)

| Capability Group | Capability | Asset Class | Legacy Component | Case | APL | Issue | Type | Description |
|------------------|------------|-------------|--------------------|------|---------------------|------------|------|---|
| | | | BO messaging 3.8.0 | | APL-7859, APL-10408 | BOMSG-3061 | Enh | Issue - To complete IBAN validation logic in pacs.008 STP for DbtrAcct and CdtrAcct check. The first 2 characters must be between [A-Z] followed by 2 characters between [0-9] to comply with below pattern that is validated by Swift for IBAN. IBAN2007Identifier (based on string): pattern: [A-Z] {2,2}[0-9]{2,2} [a-zA-Z0-9] {1,30} Currently, pacs.008.STP message is getting generated when the user enters the Non IBAN account number which is an issue. Impact Analysis - As expected, if IBAN format is Swift compliant, tag IBAN is generated for DbtrAcct and CdtrAcct. |
| | | | BO messaging 3.8.0 | | APL-9312, APL-10409 | BOMSG-3063 | Enh | Issue - To remove the tag Adrtp which is now not supported by the SWIFT for the following for CBPR+ jurisdiction: pacs.008 - /Document/FIToFICstmrCdtTrf/CdtTrfTxInf/Dbtr/PstlAdr/AdrTp pacs.008STP - /Document/FIToFICstmrCdtTrf/CdtTrfTxInf/Dbtr/PstlAdr/AdrTp pacs..009 ADV - /Document/FICdtTrf/CdtTrfTxInf/Dbtr/FinInstnl d/PstlAdr/AdrTp pacs.009 COV - /Document/FICdtTrf/CdtTrfTxInf/Dbtr/FinInstnl d/PstlAdr/AdrTp pacs.009 - /Document/FICdtTrf/CdtTrfTxInf/Dbtr/FinInstnl d/PstlAdr/AdrTp Impact Analysis - MX pacs.010.001.CBPR, |

| Capability Group | Capability | Asset Class | Legacy Component | Case | APL | Issue | Type | Description |
|-----------------------|-------------------------|-------------|--------------------|----------|-----|------------|-------|--|
| | | | | | | | | pacs.008.001.STP.CBPR, pacs.009.001.COV.CBPR, pacs.009.001.ADV.CBPR and pacs.009.001.CBPR are generated and opened successfully without any tag Adtrp and value 'BIZZ'. |
| | | | BO messaging 3.8.0 | | | BOMSG-3128 | Issue | Issue - Missing LEI fields for underlying section in Pacs 009 COV CBPR to be added in pacs 009 cover fields file. Missing LEI fields are for following tags: DbtrAgt, IntrmyAgt1, IntrmyAgt2, CdtrAgt. Impact Analysis - Local Impact - Fields file entries were missing for few tags. LEI fields for underlying section are populated for tags DbtrAgt, IntrmyAgt1, IntrmyAgt2, CdtrAgt. |
| Post Trade Processing | Confirmations & Advices | Cross | BO messaging 3.8.0 | 00121895 | | BOMSG-3143 | Issue | Issue - The system is not generating billing trades for CAMT.054 and NPE is observed in logs. Impact Analysis - Set the settle date on the BOMessage object. |
| Post Trade Processing | Confirmations & Advices | Cross | BO messaging 3.8.0 | 00122401 | | BOMSG-3164 | Issue | Issue - For created messages Pain.001, there is a missing block </ReqdExctnDt> in the message content when the payment message is generated for Netted Transfer. Impact Analysis - Tag <ReqdExctnDt> is generated aligning with MT101 logic. |
| Post Trade Processing | Confirmations & Advices | Cross | BO messaging 3.8.0 | 00129138 | | BOMSG-3184 | Issue | Issue - While generating a pacs.010 message, the format is incorrect and is getting NACKED due to COL letters for the tags: <MessageIdentifier>pacs.010.001.COL.03</MessageIdentifier> and <RequestType>pacs.010.001.COL.03</RequestType>. Impact Analysis - Local Impact - The tags are generated as below: <MessageIdentifier>pacs.010.001.03</MessageIdentifier> |

| Capability Group | Capability | Asset Class | Legacy Component | Case | APL | Issue | Type | Description |
|------------------|------------|-------------|------------------|------|-----|-------|------|--|
| | | | | | | | | <RequestType>pac.010.001.03</RequestType>. |

1.10 November 2024 - BO Messaging 3.9.0 (18 November 24 MR)

| Capability Group | Capability | Asset Class | Legacy Component | Case | APL | Issue | Type | Description |
|-----------------------|-------------------------|-------------|--------------------|----------|--------------------|------------|------|---|
| Post Trade Processing | Confirmations & Advices | Cross | BO messaging 3.9.0 | 00084230 | APL-7938, APL-7939 | BOMSG-2946 | Enh | Issue - To support the generation of MX messages in JSON format compatible with Swift Alliance Cloud requirement. Impact Analysis - JSONMX format message is generated as per message setup for: Pacs.008 STP & Pacs.009COV, Pacs.009 & Pacs.009 ADV, Camt.057, Camt.060 for CBPR jurisdiction, Pacs.008 & Pacs.009COV for T2 jurisdiction and Sese.023. Please refer to Calypso MX Payment Messages documentation for setup details. |
| Post Trade Processing | Confirmations & Advices | Cross | BO messaging 3.9.0 | 00128518 | APL-9873, APL-9745 | BOMSG-2991 | Enh | Issue - MX Messaging: Intermediary agent population for pac.009 COV MEPS, CHAPS, CHATS, TARGET2. Impact Analysis - Local Impact - An update is made in agent population logic for pac.009 COV MEPS, CHAPS, CHATS, TARGET2 message templates based on depending upon the corresponding pac.008 message is being sent to which agent in the payment chain. The agent population logic for pac.009 COV MEPS, CHAPS, CHATS, TARGET2 message templates has been improved, based the recipient agent of the underlying/corresponding pac.008 message in the payment chain. |

| Capability Group | Capability | Asset Class | Legacy Component | Case | APL | Issue | Type | Description |
|-----------------------|-------------------------|-------------|--------------------|----------|----------------------|------------|------|---|
| Post Trade Processing | Confirmations & Advices | Cross | BO messaging 3.9.0 | 00084230 | APL-10941, APL-9032 | BOMSG-3047 | Enh | <p>Issue - To integrate JSON format messages compliant with SWIFT Alliance Cloud requirement.</p> <p>Impact Analysis - Integrated Pacs010 and Sese024 for T2 jurisdiction in JSONMX format and linked to outgoing message Pacs.009 and Sese.023 respectively.</p> <p>Similarly, integrated Pain002 in JSONMX format having TxSts as ACCP and Outgoing Pain001 message is moved to ACKED status. Also, integrated Pacs009 in JSONMX format having outgoing transfer and matching context defined and integrated camt.053 with multiple accounts, multiple entries and multiple statement Ids. Please refer to Calypso MX Payment Messages documentation for setup details.</p> |
| Post Trade Processing | Confirmations & Advices | Cross | BO messaging 3.9.0 | 00097094 | APL-10192, APL-10191 | BOMSG-3082 | Enh | <p>Issue - SDI Identifier field which are populated in the MT210 message under tag 56A are not getting populated in the Camt.057 message.</p> <p>Impact Analysis - The SDI identifier message will be populated as Clearing System code and Clearing System Member ID in the Camt.057 message for the Debtor, Debtor Agent and Intermediary Agent.</p> <p>User needs to set the ClearingSystem SDI attribute value XXXX and the Clearing System code can be present either in the respective Legal entity Attribute window for the Attribute type XXXXClrSysID_Code or in the domain value "MX.ClearingSystemMapping" having the Value XXXX and populate the Code in the Comment.</p> <p>To populate the Clearing system Member ID user can use the SDI attribute field (Beneficiary, Agent and Intermediary) or can use the Identifier field in the SDI window or can also use the respective legal entity attribute window having the Attribute Type as</p> |

| Capability Group | Capability | Asset Class | Legacy Component | Case | APL | Issue | Type | Description |
|-----------------------|-------------------------|-------------|--------------------|----------|-----------|------------|-------|--|
| | | | | | | | | XXXXMmbld_ID. Both the Clearing System code and MemberId should be populated together either with the Standard SDI or the Manual SDI. |
| | | | BO messaging 3.9.0 | | APL-10820 | BOMSG-3130 | Sec | Issue - Sec - Third party libraries upgrade for Back Office External Swift-MT and BOMSG. Impact Analysis - Impacted Jars are: - camel: 4.2.0 to 4.6.0 - spring: 6.1.6 to 6.1.8 - springboot-*: 3.2.2 to 3.3.0- - spring-security: 6.2.2 to 6.3.0 - activemq: 6.0.1 to 6.1.2 - jaxen: 1.2.0 to 2.0.0 - xbean-spring: 4.24 to 4.25 - commons-text: 1.11.0 to 1.12.0 |
| Post Trade Processing | Confirmations & Advices | Cross | BO messaging 3.9.0 | 00122104 | | BOMSG-3162 | Issue | Issue - Message attribute 'Process Issue' is missing in CAMT054 in case of process as the process issue was not captured from CORE to Module side. Impact Analysis - Process issue displays the error message in the Message Report & Message Viewer for CAMT054. |
| Post Trade Processing | Confirmations & Advices | Cross | BO messaging 3.9.0 | 00122512 | | BOMSG-3177 | Issue | Issue - AckDatetime Message attribute is missing for CBPR pacs.010 message as it is getting used in CHASE message for Publishing Swift Sent Time. Impact Analysis - Local Impact - Added a new attribute CreationDate to populate the AckDateTime/NackDateTime in pacs010. |
| Maintenance | Performance | Cross | BO messaging 3.9.0 | 00129322 | | BOMSG-3190 | Issue | Issue - Performance issue SenderEngine: Slowness in getInputStream method. Impact Analysis - Local Impact - Call RemoteQueryHelper.getFileDocuments only if the template is in database (using cache). |

