



Nasdaq Calypso

Axoni Release Notes

March 2025

Approved

This document describes functionality changes in the Axoni module.

▶ Please refer to the Calypso Axoni Integration Guide for information on installing the Axoni Interface.

Document History

Published	Summary of Changes
December 2022	First edition for version 2.1.0
January 2023	Updates for version 2.2.0
February 2023	Updates for version 1.1.0
March 2023	Updates for version 2.3.0, 2.1.1, 2.1.2
April 2023	Updates for version 2.4.0, 2.4.1, 2.4.2
July 2023	Updates for version 2.1.3, 3.0.0
September 2023	Updates for version 3.1.0
October 2023	Updates for version 3.2.0, 2.1.4
December 2023	Updates for version 2.1.5, 2.1.6
January 2024	Updates for version 4.3.0 (compatibility with version 18) Version 18 only supports Axoni V3 Updates for version 3.2.1
February 2024	Updates for version 3.3.0, 3.3.1, 4.4.0
March 2024	Updates for version 3.2.2, 3.2.3, 4.5.0, 3.4.0
April 2024	Updates for version 3.5.0, 3.5.1, 4.6.0, 4.6.1, 3.2.4, 3.2.5
May 2024	Updates for version 4.7.0, 4.7.1, 3.6.0, 3.2.6
July 2024	Updates for version 4.8.0 (technical release only), 4.9.0

Published	Summary of Changes
August 2024	Updates for version 3.6.1, 3.7.0
October 2024	Updates for version 3.8.0, 3.8.1, 3.8.2, 4.10.0, 4.10.1, 4.10.2
November 2024	Updates for version 3.9.0, 4.11.0
January 2025	Updates for version 4.12.0
March 2025	Updates for version 3.10.0, 4.13.0

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Release Notes – Axoni V1

1.1 February 2023 – Version 1.1.0

Capability Group	Capability	Asset Class	Legacy Component	Case	RPM	Issue	Type	Description
			Axoni 1.1.0		RPM-5537	AXONI-6	Enh	<p>Issue - Add support for Axoni interface that allows integrating Equity Swaps.</p> <p>Impact Analysis - Added Axoni interface. Please refer to the Calypso Axoni Integration Guide for details.</p>

1.2 April 2023 – Version 1.2.0

Important Note – Data model changes to accommodate enhancements below.

Capability Group	Capability	Asset Class	Legacy Component	Case	APL	Issue	Type	Description
Post Trade Processing	Trade Lifecycle	EQD	Axoni 1.2.0	00056123, 00021300		AXONI-33	Enh	<p>Issue – Add support for Confirmation Type.</p> <p>Impact analysis – The following trade keywords have been added: AxoniMCAId and AxoniLongformDocID.</p> <p>If AxoniMCAId is set, field confirmationType = MCA, otherwise confirmationType = Long Form and longformDocID is populated with trade keyword AxoniLongformDocID.</p>
Post Trade Processing	Trade Lifecycle	EQD	Axoni 1.2.0	00056123, 00021300		AXONI-36	Enh	Issue – Add support for Account, Client and Client Direction.

Capability Group	Capability	Asset Class	Legacy Component	Case	APL	Issue	Type	Description
								<p>Impact analysis – The following trade keywords have been added: AxoniAccount, AxoniClientDirection, AxonilsClient.</p> <p>AxoniAccount populates the field “account” and AxoniClientDirection populates the field “clientDirection” if AxonilsClient = true.</p>

1.3 December 2022 – Version 2.1.0

Capability Group	Capability	Asset Class	Legacy Component	Case	RPM	Issue	Type	Description
			Axoni 2.1.0		RPM-5537	AXONI-6	Enh	<p>Issue - Add support for Axoni interface that allows integrating Equity Swaps.</p> <p>Impact Analysis - Added Axoni interface. Please refer to the Calypso Axoni Integration Guide for details.</p>

1.4 March 2023 – Version 2.1.1, 2.1.2

Important Note – Data model changes to accommodate enhancements below.