| Capability Group | Capability | Asset Class | Legacy Component | Case | APL | Issue | Type | Description |
|-----------------------|-------------------------|-------------|--------------------|----------|-----|------------|-------|--|
| Post Trade Processing | Confirmations & Advices | Cross | BO messaging 3.9.0 | 00129231 | | BOMSG-3193 | Issue | Issue - For a Pacs.008, the Creditor is being populated with the Shortname rather than the long name where SDI is manual and Beneficiary is known. Impact Analysis - Local Impact - Prioritized LE's long name over short name for known Manual SDI parties. |
| Post Trade Processing | Confirmations & Advices | Cross | BO messaging 3.9.0 | 00122104 | | BOMSG-3207 | Enh | Issue - Add money amount attribute in BOMessage for Camt.054 message. Impact Analysis - The tag for the Money Amount >> /Document/BkToCstmrDbtCdtNtfctn/Ntfctn/Ntry/Amt is mapped with tag 32A (in context : MT900 & 910). For +/- in the below tag /Document/BkToCstmrDbtCdtNtfctn/Ntfctn/Ntry/CdtDbtInd - If the Debit then it would be - - If Credit then it would be + |
| Post Trade Processing | Confirmations & Advices | Cross | BO messaging 3.9.0 | 00132230 | | BOMSG-3209 | Issue | Issue - Incoming LAU on TransmissionReport causes DOM Exception on the Scheduled Task and the incoming message is not integrated. Impact Analysis - Local Impact - The Scheduled Task is passed without any error and message is imported fine. Removed the addition of space for self-closing elements of incoming message, as now canonicalization can handle it. |
| Maintenance | Performance | Cross | BO messaging 3.9.0 | 00129322 | | BOMSG-3213 | Issue | Issue - Performance issue when loading a template. Impact Analysis - Added cache to store URL of document template. |

1.11 December 2024 - BO Messaging 3.10.0, 3.10.1, 3.10.2 (18 December 24 MR)

| Capability Group | Capability | Asset Class | Legacy Component | Case | APL | Issue | Type | Description |
|-----------------------|-------------------------|-------------|---------------------|----------|-----|------------|-------|---|
| Post Trade Processing | Confirmations & Advices | Cross | BO messaging 3.10.0 | 00131193 | | BOMSG-3271 | Issue | Issue - To populate /Document/FICdtTrf/CdtTrfTxInf/Cdtr/FinInstnId/ClrSysMmbld tag in pacs.009.001.CBPR which are not populated. Impact Analysis - Local Impact - Added ClrSysMmbld and ClrSysCode for CDTR. Values for ClrSysID_Code & Mmbld_ID are populated correctly for Cdtr tag. |
| Post Trade Processing | Confirmations & Advices | Cross | BO messaging 3.10.0 | 00122512 | | BOMSG-3270 | Issue | Issue - Message Attribute AckDatetime is missing for CBPR pacs.010 message. When the message is generated for validation purposes through sender engine the time zone formatted value is changed. Impact Analysis - Local Impact - Additional fix is provided so that even when message is generated and validated through sender engine also, it will be formatted using the proper time zone which was being used in the initial message generation. |
| Post Trade Processing | Confirmations & Advices | Cross | BO messaging 3.10.0 | 00137230 | | BOMSG-3261 | Issue | Issue - Six Camt.029 message is failing XSD validation due to missing OrgnlMsgNmld. Impact Analysis - Local Impact - OrgnlMsgNmld is populated with pacs.009.001 and pacs.008.001 for Gateway MX and SAA when generating Camt.029 having XferAttribute 'MessageType' as pacs.009.001 and pacs.008.001 respectively. |
| Post Trade Processing | Nostro Management | Cross | BO messaging 3.10.0 | 00136608 | | BOMSG-3258 | Issue | Issue - On integration of Camt053 with SAA header (converted using Swift Translation portal), the system is creating one additional sub statement record with message attribute 'CashManagementProcess' as 'Ignore'. Impact Analysis - Local Impact - Incoming CAMT053 Integrated and visible on Message Report with 3 Split having MsgAttr. |

| Capability Group | Capability | Asset Class | Legacy Component | Case | APL | Issue | Type | Description |
|-----------------------|-------------------------|-------------|---------------------|----------|-----|------------|-------|---|
| | | | BO messaging 3.10.0 | | | BOMSG-3236 | Issue | Issue - JSON message is not generated properly. If the keyword is empty, then the element is not populated but still separator is inserted which should be avoided. Impact Analysis - Local Impact - Messages are generated properly. |
| Post Trade Processing | Confirmations & Advices | Cross | BO messaging 3.10.0 | 00131893 | | BOMSG-3233 | Issue | Issue - Incoming CAMT053 & CAMT054 doesn't look up the PO Correctly when LOOK_PARENT_CONTACT= True. This is happening as the current method is not handling the multiple contact types of agents. Impact Analysis - Local Impact - Both CAMT53 & MT950 identifies the Receiver BDF. Incoming CAMT053 and CAMT054 are integrated and visible on message report with receiver information and no process issue is seen. |
| | | | BO messaging 3.10.0 | | | BOMSG-3224 | Enh | Issue - In the pain.001 Message for the CBPR+ jurisdiction, populating country with the addressline is mandatory for the tags: Debtor, Debtor Agent, Creditor, Creditor Agent. Impact Analysis - Added country tag in unstructured address as it is mandatory in pain.001 message for CBPR+ jurisdiction. |
| | | | BO messaging 3.10.0 | | | BOMSG-3223 | Issue | Issue - MsgDefldr tag for pacs.009 COV CHAPS and CHATS is not populated correctly. .COV should be removed from value populated similar to other jurisdictions (CBPR+, MEPS, APN, etc.). Currently it displays: <MsgDefldr>pacs.009.001.COV.08</MsgDefldr>. However it should be: <MsgDefldr>pacs.009.001.08</MsgDefldr>. Impact Analysis - Local Impact - Corrected the MsgDefldr tag for pacs.009 COV CHAPS and CHATS messages which were not populated correctly. Removed '.COV' from value populated in MsgDefldr tag. |

| Capability Group | Capability | Asset Class | Legacy Component | Case | APL | Issue | Type | Description |
|------------------|-------------------|-------------|---------------------|----------|----------------------|------------|-------|--|
| Cross Functional | System Operations | Cross | BO messaging 3.10.0 | 00131219 | | BOMSG-3220 | Issue | Issue - Scheduled task UPDATE_ELIGIBLE_SECURITIES only accepts product type Bond. Impact Analysis - Local Impact - Extended the functionality of Reda 025 for other Bond Products also, when product type is not Bond. Scheduled task UPDATE_ELIGIBLE_SECURITIES now accepts all the products which is type of Bond product. |
| | | | BO messaging 3.10.0 | | | BOMSG-3206 | Enh | Issue - Adding transformation for BICFI which converts input swift to 11 characters. Impact Analysis - Changes are made for: - Pacs 009 COV CBPR - Pacs 009 COV APN - Pacs 008 CBPR - Pacs 008 STP CBPR |
| | | | BO messaging 3.10.0 | | APL-11218, APL-11871 | BOMSG-3197 | Enh | Issue - The domain MXUseSRChanges is no longer needed to activate the SR2024 changes. Impact Analysis - The domain MXUseSRChanges is no longer used and the SR2024 changes are activated by default. |
| Cross Functional | System Operations | Cross | BO messaging 3.10.0 | 00121546 | APL-11179, APL-11623 | BOMSG-3179 | Enh | Issue - The scheduled task MX_GET_ACCOUNT is used to generate camt.003 with Gateway= SAA or MX only and not any other gateway, we will enhance the scheduled task MX_GET_ACCOUNT so the task attribute Gateway is mapped to the domain value "Gateway", it should display the list of all the values defined in that domain. Impact Analysis - Scheduled task MX_GET_ACCOUNT attribute Gateway is mapped to the domain value gateway instead of displaying hard-coded values. |

| Capability Group | Capability | Asset Class | Legacy Component | Case | APL | Issue | Type | Description |
|-----------------------|-------------------------|-------------|---------------------|----------|---------|------------|-------|---|
| Post Trade Processing | Confirmations & Advices | Cross | BO messaging 3.10.0 | 00038081 | APL-696 | BOMSG-3111 | Enh | Issue - To enhance the logic of indexation of an incoming admi.007 by using the Outgoing Message Identifier / Incoming Linked Message Identifier as first step and if no Outgoing Message Identifier / Incoming Linked Message Identifier set, then to use the MESSAGE_ID. Impact Analysis - Added a new indexation logic on top of existing logic. Based on IncomingLinkedMessageIdentifierConfig, we first try to index the incoming message with MessageIdentifier attribute of outgoing message. If it cannot be indexed using this logic, then fallback to old logic. After importing the incoming message admi.007, the system finds the outgoing message for which the tag BizMsgIdr in the Business Application Header has the same value as message attribute LinkedOriginalMsgId of the Incoming message. As BizMsgIdr is populated with Calypso MESSAGE_ID always, MESSAGE_ID is used for linking. |
| Post Trade Processing | Confirmations & Advices | Cross | BO messaging 3.10.1 | 00139082 | | BOMSG-3266 | Issue | Issue - Generated CreDt and CreDtTm tags changes to UTC time zone. Impact Analysis - Local Impact - CreDt and CreDtTm tags are generated with time zone mentioned in user default / domain value. |

1.12 February 2025 - BO Messaging 3.11.0 (18 February 25 MR)

| Capability Group | Capability | Asset Class | Legacy Component | Case | APL | Issue | Type | Description |
|-----------------------|-------------------------|-------------|---------------------|----------|----------------------|------------|-------|--|
| Post Trade Processing | Confirmations & Advices | Cross | BO messaging 3.11.0 | 00145103 | | BOMSG-3333 | Issue | Issue - Unable to receive camt.053, when message is split. Impact Analysis - Local Impact - Added the new field 'Last sequence number' to update the page number in the message and setting the statement attribute of the message. |
| Post Trade Processing | Confirmations & Advices | Cross | BO messaging 3.11.0 | 00145627 | | BOMSG-3317 | Issue | Issue - OrgnlCreDtM tag changes to UTC when camt.056 and camt.058 moves to SENT status. Impact Analysis - Local Impact - The keyword is now going through the logic that is added to set the time zone. OrgnlCreDtM tag now has same UTC value before and after moving message into SENT status. |
| Post Trade Processing | Confirmations & Advices | Cross | BO messaging 3.11.0 | 00139291 | | BOMSG-3314 | Enh | Issue - XSD Validation is not working in MX CBPR when SAA.Revision.Version is 2.0.14. Impact Analysis - Local Impact - Added the validation logic for XSD. |
| Post Trade Processing | Confirmations & Advices | Cross | BO messaging 3.11.0 | 00121162 | | BOMSG-3284 | Issue | Issue - An issue is observed in MessageIdentifier tag of SAA header for ECMS. In MessageIdentifier tag, it is not removing ECMS in the tag. Impact Analysis - Added the transformation logic for SAA files: SAA.2.0.5.xml, SAA.2.0.7.xml, SAA.2.0.11.xml, SAA.2.0.14.xml. |
| | | | BO messaging 3.11.0 | | APL-10928, APL-11622 | BOMSG-3171 | Enh | Issue - Updates to make for MAS ISO20022 Payments Like-for-Like Version 1.2 from Version 1.1. Impact Analysis - Implemented new XSDs with version 1.2 for MEPS (MAS) jurisdiction. XSD updated for the following messages: - pacs.008 - pacs.009 CORE - pacs.009 COV - camt.056 - camt.029 |

| Capability Group | Capability | Asset Class | Legacy Component | Case | APL | Issue | Type | Description |
|-----------------------|-------------------------|-------------|---------------------|----------|---------------------|------------|------|--|
| Post Trade Processing | Confirmations & Advices | Cross | BO messaging 3.11.0 | 00134271 | APL-11708, APL-4703 | BOMSG-3155 | Enh | <p>Issue - To support the Purpose in Code format. Currently, the Purpose is supported but in proprietary format in pacs.008 and pacs.009 CHAPS messages with transfer attribute PurposeProp and if empty, with Counterparty SDI attribute PurposeProp. Also to add the LEI for agents: IntrmyAgt1, IntrmyAgt2, Dbtr, Cdtr, CdtrAgt for pacs.008, pacs.009 CORE and COV, and pacs.004 CHAPS messages.</p> <p>Impact Analysis - The Transfer Attribute Keyword "PurposeCode" or the Counterparty SDI attribute "PurposeCode" is used to populate the Purpose in code format.</p> <p>Populated the Legal Entity Attribute LEI to all agents: InstgAgt, InstdAgt, IntrmyAgt1, IntrmyAgt2, Dbtr, Cdtr, and CdtrAgt that are supported for the pacs.008, pacs.009 CORE and COV, and pacs.004 CHAPS messages. Also, removed the dependency with CASH_USE_LEI_FOR_SWIFTMX Legal Entity Attribute for already implemented LEI logic for Pacs.009 CORE and Pacs.009 COV.</p> |
| Post Trade Processing | Confirmations & Advices | Cross | BO messaging 3.11.0 | 00115669 | APL-10489 | BOMSG-3149 | Enh | <p>Issue - To create a generic solution for custom MX templates as they are overridden with out-of-the-box templates for each module upgrade.</p> <p>Impact Analysis – To prevent custom MX templates from being overridden upon upgrade, the following domains have been added:</p> <p>MXMessageIdentifiers – It should contain jurisdictions for which the message identifier tags should not be overridden in the MX message templates.</p> <p>MXCustomTemplateName – It should contain jurisdictions for which the corresponding MX message templates should not be overridden</p> |

| Capability Group | Capability | Asset Class | Legacy Component | Case | APL | Issue | Type | Description |
|-----------------------|-------------------------|-------------|---------------------|----------|----------|------------|------|--|
| Post Trade Processing | Confirmations & Advices | Cross | BO messaging 3.11.0 | 00066153 | APL-6479 | BOMSG-3146 | Enh | Issue - To support the integration of multi transmission reports in single file with import engine. Impact Analysis - Added the new MXMultipleMessage.java file to handle the multiple MXMessages when the new domain MXTransmissionReportDelimiter contains the delimiter as the comment under the domain value Saa:DataPDU. |

1.13 March 2025 - BO Messaging 3.12.0 (18 March 25 MR)

| Capability Group | Capability | Asset Class | Legacy Component | Case | APL | Issue | Type | Description |
|-----------------------|-------------------------|-------------|---------------------|------------------------------|----------------------|------------|-------|--|
| Post Trade Processing | Confirmations & Advices | Cross | BO messaging 3.12.0 | 00141067 | | BOMSG-3348 | Issue | Issue - Upon updating SDI Identifier, the identifier is getting populated on MT202/MT103 but not on MX PACS009/PACS008 messages when environment property "STORE_SDI_IDENTIFIERS_AS_ATTRIBUTES" is set to True. Impact Analysis - Local Impact - Removed the dependency of environment property STORE_SDI_IDENTIFIERS_AS_ATTRIBUTES from the logic as in core, when this property is true it moves the identifier value to SDI attribute and identifier field is empty. |
| Post Trade Processing | Confirmations & Advices | Cross | BO messaging 3.12.0 | 00132331, 00135043, 00141167 | APL-12510, APL-12509 | BOMSG-3290 | Enh | Issue - The Customer transfer trade with the Standard SDI, and all types of trades with Manual SDI should populate the correct value for the tag <DbtrAcct> and <Dbtr> in pacs.008 message for all the jurisdictions. Currently, the existing logic is populating the wrong value for the pacs.008 message. |

| Capability Group | Capability | Asset Class | Legacy Component | Case | APL | Issue | Type | Description |
|-----------------------|-------------------------|-------------|---------------------|----------|----------------------|------------|------|---|
| | | | | | | | | Impact Analysis - In the case of Customer Transfer the debtor's name is picked as Customer Transfer name and account number from the customer transfer attribute window. In case of manual SDI it pick the debtor name and debtor account from the ordering customer field. |
| | | | BO messaging 3.12.0 | | APL-11635, APL-11634 | BOMSG-3195 | Enh | Issue - To remove CASH_USE_LEI_FOR_SWIFTMX for LEI tags from all Jurisdictions. Impact Analysis - Removed the CASH_USE_LEI_FOR_SWIFTMX for LEI tags. All the LEI tags are generated for pacs.009.001.CBPR, pacs.009.001.CHAPS, pacs.009.001.COV.CBPR+ and pacs.008.001.STP.CBPR without LE attribute CASH_USE_LEI_FOR_SWIFTMX. |
| Post Trade Processing | Confirmations & Advices | Cross | BO messaging 3.12.0 | 00026265 | APL-1082 | BOMSG-3157 | Enh | Issue - Handling Structured and unstructured postal address tags (PstlAdr) for unknown manualPartySDI across all jurisdictions for unknown parties. Currently, for Manual SDI with Unknown Party/Agent, when the Unknown checkbox is selected, the Beneficiary or Agent address field is entered within 2 fields (Address, Country & City) in free text format, with no possibility to enter address in structured format. Impact Analysis - A button "Contact Details" is added. By clicking on this button, it would display the editable addressMethod Window. City and Country fields are split. In all the MX message templates containing the Postal Address <PstlAdr> tag across all jurisdictions, when using Manual SDIs with Known and Unknown Parties, tag <PstlAdr> is populated in unstructured format: - Address Line <AdrLine> tag is populated only with fields Address and Country OR City; OR in structured format: |

| Capability Group | Capability | Asset Class | Legacy Component | Case | APL | Issue | Type | Description |
|------------------|------------|-------------|------------------|------|-----|-------|------|--|
| | | | | | | | | <p>- Other tags such as StreetName, PostCode are populated using the Address Method window; Town Name, Country are populated using the Country and City fields.</p> <p>Same rule is implemented, as for the known parties: If <TwnNm> & <Ctry> are both present, then <AdrLine> should not be present; If <TwnNm> & <Ctry> are NOT both present, so if only <TwnNm> or <Ctry> is present, then only <AdrLine> should be present.</p> |

1.14 April 2025 - BO Messaging 3.13.0 (18 April 25 MR)

| Capability Group | Capability | Asset Class | Legacy Component | Case | APL | Issue | Type | Description |
|-----------------------|-------------------------|-------------|---------------------|----------|----------------------|------------|------|---|
| | | | BO messaging 3.13.0 | | APL-12183 | BOMSG-3238 | Enh | Issue - To remove the Adrtip tag from pacs.00X messages from all Jurisdictions. Impact Analysis - Removed the tag Adrtip from the postal address from pacs.009 and pacs.008 for APN, CHAPS, MEPS, SIX, T2 jurisdictions, and from pacs.009.COV for APN, CHAPS, MEPS, T2 jurisdictions while generating the above messages. |
| Post Trade Processing | Confirmations & Advices | Cross | BO messaging 3.13.0 | 00123062 | APL-11749, APL-12182 | BOMSG-3252 | Enh | Issue - To provide Cover payments support for SIX Jurisdiction. Impact Analysis - Added Cover payments support for SIX pacs009.COV template and incorporated COVPMT/ Cover payments for PACS.009.COV messages. Refer to Calypso MX Payment Messages documentation for details. |