Capability Group	Capability	Asset Class	Legacy Component	Case	APL	Issue	Type	Description
Post Trade Processing	Trade Lifecycle	EQD	Axoni 2.1.1	00056123 00021300	APL-1542	AXONI-40	Enh	<p>Issue - Add support for Reset, Cash Flow, CA.</p> <p>Impact Analysis - Added support for Reset, Cash Flow, CA.</p>
Post Trade Processing	Trade Lifecycle	EQD	Axoni 2.1.1	00056123 00021300		AXONI-38	Enh	<p>Issue – Add support for Account, Client and Client Direction.</p>

Capability Group	Capability	Asset Class	Legacy Component	Case	APL	Issue	Type	Description
								Impact analysis – The following trade keywords have been added: AxoniAccount, AxoniClientDirection, AxoniIsClient. AxoniAccount populates the field “account” and AxoniClientDirection populates the field “clientDirection” if AxoniIsClient = true.
Post Trade Processing	Trade Lifecycle	EQD	Axoni 2.1.2	00056123 00021300		AXONI-35	Enh	Issue – Add support for Confirmation Type. Impact analysis – The following trade keywords have been added: AxoniMCAId and AxoniLongformDocId. If AxoniMCAId is set, field confirmationType = MCA, otherwise confirmationType = Long Form and longformDocId is populated with trade keyword AxoniLongformDocId.

1.5 July 2023 – Version 2.1.3

Capability Group	Capability	Asset Class	Legacy Component	Case	APL	Issue	Type	Description
			Axoni 2.1.3		APL-4498	AXONI-52	Enh	Issue - Get Proxy details from properties file. Impact Analysis – All properties are read from “calypso_axoni_config.properties”.

1.6 October 2023 – Version 2.1.4

Important Note – All templates have been updated.

Capability Group	Capability	Asset Class	Legacy Component	Case	APL	Issue	Type	Description
Integration	None	EQD	Axoni 2.1.4	00082359		AXONI-52	Issue	Issue - Invalid spread format in Trade payload. Impact Analysis – Removing scientific notation from spread. All templates have been updated.
Integration	None	EQD	Axoni 2.1.4	00081709		AXONI-91	Issue	Issue - Invalid Notional Amount in Trade payload. Impact Analysis – Removing scientific notation from spread. All templates have been updated.
Integration	None	EQD	Axoni 2.1.4	00081166		AXONI-90	Issue	Issue - Full Termination : Axoni Outgoing message is not moving to CONFIRMED whereas matching status is confirmed in the platform. Impact Analysis – Local impact - Retrieving the message based on trade version.
Integration	None	EQD	Axoni 2.1.4	00074637	APL-6617	AXONI-71	Enh	Issue - Add closedState field as blank that allows supporting Undo Termination. Impact Analysis – Added closedState field as blank.
Integration	None	EQD		00074637	APL-6617	AXONI-69	Enh	Issue - Add securitiesExchange field. Impact Analysis – Added securitiesExchange field that contains the exchange.

1.7 December 2023 – Version 2.1.5

Important Note – Changes to XML templates to fix mapping.

Capability Group	Capability	Asset Class	Legacy Component	Case	APL	Issue	Type	Description
Integration	Trades Data Integration	EQD	Axoni 2.1.5	00092747		AXONI-126	Issue	Issue - notionalAmount should be mapped to Initial Price (Settle Ccy) * initial quantity when underlier currency and settlement currency are different.

Capability Group	Capability	Asset Class	Legacy Component	Case	APL	Issue	Type	Description
								Impact Analysis – Local impact to EquityLinkedSwapAXONI_OUTGOINGMessageReportStyle – Mapping notionalAmount correctly.
Integration	Trades Data Integration	EQD	Axoni 2.1.5	00091704		AXONI-118	Issue	Issue - initialPrice should be mapped to Initial Price (Settle Ccy). Impact Analysis – Changes to XML templates to fix mapping.
Integration	Trades Data Integration	EQD	Axoni 2.1.5	00090809		AXONI-113	Issue	Issue - Effective Date need to be mapped with the Effective date of the funding leg. Impact Analysis – Changes to XML templates to fix mapping.

1.8 December 2023 – Version 2.1.6

Capability Group	Capability	Asset Class	Legacy Component	Case	APL	Issue	Type	Description
Integration	Trades Data Integration	EQD	Axoni 2.1.6	00092760		AXONI-137	Issue	Issue - terminationDate in Swap trade to be changed to the last equity payment date in cashflows. Impact Analysis – Local impact to EquityLinkedSwapAXONI_OUTGOINGMessageReportStyle – Setting terminationDate to cashflow last payment date.
Integration	Trades Data Integration	EQD	Axoni 2.1.6	00092917		AXONI-134	Issue	Issue - InterestResetDelay should be taken from Payment Date Lag of Funding Leg. Impact Analysis – Local impact to EquityLinkedSwapAXONI_OUTGOINGMessageReportStyle – Setting InterestResetDelay from Payment Date Lag of Funding Leg.

1.9 January 2023 – Version 2.2.0

Important Note – Data model changes to accommodate enhancement below.

Capability Group	Capability	Asset Class	Legacy Component	Case	APL	Issue	Type	Description
			Axoni 2.2.0		APL-993	AXONI-28	Enh	Issue - Add support for Reset, Cash Flow, CA. Impact Analysis - Added support for Reset, Cash Flow, CA.

1.10 March 2023 – Version 2.3.0

Important Note – Data model changes to accommodate enhancements below.

Capability Group	Capability	Asset Class	Legacy Component	Case	APL	Issue	Type	Description
Post Trade Processing	Trade Lifecycle	EQD	Axoni 2.3.0	00056123 00021300		AXONI-37	Enh	Issue – Add support for Account, Client and Client Direction. Impact analysis – The following trade keywords have been added: AxoniAccount, AxoniClientDirection, AxonilsClient. AxoniAccount populates the field “account” and AxoniClientDirection populates the field “clientDirection” if AxonilsClient = true.
Post Trade Processing	Trade Lifecycle	EQD	Axoni 2.3.0	00056123 00021300		AXONI-34	Enh	Issue – Add support for Confirmation Type. Impact analysis – The following trade keywords have been added: AxoniMCAId and AxoniLongformDocID. If AxoniMCAId is set, field confirmationType = MCA, otherwise confirmationType = Long Form and longformDocID is populated with trade keyword AxoniLongformDocID.

1.11 April 2023 – Version 2.4.0, 2.4.1, 2.4.2

Capability Group	Capability	Asset Class	Legacy Component	Case	APL	Issue	Type	Description
Post Trade Processing	Trade Lifecycle	EQD	Axoni 2.4.2	00056123, 00021300		AXONI-34	Enh	<p>Issue – Add support for Confirmation Type.</p> <p>Impact analysis – The following trade keywords have been added: AxoniMCAId and AxoniLongformDocID.</p> <p>If AxoniMCAId is set, field confirmationType = MCA, otherwise confirmationType = Long Form and longformDocID is populated with trade keyword AxoniLongformDocID.</p>

Release Notes – Axoni V3

2.1 July 2023 – Version 3.0.0

Important Note - Multiple changes to data model, interface structure, configuration and processing - You need to update your configuration accordingly.

Capability Group	Capability	Asset Class	Legacy Component	Case	APL	Issue	Type	Description
			Axoni 3.0.0		APL-779	AXONI-62	Enh	<p>Issue – Upgrade to Axoni v3.</p> <p>Impact Analysis – Multiple changes to data model, interface structure, configuration and processing as AXONI_OUTGOING messages are replaced with: AXONI_OUTGOING_WRAPPER, AXONI_OUTGOING_CONTRACT and AXONI_OUTGOING_TRADE messages.</p> <p>You need to update your configuration accordingly.</p> <p>Please refer to the Calypso Axoni Integration Guide for details.</p>

2.2 September 2023 – Version 3.1.0

Important Note - Changes to data model and configuration - You need to update your configuration accordingly.

Capability Group	Capability	Asset Class	Legacy Component	Case	APL	Issue	Type	Description
			Axoni 3.1.0		APL-6275	AXONI-97	Enh	<p>Issue – Upgrade to Axoni v3 for Corporate Actions.</p> <p>Impact Analysis – Added v3 corporate action templates.</p> <p>You need to update your configuration accordingly.</p>