| Capability Group | Capability | Asset Class | Legacy Component | Case | APL | Issue | Type | Description |
|-----------------------|-------------------------|-------------|---------------------|--------------------|----------------------|------------|-------|---|
| | | | BO messaging 3.13.0 | | APL-13078, APL-11738 | BOMSG-3273 | Enh | Issue - To integrate MT900 and MT910 messages in JSON format in compliant with Alliance Cloud requirement received from SWIFT. Impact Analysis - JSON message is integrated successfully creating Swift MT900, MT910 and MT950. Also, MT950 is visible in matching manager with GL account and all other matching keys. Refer to Calypso MX Payment Messages documentation for details. |
| Post Trade Processing | Confirmations & Advices | Cross | BO messaging 3.13.0 | 00145726 | APL-13514, APL-13119 | BOMSG-3337 | Enh | Issue - To add the Clearing Channel <ClrChanl> tag with RTGS on pacs.009 CBPR messages. Impact Analysis - The tag <ClrChanl> will be populated either by the Transfer Attribute 'propagateTradeKeyword' or 'SetInternalAttribute' workflow rule, or by SDI Attribute for pacs.009.ADV, pacs.009.COV, and pacs.009. A new Trade Attribute "ClearingChannel" is created in the trade attribute, Attribute configuration window and SDI attribute window which will populate the tag <ClrChanl> in the MX message. |
| | | | BO messaging 3.13.0 | | APL-13207 | BOMSG-3351 | Sec | Issue - Sec - Upgrade third-party library xstream from version 1.4.20 to 1.4.21. |
| Post Trade Processing | Confirmations & Advices | Cross | BO messaging 3.13.0 | 00150671, 00156396 | | BOMSG-3357 | Issue | Issue - While generating SESE.023.001 message with BAH head.001.001.02 i.e., BusinessApplicationHeaderV02, the generated MX message header for the tag <MsgDefldr> is always populated with value trck.001.001.02 instead of message template value. However, it should be populated with BusinessMessage name. Impact Analysis - Local Impact - Earlier the head.001.001.02 file had hard coded value for MsgDefldr tag and was always populating trck |

| Capability Group | Capability | Asset Class | Legacy Component | Case | APL | Issue | Type | Description |
|-----------------------|-------------------------|-------------|---------------------|----------|-----|------------|-------|---|
| | | | | | | | | message details which is corrected now and the system now populates the message details. |
| Post Trade Processing | Confirmations & Advices | Cross | BO messaging 3.13.0 | 00151326 | | BOMSG-3364 | Issue | Issue - When an incoming Pacs.008 or Pacs.009 is published with Counterparty name in the <Dbtr> tag, the value for "Key.Debtor" in Matching Manager is blank. This only occurs when we have <Nm> tag (Name) and dbtr tag is published with a BIC. Impact Analysis - Local Impact - Extended the key of Dbtr from only BIC to Name tag too. If BIC is not present, then populating Name for Key.Dbtr. |
| Post Trade Processing | Confirmations & Advices | Cross | BO messaging 3.13.0 | 00141648 | | BOMSG-3373 | Issue | Issue - key.Counterparty is not set in camt.054 but set correctly in MT910. Impact Analysis - Local Impact - Expanded the scope of Counter Party Key where we also consider the Name tag if BIC is not present for Dbtr & DbtrAgt. |
| Post Trade Processing | Settlements | Cross | BO messaging 3.13.0 | 00153903 | | BOMSG-3382 | Issue | Issue - For incoming sese.025, the related transfer attribute _realCashAmount is reset to 0 in transfer viewer audit. Impact Analysis - Local Impact - Cash Amount xpath was wrong, which is now corrected. |

Release Notes – Swift MT

2.1 February 2024 – Swift MT 3.0.0, 3.0.1, 3.0.2, 3.0.3, 3.0.4, 3.0.5 (18 February 24 MR)

| Capability Group | Capability | Asset Class | Legacy Component | Case | RPM | Issue | Type | Description |
|------------------|------------|-------------|------------------|------|----------|-----------|------|---|
| | | | Swift MT 3.0.0 | | APL-5530 | SWMT-1139 | Enh | <p>Issue - To provide support for MT536 enhancement for Custody.</p> <p>Impact Analysis - Enhancement is provided for keywords RELATED_REFERENCE and REC_DEL_INFO.</p> <p>RELATED_REFERENCE - If Book is Custody, and transfer type 'Is Client'=true, related reference is the Trade External Reference less its radical (as per MT548) otherwise current logic applies.</p> <p>REC_DEL_INFO - If Book is Custody, and transfer type 'Is Client'=true, the logic is inverted:</p> <p>DELI becomes RECE and RECE becomes DELI. Otherwise, current logic applies.</p> |
| | | | Swift MT 3.0.0 | | APL-5529 | SWMT-1145 | Enh | <p>Issue - To manage and provide the place of Safekeeping on Swift, when using a global custodian or doing a cross-border/bridge and ease assignment of ProcessingOrg SDI, based on the usual place of safe keeping of the security.</p> <p>Impact Analysis - A new role Depository, corresponding to the Agent (the Legal Entity must be Agent) is created. The type of Depository and its identification is stored as</p> |

| Capability Group | Capability | Asset Class | Legacy Component | Case | RPM | Issue | Type | Description |
|-----------------------|-------------------------|-------------|------------------|----------|-----|-----------|-------|---|
| | | | | | | | | <p>Le.attribute CustodyPlaceCode attributes with supported values:</p> <ul style="list-style-type: none"> - CUST: Local Custodian - ICSD: International Central Securities Depository - NCSD: National Central Securities Depository - SHHE: Shares Held Elsewhere <p>SDI type Both/Security Custody trades for security, and Trade types: Bond, Equity, ADR, Repo, SecurityLending, SimpleTransfer type Security, Commodity are supported with the enhancement.</p> <p>Parsing is done for the field 94F as SAFE. After the code a BIC is expected and used to find a LegalEntity with role Depository. If no LegalEntity is found, the trade is still created, but a parsing error task is generated: Cannot identify Place Safe keeping LegalEntity.</p> |
| Post Trade Processing | Confirmations & Advices | Cross | Swift MT 3.0.0 | 00079018 | | SWMT-1161 | Enh | <p>Issue - To remove REPO block and field 22F::SETR//REPU from MT540/541/542/543 messages as they reflect conventional Repo format instead of Islamic repo.</p> <p>Impact Analysis - Added 'Islamic' tradekeyword. Changed MT540/541/542/543 to not display sequence D if the trade is an Islamic Repo. Changed 22F so that the value is SETR/TRAD if it is an Islamic Repo.</p> |
| Post Trade Processing | Confirmations & Advices | Cross | Swift MT 3.0.2 | 00077947 | | SWMT-1188 | Issue | <p>Issue - While booking triparty reverse repo trades with "EVERGREEN" maturity and repo instruction matched at BNY, on terminating repo trade, MT527 term instruction from Calypso gets rejected by BNY due to mismatch on trade details. The current field 70 does not</p> |

| Capability Group | Capability | Asset Class | Legacy Component | Case | RPM | Issue | Type | Description |
|-----------------------|-------------------------|-------------|------------------|--------------------|------------------------------|-----------|-------|--|
| | | | | | | | | <p>contain evergreen structure details for trades to be terminated. Field 70 should carry trade structure details from :22H::CINT//INIT MT527 message to :22H::CINT//TERM message.</p> <p>Also, MT527 excludes :19A::TRTE Termination Transaction Amount which is optional and can lead to rejections by BONY (Bony also wants the flag OPEN to be set to Y for Evergreen repos which Calypso don't do for MT27 TERM nor MT27 INIT)</p> <p>Impact Analysis - Local Impact - The field 70 does contain evergreen structure details for trades to be terminated.</p> |
| Post Trade Processing | Confirmations & Advices | Cross | Swift MT 3.0.2 | 00079952, 00016846 | RPM-5829 | SWMT-1175 | Issue | <p>Issue - MT542 message is generated with tag 22F=TRAD when PO & CP agents are same having LE attribute IBRC & trade keyword is 'Return to PO'.</p> <p>Impact Analysis - MT542 message is generated with tag 22F=COLO when PO & CP agents are same having LE attr IBRC & trade keyword as 'Return to PO'. Changed the order of the check. Now first it is checked if the trade is a MarginCall and if we have a Trade keyword BookingType before the IBRC check.</p> |
| | | | Swift MT 3.0.2 | | APL-5580, APL-5641, APL-5841 | SWMT-1172 | Enh | <p>Issue - While generating MT564, field 92A from sections FIA (displays :92A::INTR//3,) and CADETL (displays :92A::INTR//1,) should remain unpopulated when the bond has a floating rate and should populate only for fixed rate bonds.</p> <p>Impact Analysis - Fix made in order to not populate any value in the field 92A for sections FIA and CADETL when the bond has a floating rate.</p> |

| Capability Group | Capability | Asset Class | Legacy Component | Case | RPM | Issue | Type | Description |
|-----------------------|-------------------------|-------------|------------------|----------|-----|-----------|-------|---|
| Post Trade Processing | Confirmations & Advices | Cross | Swift MT 3.0.5 | 00089699 | | SWMT-1218 | Issue | <p>Issue - Tag 22G is not populating for FXOption Digital trade with Trigger Type DOT. Also the following error is observed in the Navigator log for this tag:</p> <p>TAG :22G:, value "", Field does not match format 4!c</p> <p>Impact Analysis - Local Impact - To fix the tag 22G, added trigger type DOT in triggerTypeMap of class FXOptionSWIFTFormatter and mapped it to DKIN. Also set the value of the switch "USE_SR_2023" to true in domain values.</p> |