Capability Group	Capability	Asset Class	Legacy Component	Case	APL	Issue	Type	Description
								Please refer to the Calypso Axoni Integration Guide for details.
			Axoni 3.1.0		APL-6764	AXONI-80	Sec	Issue – Security - Upgrade httpclient library to version 4.5.14.
			Axoni 3.1.0		APL-6434	AXONI-73	Enh	Issue – Upgrade to Axoni v3 for Termination and Partial Termination. Impact Analysis – Added v3 termination templates. You need to update your configuration accordingly. Please refer to the Calypso Axoni Integration Guide for details.
Integration	None	EQD	Axoni 3.1.0	00074637	APL-6618	AXONI-68	Enh	Issue – Add security code mapping to determine priority. Impact Analysis – Added ability to map the security code to a priority: Name = Axoni/SecurityCode Interface Value = <security code> Calypso Value = <priority> Example: Interface Value = ISIN Calypso Value = 2
Integration	None	EQD	Axoni 3.1.0	00074637	APL-6618	AXONI-70	Enh	Issue - Add securitiesExchange field. Impact Analysis – Added securitiesExchange field that contains the exchange.
Integration	None	EQD	Axoni 3.1.0	00074637	APL-6618	AXONI-72	Enh	Issue - Add closedState field as blank. Impact Analysis – Added closedState field as blank.

2.3 October 2023 – Version 3.2.0

Capability Group	Capability	Asset Class	Legacy Component	Case	APL	Issue	Type	Description
			Axoni 3.2.0		APL-6826	AXONI-94	Sec	Issue – Security - Upgrade library com.fasterxml.jackson.core;jackson_core to version 2.14.3.

2.4 January 2024 – Version 3.2.1

Important Note – All templates have been updated – Changes to calypso_axoni_config.properties.

Capability Group	Capability	Asset Class	Legacy Component	Case	APL	Issue	Type	Description
Integration	Trades Data Integration	EQD	Axoni 3.2.1	00093412, 00093409	APL-8283	AXONI-157	Enh	Issue – Implement equityCashSettlementDates & equityValuationDates in contract payload. Impact Analysis - equityCashSettlementDates displays all the dates in the column Pmt Dt for price change cashflows. equityValuationDates displays all the dates in the column Pmt End for price change cashflows. Changes to all templates.
Integration	None	EQD	Axoni 3.2.1	00082359		AXONI-150	Issue	Issue - Invalid spread format in Trade payload. Impact Analysis – Removing scientific notation from spread. All templates have been updated.
Integration	None	EQD	Axoni 3.2.1	00081709		AXONI-146	Issue	Issue - Invalid Notional Amount in Trade payload. Impact Analysis – Removing scientific notation from spread. All templates have been updated.
Integration	Trades Data Integration	EQD	Axoni 3.2.1	00093258	APL-7267	AXONI-143	Enh	Issue - The traderef needs to be updated with unique value in FullTermination_V3 trade payload.

Capability Group	Capability	Asset Class	Legacy Component	Case	APL	Issue	Type	Description
								Impact Analysis – traderef updated with unique value. Changes to calypso_axoni_config.properties and EquitySwap_FullTermination_TradeV3.xml template.
Integration	Trades Data Integration	EQD	Axoni 3.2.1	00092917		AXONI-140	Issue	Issue - InterestResetDelay should be taken from Payment Date Lag of Funding Leg. Impact Analysis – Local impact to EquityLinkedSwapAXONI_OUTGOINGMessageReportStyle – Setting InterestResetDelay from Payment Date Lag of Funding Leg.
Integration	Trades Data Integration	EQD	Axoni 3.2.1	00092760		AXONI-139	Issue	Issue - terminationDate in Swap trade to be changed to the last equity payment date in cashflows. Impact Analysis – Local impact to EquityLinkedSwapAXONI_OUTGOINGMessageReportStyle – Setting terminationDate to cashflow last payment date.
Integration	Trades Data Integration	EQD	Axoni 3.2.1	00092747		AXONI-128	Issue	Issue - notionalAmount should be mapped to Initial Price (Settle Ccy) * initial quantity when underlier currency and settlement currency are different. Impact Analysis – Local impact to EquityLinkedSwapAXONI_OUTGOINGMessageReportStyle – Mapping notionalAmount correctly.
Integration	Trades Data Integration	EQD	Axoni 3.2.1	00090809		AXONI-114	Issue	Issue - Effective Date need to be mapped with the Effective date of the funding leg. Impact Analysis – Changes to XML templates to fix mapping.
Integration	Trades Data Integration	EQD	Axoni 3.2.1	00091704		AXONI-120	Issue	Issue - initialPrice should be mapped to Initial Price (Settle Ccy).

Capability Group	Capability	Asset Class	Legacy Component	Case	APL	Issue	Type	Description
								Impact Analysis – Changes to XML templates to fix mapping.

2.5 March 2024 – Version 3.2.2

Important Notes:

- Changes to the data model – See issue AXONI-174 for details
- Removed UTI field from the trade payload – All templates have been updated – See issue AXONI-170 for details

Capability Group	Capability	Asset Class	Legacy Component	Case	APL	Issue	Type	Description
Integration	Trades Data Integration	EQD	Axoni 3.2.2	00097936		AXONI-180	Issue	Issue – Axoni outgoing full termination trade status incorrectly updated to CONFIRMED. Impact Analysis – Local impact – Handling UNPAIRED messages correctly.
Integration	Trades Data Integration	EQD	Axoni 3.2.2	00096546	APL-8627	AXONI-174	Enh	Issue - Securities Exchange field to be populated based on a priority set in Calypso Mapping window. Impact Analysis – By default, the Securities Exchange field contains the Equity's exchange. You can use the SecuritiesExchange mapping to specify what the Securities Exchange field should contain. Name = Axoni/SecuritiesExchange Interface Value = <product code> Calypso Value = <priority> Example: Interface Value = OPERATING_MIC Calypso Value = 1 Interface Value = EXCH_CODE

Capability Group	Capability	Asset Class	Legacy Component	Case	APL	Issue	Type	Description
								<p>Calypso Value = 2</p> <p>In this case, the Securities Exchange field will contain the value of product code OPERATING_MIC if set, or the value of product code EXCH_CODE if set, or the equity's exchange otherwise.</p> <p>You can further use the Axoni/Exchange mapping to modify the actual value of the Securities Exchange field.</p> <p>Changes to the data model to accommodate the new mapping.</p>
Integration	Trades Data Integration	Integration	Axoni 3.2.2	00098743		AXONI-170	Issue	<p>Issue - Remove UTI field from the trade payload.</p> <p>Impact Analysis – Removed UTI field from the trade payload. All templates have been updated.</p>

2.6 March 2024 – Version 3.2.3

Important Notes - initialPrice for full termination and partial termination changed to Termination Price – See issue AXONI-177 for details

Capability Group	Capability	Asset Class	Legacy Component	Case	APL	Issue	Type	Description
Integration	Trades Data Integration	EQD	Axoni 3.4.0	00098367		AXONI-177	Issue	<p>Issue - initialPrice for full termination and partial termination trade message to be changed to Termination Price.</p> <p>Impact Analysis – Local impact to EquityLinkedSwapAXONI_OUTGOINGMessageReportStyle - initialPrice for full termination and partial termination changed to Termination Price.</p>

2.7 April 2024 – Version 3.2.4, 3.2.5

Capability Group	Capability	Asset Class	Legacy Component	Case	APL	Issue	Type	Description
Integration	Trades Data Integration	EQD	Axoni 3.2.5	00108279		AXONI-194	Issue	Issue - The sign in the notional amount is incorrect when the underlier currency and settlement currency are different. Impact Analysis – Local impact to EquityLinkedSwapAXONI_OUTGOINGMessageReportStyle – Setting notional amount sign correctly.
Integration	Trades Data Integration	EQD	Axoni 3.2.5	00107903		AXONI-201	Issue	Issue - Incorrect mapping for “interest settlement delay” in contract payload. It is set to 0. Impact Analysis – Local impact to EquityLinkedSwapAXONI_OUTGOINGMessageReportStyle – Mapping tag 'interestResetDate' to Payment Date Lag field instead of 0.

2.8 April 2024 – Version 3.2.6

Important Notes:

- Data model changes and workflow changes for AXONI-244
- Changes to templates for AXONI-243, AXONI-234, AXONI-231, AXONI-223
- Change to Dividend FX Election field – See issue AXONI-210 for details.

Capability Group	Capability	Asset Class	Legacy Component	Case	APL	Issue	Type	Description
Integration	Trades Data Integration	EQD	Axoni 3.2.6	00113324		AXONI-244	Enh	Issue - Full termination of Equity Swap – Axoni termination messages are not generated if verified trade messages are in unpaired status. Impact Analysis – Sending the termination message even if the new trades and contracts are unpaired.