2.2 March 2024 – Swift MT 3.1.0 (18 March 24 MR)

| Capability Group | Capability | Asset Class | Legacy Component | Case | RPM | Issue | Type | Description |
|-----------------------|-------------------|-------------|------------------|----------|------------------------------|-----------|-------|---|
| Post Trade Processing | Corporate Actions | Cross | Swift MT 3.1.0 | 00078928 | APL-6227, APL-7948, APL-8049 | SWMT-1195 | Enh | <p>Issue - To enable the system to automatically elect a position upon integrating MT565 instructions received from the client and generate the associated MT567.</p> <p>Impact Analysis - Local Impact - Added support for automatically processing of election instruction via Swift MT565/MT567 on custody position. Please refer to Calypso Client Custody documentation for details.</p> |
| Post Trade Processing | Corporate Actions | Cross | Swift MT 3.1.0 | 00095206 | | SWMT-1251 | Issue | <p>Issue - Wrong Qualifier is populated in MT565. When DRIP Corporate Action is generated with Cash Option, MT565 shows Tag 36B as QREC.</p> |

| Capability Group | Capability | Asset Class | Legacy Component | Case | RPM | Issue | Type | Description |
|-----------------------|------------|-------------|------------------|----------|-----|-----------|-------|---|
| | | | | | | | | Impact Analysis - Local Impact - When DRIP Corporate Action is generated with Cash Option, MT565 shows Tag 36B as QINS. |
| | | Cross | Swift MT 3.1.0 | 00086518 | | SWMT-1263 | Issue | <p>Issue - On Portal trade, an issue is observed with field 59 in MT103, fix trade and settle date. It does not have any line break for manual SDI.</p> <p>Impact Analysis - With the fix, it is made sure that when the tag 59 is generated (without any letter) and follows [/34x\n]4*35x format. Now, the tag 59 for MT103 will have a line break, similar to the case for Tag59F when Environment Property SR_2020=false and USE_OPTION_59F=false.</p> |
| Collateral Management | None | Cross | Swift MT 3.1.0 | 00097055 | | SWMT-1269 | Enh | <p>Issue - Incorrect transaction type is reflected for mobilization. The expected value for mobilization is COLI and for demobilization is COLO. However, the current result for this type of transaction is not the market practice for this activity, as it is a not a "view" from our pool in BDF. The type is a matching field on sese.023 message.</p> <p>Impact Analysis - Expected values are reflected for mobilization and demobilization. If the trade is SimpleTransfer and has a Keyword collateralAllocationType with the value Mobilization or Demobilization and the receiver of the message has a LEAttribute ECMSCentralBank with the value true, then we put COLI for Mobilization and COLO for Demobilization.</p> |

| Capability Group | Capability | Asset Class | Legacy Component | Case | RPM | Issue | Type | Description |
|-----------------------|------------|-------------|------------------|----------|--------------------|-----------|-------|---|
| Collateral Management | None | Cross | Swift MT 3.1.0 | 00097383 | | SWMT-1273 | Issue | <p>Issue - EXRQ tag in MT527 is incorrectly set to "Security Settle Date" instead of "Process Date".</p> <p>Impact Analysis - Local Impact - EXRQ tag in MT527 is set to "Process Date" instead of "Security Settle Date".</p> |
| | | | Swift MT 3.1.0 | | APL-6843, APL-8847 | SWMT-1279 | Enh | <p>Issue - After migrating from the old triparty collateral model to the new triparty collateral model based on the Triparty Exposure Trade (TET), to change the logic implemented in the MT527 formatter (MT527SWIFTFormatter.java) to format the tag 20C::SCTR// - Sender's Collateral Transaction Reference. The objective is to ensure that after migration, the system sends the same reference in the 20C::SCTR// tag of MT527s for a given margin call contract. If it doesn't, the MT527s would be rejected by the triparty agent as an unknown triparty transaction.</p> <p>Impact Analysis - Earlier the trade id is sent in the tag 20C::SCTR//, but now it will be checked whether the TKW "TripartyTransactionRef" has been set on the Triparty Exposure Trade. If set, it means that the TET has been created via the migration path and therefore we need to send in the tag 20C::SCTR// of any MT527 the value stored in the TKW "TripartyTransactionRef" which is used to store the reference sent prior migration. If not set, then we need to keep sending the trade id (current behavior).</p> <p>The change is applied for the following agents:</p> |

| Capability Group | Capability | Asset Class | Legacy Component | Case | RPM | Issue | Type | Description |
|-----------------------|-------------------------|-------------|------------------|----------|-----|-----------|-------|--|
| | | | | | | | | <ul style="list-style-type: none"> - MT527EuroclearSWIFTFormatter.java - MT527BONYSWIFTFormatter.java - MT527ClearstreamSWIFTFormatter.java - MT527JPMorganSWIFTFormatter.java - MT527BPSSSWIFTFormatter.java |
| Post Trade Processing | Confirmations & Advices | Cross | Swift MT 3.1.0 | 00100469 | | SWMT-1282 | Issue | <p>Issue - MT542 CANC message does not have 20C:COMM tag when original message is saved to database. When the original message is not saved to database, this tag is displayed in MT542 CANC message.</p> <p>Impact Analysis - Local Impact - Common reference tag is also populated in transfer attribute with correct value.</p> |

2.3 April 2024 – Swift MT 3.2.0 (18 April 24 MR)

| Capability Group | Capability | Asset Class | Legacy Component | Case | RPM | Issue | Type | Description |
|------------------|------------|-------------|------------------|------|--------------------|-----------|------|--|
| | | | Swift MT 3.2.0 | | APL-7489, APL-8280 | SWMT-1204 | Enh | <p>Issue - To support multiple sequences / outcomes (sequence E) on MT564 generated by Calypso and modify the generation of tags 13A CAON and 17B DFLT (both in Sequence E Block CAOPTN).</p> <p>Impact Analysis -</p> <p>Allow multiple sequences E in message MT564 - Earlier the MT564 Calypso template only accepts one sequence E CAOPTN. In the GUI this is reflected by the multiple options and the system adds an additional CA product Id for each additional option available on the event and then link it to the Main CA Id (through the DB table product_ca_association). Now, when generating the MT564 for a given CA ID, system checks if there are multiple outcomes linked to the CA Product by:</p> <ul style="list-style-type: none"> - Looking in database table product_ca_association for all the lines, where FIRST_CA_ID equals main CA Product ID . <p>For each line obtained, to create a new sequence E CAOPTN in the MT564 document that will be generated with the date from the CA Product Id contained in column SECOND_CA_ID.</p> <p>Tag 13A CAON - This tag is earlier being hardcoded to 001 in the MT564 outgoing template in the SwiftField name "Corporate Action Option Number". Now, populating this tag in block CAOPTN with the value contained in the Option Reference field of the CA Id being processed in the database which can be found in column CODE_VALUE = 001 of the DB table</p> |

| Capability Group | Capability | Asset Class | Legacy Component | Case | RPM | Issue | Type | Description |
|------------------|------------|-------------|------------------|------|-----|-------|------|--|
| | | | | | | | | <p>product_sec_code when column SEC_CODE = OutcomeReference.</p> <p>Tag :17B::DFLT - Only one option can be the default, one which is flagged in Calypso. The default option tag is set as :17B::DFLT//Y (on the other sequences E CAOPTN in the message the flag is set as :17B::DFLT//N). Now, For each sequence E CAOPTN in the message (i.e. one per each CA Id of the Event), set tag :17B of Sequence E Block CAOPTN to:</p> <ul style="list-style-type: none"> - "Y" if Is Default Option for the CA Id of the sequence being added - "N" if unchecked <p>Default option can be found in table product_ca_association by looking for the lines with column SECOND_CA_ID = CA Id of the sequence being added:</p> <ul style="list-style-type: none"> - If ASSOCIATION_TYPE for the lines found = "DefaultOutcome" then CA Id is the default option so tag will be "Y" - Else tag will be "N". <p>Please refer to Calypso Corporate Action documentation for details.</p> |

| Capability Group | Capability | Asset Class | Legacy Component | Case | RPM | Issue | Type | Description |
|-----------------------|-------------------------|-------------|------------------|----------|--------------------|-----------|------|--|
| | | | Swift MT 3.2.0 | | APL-7934, APL-8280 | SWMT-1235 | Enh | Issue - To support Corporate Action Voluntary events, Generate reminders for MT564 RMDR. Impact Analysis - Adjusted logic for the tag 23G with content 4!c[/4!c]. Please refer to Calypso Client Custody documentation for details. |
| Post Trade Processing | Confirmations & Advices | Cross | Swift MT 3.2.0 | 00086024 | APL-7940 | SWMT-1253 | Enh | Issue - To introduce an LE attribute to generate MT54X messages with CSD specific format. Impact Analysis - Added an LE attribute CSD format on the PO Agent. If the LE attribute CSD format is set to: - TRUE, then check Data Source Scheme of the PSET and generate MT54X messages with CSD specific format. - FALSE, then continue with the process as it is (check if Receiver=PSET) to generate MT54X messages with CSD specificities. |
| Post Trade Processing | Confirmations & Advices | Cross | Swift MT 3.2.0 | 00084738 | APL-7443 | SWMT-1255 | Enh | Issue - To make updates on MT54X messages as per SWIFT specificities by Market / Custodian. Impact Analysis - The following changes have been made on MT54X messages to cover custodians' specificities: - Field 22F STCO is populated with PART only for some markets in T2S scope. - Field 22F STAM is added only for the Irish Market. - Field 94B TRAD is populated with TRAD//OTCO/XHKG for the Hong Kong Market. |

| Capability Group | Capability | Asset Class | Legacy Component | Case | RPM | Issue | Type | Description |
|-----------------------|-------------------------|-------------|------------------|----------|----------|-----------|-------|---|
| Post Trade Processing | Confirmations & Advices | Cross | Swift MT 3.2.0 | 00084039 | APL-7442 | SWMT-1257 | Enh | <p>Issue - To introduce an LE attribute [ProductFamily]/[ProductType].[SubType].QuantityType to force the type of quantity issued in tag 36B either to UNIT or FAMT on a given couple ISIN/Depository regardless of the defined Bond Quote Type.</p> <p>Impact Analysis - Overwritten the Bond Quote Type definition, and manipulated the quantity type based on a Depository/1 ISIN couple. For example, if a bond (1 ISIN) has a quote type UnitaryPrice then tag 36B::SETT of the MT54X messages will be populated with UNIT. But if the depository is expecting to receive the information in FAMT, then the following will be done:</p> <p>Added the attribute [ProductFamily]/[ProductType].[SubType].QuantityType at depository attribute level in the Legal Entity Attributes Window, it will overwrite the set up defined at bond level (Bond Quote Type "UnitaryPrice") and populate the tag 36B with FAMT.</p> <p>This enhancement is specific to Message Type: MT54X and Product Type: Bonds.</p> |
| Post Trade Processing | Confirmations & Advices | Cross | Swift MT 3.2.0 | 00089700 | | SWMT-1275 | Issue | <p>Issue - If a Digital FXOption is trigger-out/knock-out, field 30H is missing from the generated MT306 therefore the message gets NACKED.</p> <p>Impact Analysis - Local Impact - Made changes in method parseTOUCH_PAYMENT_DATE of class FXOptionSWIFTFormatter such that if 22K=KNIN or KNOT, it is mandatory to populate 30H. Tag 30H is populated as below:</p> |