Capability Group	Capability	Asset Class	Legacy Component	Case	APL	Issue	Type	Description
								<p>There are changes to the AXONI_INCOMING.wf workflow to populate the trade keyword AxoniBOMessageId.</p> <p>Transition TERMINATED - UPDATE - TERMINATED must be available in trade workflow.</p> <p>Priority of CREATED - PROCESS_FULLTERM_ACK - COMPLETED should be 0 and CREATED - PROCESS_ACK - COMPLETED should be 1.</p> <p>The domain AxoniUpdateTradeFullTerm must contain Value = AxoniBOMessageId and Comment = AxoniBOMessageId.</p>
Development	API	Cross	Axoni 3.2.6	00113332		AXONI-243	Enh	<p>Issue - Changes to Termination Dates mapping for Contracts & Trades.</p> <p>Impact Analysis – Changes to Termination Dates mapping:</p> <p>Contract:</p> <p>EquitySwap_NotionalIncrease_ContractV3, EquitySwap_PartialTermination_ContractV3 - terminationDate to be populated with same logic as in new contract</p> <p>EquitySwap_FullTermination_ContractV3 - terminationDate to be populated with Termination Effective Date</p> <p>Trade:</p> <p>EquitySwap_NotionalIncrease_TradeV3, EquitySwap_PartialTermination_TradeV3, EquitySwap_FullTermination_TradeV3 - tradeExecutionDatetime to be populated with Termination Trade Date</p> <p>effectiveDate to be populated with Termination Effective Date</p>

Capability Group	Capability	Asset Class	Legacy Component	Case	APL	Issue	Type	Description
								<p>terminationDate to be populated with Termination Effective Date</p> <p>Changes to templates.</p>
Integration	Trades Data Integration	EQD	Axoni 3.2.6	00112429		AXONI-234	Enh	<p>Issue - While applying Notional Increase, tags are incorrect in trade and contract.</p> <p>Impact Analysis - In EquitySwap_NotionalIncrease_ContractV3.xml, removed InitialPrice.</p> <p>In EquitySwap_NotionalIncrease_TradeV3.xml, Notional Amount is (Initial Price * Number of Securities).</p> <p>Changes to templates.</p>
Integration	Trades Data Integration	EQD	Axoni 3.2.6	00112422		AXONI-231	Enh	<p>Issue - The trade messages generated from Partial and Full termination have issues.</p> <p>Impact Analysis – Changes to templates:</p> <p>GrossTradeExecutionPrice field changed to Termination Price</p> <p>InitialLocalPrice field changed to Termination Price</p> <p>NotionalAmount field changed to (numberOfSecurities * initialPrice)</p> <p>UnderlierCcyFxRate field changed to Termination FX rate</p>
Integration	Trades Data Integration	EQD	Axoni 3.2.6	00112163		AXONI-228	Issue	<p>Issue - Notional Amount incorrectly rounded in Contract and Trade Message.</p> <p>Impact Analysis – Local impact to EquityLinkedSwapAXONI_OUTGOINGMessageReportStyle – Rounding Notional Amount correctly.</p>

Capability Group	Capability	Asset Class	Legacy Component	Case	APL	Issue	Type	Description
Integration	Trades Data Integration	EQD	Axoni 3.2.6	00112411		AXONI-223	Enh	Issue - Remove Notional Amount and Initial Price from EquitySwap_New_ContractV3.xml for new trades. Impact Analysis - Removed Notional Amount and Initial Price from EquitySwap_New_ContractV3.xml.
			Axoni 3.2.6		APL-9571	AXONI-214	Enh	Issue – Enable info level logging in AxoniRestUtil for connectivity. Impact Analysis – Changed DEBUG level to INFO level for connectivity logs.
Integration	Trades Data Integration	EQD	Axoni 3.2.6	00110418		AXONI-210	Issue	Issue - Dividend FX Election field should be mapped to Payment Date for all the Equity Swap Trades. Impact Analysis – Impact to EquityLinkedSwapAXONI_OUTGOINGMessageReportStyle - If returnType = TOTAL RETURN and underlierCurrency is different from valuationCurrency, Dividend FX Election = Payment Date. It is not set otherwise.

2.9 February 2024 – Version 3.3.0, 3.3.1

Important Notes:

- Removed UTI field from the trade payload – See issue AXONI-168 for details
- All templates have been updated
- Changes to calypso_axoni_config.properties

Capability Group	Capability	Asset Class	Legacy Component	Case	APL	Issue	Type	Description
Integration	Trades Data Integration	EQD	Axoni 3.3.1	00097936		AXONI-178	Issue	Issue – Axoni outgoing full termination trade status incorrectly updated to CONFIRMED.