| Capability Group | Capability | Asset Class | Legacy Component | Case | RPM | Issue | Type | Description |
|-----------------------|-------------------------|-------------|------------------|----------|------------------------------|-----------|-------|--|
| | | | | | | | | <p>If Payout Type = Expiry, then field 30H = Delivery Date</p> <p>If Payout Type = Instant, then field 30H = Valuation Spot Date (calculated based on the barrier event date)</p> |
| Post Trade Processing | Confirmations & Advices | Cross | Swift MT 3.2.0 | 00079173 | APL-7040, APL-7669, APL-7670 | SWMT-1278 | Enh | <p>Issue - To support enhancement on fields 19A and 70E on Euroclear MT527 for floating triparty repos.</p> <p>Impact Analysis - The following changes are made on Euroclear MT527 for floating triparty repos:</p> <ul style="list-style-type: none"> - Field :19A::TRTE// will be populated with 0 amount, i.e., it is not populated on the MT527 message. - Field :70E::CINS// will be populated with FIXFLAGOVN for any overnight reference rate, when refixing is overnight. Also, Calypso logic is extended to support both MTAFLAGN and FIXFLAGOVN in the same message. |
| Post Trade Processing | Confirmations & Advices | Cross | Swift MT 3.2.0 | 00102271 | | SWMT-1290 | Issue | <p>Issue - MT304CLSNonMemberPO message template does not populate 17O and 17N when 94A=AFWD.</p> <p>Impact Analysis - Local Impact - Added fields 17O and 17N in sequence 15A of template MT304CLSNonMemberPO.</p> |
| Post Trade Processing | Confirmations & Advices | Cross | Swift MT 3.2.0 | 00097176 | | SWMT-1293 | Issue | <p>Issue - To remove the USE_SR_2023 domain value dependency from client's database, as when USE_SR_2023 = True and execute SQL is performed, then duplicate value is displayed for the domain USE_SR_2023 i.e., it shows both False and True.</p> |

| Capability Group | Capability | Asset Class | Legacy Component | Case | RPM | Issue | Type | Description |
|------------------|------------|-------------|------------------|------|--------------------|-----------|------|---|
| | | | | | | | | Impact Analysis - Local Impact - Created SQL file and called it in module-upgrade-swift-mt-core.mxml.template. Removed the "USE_SR_2023" domain value dependency from the template and formatter classes. Also removed unused parse methods from the classes FXOptionSWIFTFormatter and MT306SWIFTFormatter. |
| | | | Swift MT 3.2.0 | | APL-7214, APL-7958 | SWMT-1294 | Enh | <p>Issue - As per EMIR Refit changes, to include GlobalUTIIssuer tag in MT3nn and MT6nn messages and introduce UTI harmonized format.</p> <p>Impact Analysis - Generation and integration of messages MT300, MT304, MT305, MT306, MT340, MT341, MT360, MT361, MT600, MT601 and chaser.xml / chaser.html (ISSUER_CODE) will be impacted.</p> <p>A new domain value per jurisdiction is created to enable the GlobalUTI feature, as:</p> <p>Domain Name: GlobalUTI</p> <p>Domain Value : ESMA</p> <p>Comment: True/False</p> <p>For the generation the logic is:</p> <p>If domain value for the jurisdiction ESMA is set to true and the tradekeyword GTR-GlobalUTI/Issuer is set on the trade, we use the value of this tradekeyword to populate the tag 22M (related to the UTI issuer) in MT message;</p> <p>If domain value for the jurisdiction ESMA is set to false, we fallback to the current behavior with current tradekeyword UTI/Issuer.</p> |

| Capability Group | Capability | Asset Class | Legacy Component | Case | RPM | Issue | Type | Description |
|------------------|------------|-------------|------------------|------|-----|-------|------|--|
| | | | | | | | | Please refer to Calypso Messages Reconciliation documentation for details. |

2.4 May 2024 – Swift MT 3.3.0 (18 May 24 MR)

| Capability Group | Capability | Asset Class | Legacy Component | Case | RPM | Issue | Type | Description |
|-----------------------|-------------------------|-------------|------------------|----------|---|-----------|------|--|
| | | | Swift MT 3.3.0 | | APL-7672, APL-8280 | SWMT-1215 | Enh | <p>Issue - To support generation of MT564 for mandatory events _ SPLF / SOFF / RHDl for Custody Clients.</p> <p>Impact Analysis – Logic adjusted to correctly support dedicated tags (e.g. for RHDIs >> Intermediate securities distribution type: subscription rights - :22F::RHDl//EXRI;</p> <p>Expiration date - :98A::EXPI//20XXYYZZ; Period where rights are tradable - :69A::TRDP//20XXYYZZ/20XXYYZZ; for SOFFs >> Disposition of Fractions Indicator :22F::DISF//RDDN, etc.), display correct direction indicator (Debit/Credit), calculate correct entitlement, populate two security movements within same option (for SPLFs), etc.</p> |
| Post Trade Processing | Confirmations & Advices | Cross | Swift MT 3.3.0 | 00081970 | APL-7671, APL-7513, APL-8002, APL-7936, APL-8106, APL-8280 | SWMT-1224 | Enh | <p>Issue - To support the generation of MT564 for voluntary events _ TEND / EXRI for Custody Clients.</p> <p>Impact Analysis – Logic adjusted to correctly support dedicated tags (e.g. for TENDs >> Percentage of outstanding shares sought</p> |

| Capability Group | Capability | Asset Class | Legacy Component | Case | RPM | Issue | Type | Description |
|-----------------------|-------------------|-------------|------------------|----------|--------------------|-----------|-------|--|
| | | | | | | | | <ul style="list-style-type: none"> - :92A::PTSC//100; Period of Action - :69A::PWAL//; Revocability Period - :69A::REVO//; for EXRIs >> Subscription date - :98A::SUBS//; etc.), bring all event options, all security and cash movements with correct directions and stock/cash entitlement calculations. |
| | | | Swift MT 3.3.0 | | APL-7839 | SWMT-1231 | Enh | <p>Issue - To support generation of MT568 template for Custody Clients.</p> <p>Impact Analysis – Generation of MT568 is driven by CA Fields Additional Text & Narrative. If these fields are empty, no MT568 will be generated. If one of these two fields, or both fields are populated, MT568 will be generated. Moreover, information in tag :70F::ADTX is driven by CA Fields Additional Text and tag :70F::TXNR is driven by CA Fields Narrative.</p> |
| | | | Swift MT 3.3.0 | | APL-5528 | SWMT-1296 | Issue | <p>Issue - Ordering Customer tag is wrong for the generated MT103 when using ManualSDIs Data. The tag refers to the PO and not to the information set in the Manual SDI for the field: ORDERING CUSTOMER.</p> <p>Impact Analysis - Local Impact - The tag is populated with the information of the PO and not the information set in the Manual SDI.</p> |
| Post Trade Processing | Corporate Actions | Cross | Swift MT 3.3.0 | 00061217 | APL-7489, APL-5460 | SWMT-1304 | Enh | <p>Issue - For outgoing MT564, to revert condition on tag 19B ENTL. Currently the condition logic depends on the keyword CASourceQuantity and if keyword is not available then from CA Trade Settlement Amount.</p> <p>Impact Analysis - The ENTL is now mapped against CA Trade Settlement Amount.</p> |

2.5 June 2024 – Swift MT 3.3.1 (18 June 24 MR)

| Capability Group | Capability | Asset Class | Legacy Component | Case | RPM | Issue | Type | Description |
|-----------------------|-------------------------|-------------|------------------|----------|--|-----------|-------|---|
| | | | Swift MT 3.3.1 | | APL-7584, APL-8280 | SWMT-1207 | Enh | Issue - While generating MT564, to review tag :92A::NWFC and add tag :92A::INDX. Impact Analysis - Tag :92A::NWFC in bloc 16R:FIA is only generated for BondAssetBacked and contains Next Factor as of Record Date. Tag :92A::INDX is generated in bloc 16R:CADETL only for Interest events on Inflation Linked Bonds and should return Index Level corresponding to Record Date. Please refer to Calypso Client Custody documentation for details. |
| | | | Swift MT 3.3.1 | | APL-9221, APL-8440, APL-9657, APL-8814, APL-8360 | SWMT-1300 | Sec | Issue - Third party libraries upgrade for External BackOffice. Impact Analysis - The following jar files are upgraded for calypso-swift-mt: assertj - 3.23.1 to 3.25.0 camel - 4.0.0-RC2 to 4.2.0 cglib - 2.2 to 3.3.0 |
| Post Trade Processing | Confirmations & Advices | Cross | Swift MT 3.3.1 | 00107880 | APL-7214 | SWMT-1310 | Issue | Issue - In MT300 generation, tag 22M shows GTR-UTI/Issuer instead of GTR-GlobalUTI/Issuer tradekeyword. However, tag 22M of MT300 should populate only UTI number and not "UTI " prefix as the field should not exceed 20 characters. Impact Analysis – Local Impact - Tag 22M is correctly generated from Trade Keyword GTR-UTI/Issuer and populate only UTI number and not "UTI " prefix. |

2.6 July 2024 – Swift MT 3.3.2 (18 July 24 MR)

| Capability Group | Capability | Asset Class | Legacy Component | Case | RPM | Issue | Type | Description |
|-----------------------|-------------------------|-------------|------------------|----------|-----|-----------|-------|---|
| Post Trade Processing | Confirmations & Advices | Cross | Swift MT 3.3.2 | 00108678 | | SWMT-1315 | Issue | Issue - For DIGITAL FX Options, field 37J in MT306 is not populated with value of the Trigger field. This is seen when a trade is booked with Trigger Duration as "EXPIRY". Impact Analysis - Local Impact - For MT320 in the field 37J, for Digital FXOption trade if we get the value infinity from both up barrier and down barrier, then populating the trigger rate. F 37J is now populated correctly as per the value enter for "Trigger" for Digital FX option trade with Trigger Duration "EXPIRY". |

2.7 August 2024 – Swift MT 3.3.3 (18 August 24 MR)

| Capability Group | Capability | Asset Class | Legacy Component | Case | RPM | Issue | Type | Description |
|-----------------------|-------------------------|-------------|------------------|----------|--------------------|-----------|-------|--|
| | | | Swift MT 3.3.3 | | APL-9827, APL-9782 | SWMT-1320 | Enh | Issue - Sec - Third party libraries upgrade for Swift MT: com.github.dozermapper:dozermapper-core 6.5.2 to 7.0.0. |
| Post Trade Processing | Confirmations & Advices | Cross | Swift MT 3.3.3 | 00115628 | | SWMT-1326 | Issue | Issue - Error for MT541 SWIFT EUROCLEAR Field 90a: Price: Deal Price with Currency UDI is observed. To get the ISO code of the currency code instead of using the currency code directly in the DEAL_PRICE tag. Impact Analysis - Local Impact - Changed DEAL_PRICE parse method to use the ISO currency code instead of the currency code. Added a helper method in SwiftModuleUtil to get the ISO currency code. |

| Capability Group | Capability | Asset Class | Legacy Component | Case | RPM | Issue | Type | Description |
|-----------------------|-------------------------|-------------|------------------|----------|-----|-----------|-------|---|
| Post Trade Processing | Confirmations & Advices | Cross | Swift MT 3.3.3 | 00115201 | | SWMT-1328 | Issue | Issue – "CNH" currency is getting populated in Swift Message MT305 field 32E as the settlement currency instead of "CNY". The settlement currency field did not use the ISO code of the currency but the currency code directly. Impact Analysis - Local Impact - Changed the settlement currency parse method to use the ISO currency code of the settlement currency instead of the code of the settlement currency. |

2.8 September 2024 – Swift MT 3.4.0 (18 September 24 MR)

| Capability Group | Capability | Asset Class | Legacy Component | Case | RPM | Issue | Type | Description |
|------------------|------------|-------------|------------------|------|---------------------|-----------|------|---|
| | | | Swift MT 3.4.0 | | APL-9268, APL-10120 | SWMT-1307 | Enh | Issue - MT306 implementation in tag 12F as per SR2024_CR 002023_ for "Asian" FX Option. Impact Analysis - Amendments made in existing fields for tag 12F within sequence A. Replaced keyword AVRO with AVSS from 12F and also impact on the sequence J (J1 is mandatory when 12F=AVSS). - Also made changes in tag 29a - E: (Location) (Time) and W: (Source Code) - Changed tag 30M to tag 30I and changed name to Settlement Rate Averaging Period. - For tag 32B: Name changed to Put Currency and Amount or Party A Sold Currency and Amount. - For tag 36: Name changed to Strike Price or Forward Rate. - For tag 33B: Name changed to Call Currency and Amount or Party A Bought Currency and Amount. |

| Capability Group | Capability | Asset Class | Legacy Component | Case | RPM | Issue | Type | Description |
|-----------------------|-------------------------|-------------|------------------|----------|-----|-----------|-------|---|
| | | | | | | | | <ul style="list-style-type: none"> - Changed tag 30N to tag 30K and changed name to Forward Rate or Strike Price Averaging Period. - For tags 19Y and 19Z: Name changed to Weight. - Matching key "Decimal Places" (corresponding to tag 16C in block J) is removed from matching manager and corresponding matchable objects are created and matching fields are displayed in Matching manager. |
| Post Trade Processing | Confirmations & Advices | Cross | Swift MT 3.4.0 | 00118404 | | SWMT-1337 | Issue | <p>Issue - Tag 58A of MT320 message is generated with incorrect format, reflecting GL account details when attribute "Beneficiary" is empty.</p> <p>Impact Analysis - Local Impact - When attribute "Beneficiary" is empty, tag 58A is generated only with Identifier code.</p> |
| Post Trade Processing | Confirmations & Advices | Cross | Swift MT 3.4.0 | 00116414 | | SWMT-1343 | Issue | <p>Issue - In the Warrant/Certificate definition window, when the product basket is not present in the system with the ISIN specified, then Price Type is not considered and thus MT54x message 36B tag is populated with UNIT instead of FAMT.</p> <p>Impact Analysis – Local Impact – Tag 36B is displayed as per the Price Type.</p> |

2.9 October 2024 – Swift MT 3.4.1 (18 October 24 MR)

| Capability Group | Capability | Asset Class | Legacy Component | Case | RPM | Issue | Type | Description |
|-----------------------|-------------------------|-------------|------------------|----------|-----|-----------|-------|---|
| Post Trade Processing | Confirmations & Advices | Cross | Swift MT 3.4.1 | 00122602 | | SWMT-1353 | Issue | issue - The rate mentioned in MT362 is populated, mentioning up to 9 decimals in fields Reset rate '37G' & Total rate '37M'. Impact Analysis - Local Impact - Made changes such that the values in SWIFT fields 37G (Reset Rate) and 37M (Total Rate) are now rounded according to the "FINAL_RATE_DEC" rate index attribute and rounded up to 5 decimals. |

2.10 November 2024 – Swift MT 3.5.0 (18 November 24 MR)

| Capability Group | Capability | Asset Class | Legacy Component | Case | RPM | Issue | Type | Description |
|-----------------------|-------------------------|-------------|------------------|----------|--------------------|-----------|------|---|
| Post Trade Processing | Confirmations & Advices | Cross | Swift MT3.5.0 | 00093661 | APL-8339, APL-8819 | SWMT-1333 | Enh | Issue - Enhance some of the fields of MT320 to support Confirmation of the fixing of In-Arrears Floating Rate, to confirm the creation and the rate reset of floating rate loan/deposit contracts. Impact Analysis - The following enhancements are done: - Field 21 – This field is populated with event type=RATE_RESET as fields 22A = NEWT and 22B = ROLL with the Message_Id of the previous MT320 generated for the same Trade, if not available, then the Transfer Id, if not available, then Trade Id. - Field 22B – Changed for 22B = ROLL when event type=RATE_RESET. - Field 77D is implemented with the following logic: if Structured Flow trade has Leg Type=Float, populate with /FLTR/ followed by Rate Index for all the events. |

| Capability Group | Capability | Asset Class | Legacy Component | Case | RPM | Issue | Type | Description |
|-----------------------|-------------------------|-------------|------------------|----------|-----|-----------|-------|---|
| | | | | | | | | <ul style="list-style-type: none"> - Field 30V - When it's a rate reset confirmation for floating rate contract, the tag 30V will be populated with the start date of the period, so the Pmt Begin on cashflow (Xfer Start Date on transfer). - Field 32 H - It displays the interest amount with the sign only when event type = RATE_RESET: If Transfer Amount is positive, 32H = transfer amount, If Transfer Amount is negative, 32H = N followed by the transfer amount, - Field 30X - When it's a rate reset confirmation for floating rate contract, the tag 30X to be populated with the end date of the period, so the Pmt End on cashflow (Xfer End Date on transfer). - Field 34E - When the MT320 is generated with floating rate, it is changed for zero for all the events including new and rate_reset events, exception for the maturity event where it populates with the transfer amount. - Field 37G - When the MT320 is generated with floating rate, it is changed for zero. - Field 30F - It is changed for the payment date of the calculation period, so the Pmt Dt on cashflow for a rate reset event. |
| Post Trade Processing | Confirmations & Advices | Cross | Swift MT3.5.0 | 00125402 | | SWMT-1355 | Issue | <p>Issue - MT518s in the system that are NACKING due to field 22F are failing when the day count for the repo trade is ACT/366 because the mapping for that day count should be A009 and it is currently populating as just A00.</p> <p>Impact Analysis - Impact Analysis - When the day count for the repo trade is ACT/366 the mapping for that day count populates as A009. Logic implemented to check if day count is mapped in Domain value first if not it will fall</p> |

| Capability Group | Capability | Asset Class | Legacy Component | Case | RPM | Issue | Type | Description |
|-----------------------|-------------------------|-------------|------------------|----------|-----|-----------|-------|---|
| | | | | | | | | back to current logic. if this return "A00" it will default it to OTHR. |
| Post Trade Processing | Confirmations & Advices | Cross | Swift MT3.5.0 | 00128304 | | SWMT-1367 | Issue | <p>Issue - Tag 58A is generated with incorrect format for MT620. When attribute "Beneficiary" not defined in SDI attribute, the system picks the GL account. However, tag 58A should be generated with Identifier code.</p> <p>Impact Analysis - Local Impact - Moved the utility methods in MT320SWIFTFormatter used to remove the account name if present to SwiftModuleUtil. PO_BENEFICIARY and CPTY_BENEFICIARY parse methods are implemented in MT620SWIFTFormatter which remove the account name. Added MT620 to the domain key SuppressPartyIdentifier and set the default value to false (not suppress). Changed the code to get either the POSDI or the counterparty SDI based on the parse method (either call SwiftUtil.getPoSDI or SwiftUtil.getCptySDI).</p> |

2.11 December 2024 – Swift MT 3.6.0 (18 December 24 MR)

| Capability Group | Capability | Asset Class | Legacy Component | Case | RPM | Issue | Type | Description |
|-----------------------|-------------|-------------|------------------|----------|----------------------|-----------|------|--|
| | | | Swift MT 3.6.0 | | APL-10921, APL-11332 | SWMT-1348 | Enh | <p>Issue - For MT540 and MT542, in the case of an Open Repo trade, the tag 98B appears as :98B::TERM//OPEN. If a Security Margin is applied on that trade, then a new MT54x message is triggered for the movement of securities and tag 98 B remains unchanged and this collateral movement is what 'Repo Free Piece'. In this case, Citibank expects that the tag 98B of the MT54x generated contains the value date of the event.</p> <p>Impact Analysis - When the below conditions are met, then the tag 98A will be overwritten with the value date of the event. If the triggering transfer is:</p> <ul style="list-style-type: none"> - Xfer product type = 'Repo' - Repo Type = 'Standard' - EventTypeActionName = 'Security Margin' - Repo Maturity Type = 'OPEN' - Xfer PO Agent SHORT NAME is in the new Domain Value 'MT54xSecMarginTerm' - If Repo Direction = 'Repo' and Xfer EventType is a SEC_RECEIPT or If Repo Direction = 'Reverse Repo' and Xfer EventType is a SEC_PAYMENT |
| Post Trade Processing | Settlements | Cross | Swift MT 3.6.0 | 00099740 | APL-8208 | SWMT-1359 | Enh | <p>Issue - Generate an MT527 from a security transfer. Currently MT527 is generated either from a MarginCall trade or from a Repo trade.</p> <p>Impact Analysis - MT527 is generated from a TransferAgent Trade. Also, a new MT527 template for the specific purpose of moving securities, in and out of GC Pooling Reservation account is created which will only be applicable for Withdrawal and Allocation instructions and will only be supported if triggering trade is a TransferAgent.</p> <p>The references generation for the new MT527</p> |

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| | | | | | | | | template will replicate the references generation of the existing MT527 with the existing MT558 features that update status of linked MT527 via Incoming status configuration. Integrated MT536 with outgoing MT527 message and matched. |
| Post Trade Processing | Corporate Actions | Cross | Swift MT 3.6.0 | 00132008 | | SWMT-1377 | Issue | Issue - Tag70E of MT565 message is not getting populated for SECU option. Impact Analysis - Local Impact - Added fallback to get generic comment from default CA when comment is empty for Narrative Generation Issue of Tag70E of MT565 message. |
| | | | Swift MT 3.6.0 | | APL-11218, APL-11871 | SWMT-1379 | Enh | Issue – The domain MXUseSRChanges is no longer needed to activate the SR2024 changes. Impact Analysis – The domain MXUseSRChanges is no longer used and the SR2024 changes are activated by default. |
| Front Office | Trade Capture | Sec Fin | Swift MT 3.6.0 | 00131495 | | SWMT-1386 | Enh | Issue - When a MT54x SWIFT message is generated for a repo trade, COLLATERAL_REF SWIFT tag 20C is blank if the repo trade has only one piece of collateral attached. Impact Analysis – Local Impact - Changed the COLLATERAL_REF parse method to determine the minimum number of collaterals for a REPO trade. If the attribute 'SwiftSecFinOptionalTags' is set on the agent, then we include the Reference if there is at least one collateral on the Repo. Else, we default to the current two minimum collaterals. Changed to look at the LE Attribute on the last PO agent instead of the PO agent. |
| Post Trade Processing | Confirmations & Advices | Cross | Swift MT 3.6.0 | 00136877 | | SWMT-1391 | Issue | Issue – Currency CNY should be populated in field 32Q instead of CNH while generating MT 306. Impact Analysis - Local Impact - Added logic to return ISO code of currency. |

2.12 February 2025 – Swift MT 3.6.1 (18 February 25 MR)

| Capability Group | Capability | Asset Class | Legacy Component | Case | RPM | Issue | Type | Description |
|-----------------------|-------------------------|-------------|------------------|------------------------------|----------|-----------|-------|--|
| Post Trade Processing | Confirmations & Advices | Cross | Swift MT 3.6.1 | 00128304 | | SWMT-1401 | Issue | Issue - Tag 58A is generated with incorrect format for MT620 and the Party Identifier is not suppressed, when interest and principal currency are different. Impact Analysis - Changed to call makeRule with the settlement date when the interest and settlement currency is different for MT620 and MT320 when trying to identify the account name. |
| Post Trade Processing | Confirmations & Advices | Cross | Swift MT 3.6.1 | 00140719, 00145072, 00146513 | APL-7040 | SWMT-1404 | Issue | Issue - MT527 Euroclear contains no longer an endcash for floating rate repos. Impact Analysis - Local Impact - Rolledback Termination tag set to TRTE/0<CURRENCY> and reverted to previous value. |
| Post Trade Processing | Confirmations & Advices | Cross | Swift MT 3.6.1 | 00145738 | | SWMT-1406 | Issue | Issue - Field 19A in MT527 generated via TET (Triparty Exposure) trade is reflecting incorrectly for INIT, PADJ and TERM messages for Triparty Exposure. For MT527 VASO (19A field) should come instead of TRAA for SLEB and TERM field is incorrect 98B::TERM/OPEN for SLEB (Currently TERM message generates with term date). Impact Analysis - Local Impact - For agent JPM and only when SLEB with TET (Triparty Exposure), field 19A displays VASO instead of TRAA. However, the VASO should be 0 when Termination is to be applied (CINT//TERM). Also, for TET, no TRTE is present. |
| Post Trade Processing | Confirmations & Advices | Cross | Swift MT 3.6.1 | 00145513 | | SWMT-1411 | Issue | Issue - While booking a Precious Metal Deposit Lease Trade for MT605 and 620, the field 34J in MT620 and 32F in MT605 should be rounded off to 3 decimals, however the decimals are exploding upto 9 decimals on transfer and message. Impact Analysis - Local Impact - Decimals are rounding as expected. |

| Capability Group | Capability | Asset Class | Legacy Component | Case | RPM | Issue | Type | Description |
|-----------------------|-------------------------|-------------|------------------|----------|-----|-----------|-------|--|
| Post Trade Processing | Confirmations & Advices | Cross | Swift MT 3.6.1 | 00146794 | | SWMT-1414 | Issue | Issue - While booking a trade for MT320 and doing Rate Reset, MT320 cannot be seen and an NPE is observed. Impact Analysis - Local Impact - MT320 message is seen. |
| Post Trade Processing | Confirmations & Advices | Cross | Swift MT 3.6.1 | 00146331 | | SWMT-1416 | Issue | Issue - When MT600 is generated with tag 77H as "OTHER", tag 14C should not be generated, however currently 14C is generated as Invalid tag (with no value). Impact Analysis - Local Impact - Tag 77H is generated as "OTHER" and 14C is to be generated. |
| Post Trade Processing | Confirmations & Advices | Cross | Swift MT 3.6.1 | 00147438 | | SWMT-1420 | Issue | Issue - In MT600 the field 72 Sender to receiver info is not set in the message. Impact Analysis - Local Impact - Tag 72 is populated in MT600. |

2.13 March 2025 – Swift MT 3.6.2 (18 March 25 MR)

| Capability Group | Capability | Asset Class | Legacy Component | Case | RPM | Issue | Type | Description |
|-----------------------|-------------------------|-------------|------------------|----------|-----|-----------|-------|---|
| Post Trade Processing | Confirmations & Advices | Cross | Swift MT 3.6.2 | 00141956 | | SWMT-1432 | Issue | Issue - Incorrect time/date is captured on MT527 message for PREP and TRAD tags. This is observed when they apply Action Send on the MT527 message and move it to SENT. Impact Analysis – Local Impact – Correct date and time are displayed. The time zone is used in the below order: <ul style="list-style-type: none"> - If there is a trade available, using the time zone from the book of the trade. - If there is no trade, but a transfer is available, using the time zone from the book of the transfer. - Else using the system time zone. |

2.14 April 2025 – Swift MT 3.7.0 (18 April 25 MR)

| Capability Group | Capability | Asset Class | Legacy Component | Case | RPM | Issue | Type | Description |
|-----------------------|---|-------------|------------------|----------|-----------|-----------|-------|--|
| | | | Swift MT 3.7.0 | | APL-13644 | SWMT-1436 | Sec | Issue - Sec - Upgrade org.springframework:spring-* from version 6.1.14 to version 6.1.16. Impact Analysis - Following are the impacted modules: swift-mt, cls, matchingframework. |
| Post Trade Processing | Confirmations & Advices | Cross | Swift MT 3.7.0 | 00151407 | | SWMT-1444 | Issue | Issue - When Rate Reset has been actioned on a Structured flow trade, the generated MT320 NACK's fields are empty. Impact Analysis - Local Impact - After rate reset transfer are getting null, fixed it by taking settle date from message / message attribute. 32H filed is reflected correctly in MT320 for RATE_RESET event. |
| Post Trade Processing | Trade Control / Confirmation / Settlement | Cross | Swift MT 3.7.0 | 00103635 | APL-10180 | SWMT-1372 | Enh | Issue - Enhancement of existing logic to generate tag 70 E with the qualifier SPRO in MT54X messages. Impact Analysis - The solution includes additional attribute PO SDIs Attribute and the priority will be set as below: - Trade Keyword - CPTY SDIs Attribute - PO SDIs Attribute This solution is also extended to include Manual SDI. Product types in scope are all the asset classes for Security Settlement such as Equity, Fixed Income, SecFinance, and Collateral. |

| Capability Group | Capability | Asset Class | Legacy Component | Case | RPM | Issue | Type | Description |
|-----------------------|-------------------------|-------------|------------------|--------------------|-----------|-----------|------|--|
| Post Trade Processing | Confirmations & Advices | Cross | Swift MT 3.7.0 | 00126294, 00136071 | APL-13054 | SWMT-1397 | Enh | <p>Issue - Swift enhancements related to SecFinance for MT54X and MT54X_Repo.</p> <p>Impact Analysis - Changes apply to message templates for MT540, MT541, MT542 and MT543. Some changes apply to MT540REPO, MT541REPO, MT542REPO and MT543REPO. In order to have the additional tags included in your Swift messages, you should configure the PO SDI attribute 'RepoLinkedMessages' = true. Alternatively, Xfer attribute or trade keyword may be used</p> <p>A new tag "COLLATERAL_REF" is added in the section 16::REPO of the message :20C::REPO//trade id and is added in all cases when the product type of the transfer is a Repo trade.</p> <p>A new tag "MESSAGE_RETURN_ID" is added :20C::PREV//msg id of initial settlement</p> <ul style="list-style-type: none"> - only when :23G:NEWM - when Xfer product type In (Repo, SecLending) <p>Tags 99B were added as well to identify the multiple pieces of collateral of a single Repo trade</p> |
| Post Trade Processing | Confirmations & Advices | Cross | Swift MT 3.7.0 | 00153497 | | SWMT-1451 | Enh | <p>Issue - When executing a TERMINATE action on a trade, and in the case that the preceding message is in a status different from "Fully Allocated", the resulting MT527 will have field :22H::CINTT// informed as "INIT" when it should be "TERM". However, while rerating a trade for MT527, the field :98A::EXRQ// does not get updated at all, the date stays as the original date, instead of being updated to the date in which the trade was modified.</p> <p>Impact Analysis - Managed rerate in the future, along with non STP workflow transitions</p> |