Capability Group	Capability	Asset Class	Legacy Component	Case	APL	Issue	Type	Description
								Impact Analysis – Local impact – Handling UNPAIRED messages correctly.
Integration	Trades Data Integration	Integration	Axoni 3.3.1	00098743		AXONI-168	Issue	Issue - Remove UTI field from the trade payload. Impact Analysis – Removed UTI field from the trade payload. All templates have been updated.
Integration	None	EQD	Axoni 3.3.1	00082359		AXONI-149	Issue	Issue - Invalid spread format in Trade payload. Impact Analysis – Removing scientific notation from spread. All templates have been updated.
Integration	None	EQD	Axoni 3.3.1	00081709		AXONI-147	Issue	Issue - Invalid Notional Amount in Trade payload. Impact Analysis – Removing scientific notation from spread. All templates have been updated.
Integration	Trades Data Integration	EQD	Axoni 3.3.1	00093258	APL-7267	AXONI-142	Enh	Issue - The traderef needs to be updated with unique value in FullTermination_V3 trade payload. Impact Analysis – traderef updated with unique value. Changes to calypso_axoni_config.properties and EquitySwap_FullTermination_TradeV3.xml template.
Integration	Trades Data Integration	EQD	Axoni 3.3.1	00092917		AXONI-133	Issue	Issue - InterestResetDelay should be taken from Payment Date Lag of Funding Leg. Impact Analysis – Local impact to EquityLinkedSwapAXONI_OUTGOINGMessageReportStyle – Setting InterestResetDelay from Payment Date Lag of Funding Leg.
Integration	Trades Data Integration	EQD	Axoni 3.3.1	00092760		AXONI-136	Issue	Issue - terminationDate in Swap trade to be changed to the last equity payment date in cashflows. Impact Analysis – Local impact to EquityLinkedSwapAXONI_OUTGOINGMessageReport

Capability Group	Capability	Asset Class	Legacy Component	Case	APL	Issue	Type	Description
								tStyle – Setting terminationDate to cashflow last payment date.
Integration	Trades Data Integration	EQD	Axoni 3.3.1	00092747		AXONI-125	Issue	Issue - notionalAmount should be mapped to Initial Price (Settle Ccy) * initial quantity when underlier currency and settlement currency are different. Impact Analysis – Local impact to EquityLinkedSwapAXONI_OUTGOINGMessageReportStyle – Mapping notionalAmount correctly.
Integration	Trades Data Integration	EQD	Axoni 3.3.1	00090809		AXONI-112	Issue	Issue - Effective Date needs to be mapped with the Effective date of the funding leg. Impact Analysis – Changes to XML templates to fix mapping.
Integration	Trades Data Integration	EQD	Axoni 3.3.1	00091704		AXONI-117	Issue	Issue - initialPrice should be mapped to Initial Price (Settle Ccy). Impact Analysis – Changes to XML templates to fix mapping.

2.10 March 2024 – Version 3.4.0

Important Notes - initialPrice for full termination and partial termination changed to Termination Price – See issue AXONI-175 for details

Capability Group	Capability	Asset Class	Legacy Component	Case	APL	Issue	Type	Description
Integration	Trades Data Integration	EQD	Axoni 3.4.0	00098367		AXONI-175	Issue	Issue - initialPrice for full termination and partial termination trade message to be changed to Termination Price. Impact Analysis – Local impact to EquityLinkedSwapAXONI_OUTGOINGMessageReport

Capability Group	Capability	Asset Class	Legacy Component	Case	APL	Issue	Type	Description
								tStyle - initialPrice for full termination and partial termination changed to Termination Price.

2.11 April 2024 – Version 3.5.0, 3.5.1

Important Notes: Changes to the data model – See issue AXONI-172 for details

Capability Group	Capability	Asset Class	Legacy Component	Case	APL	Issue	Type	Description
Integration	Trades Data Integration	EQD	Axoni 3.5.1	00096546	APL-8624	AXONI-172	Enh	<p>Issue - Securities Exchange field to be populated based on a priority set in Calypso Mapping window.</p> <p>Impact Analysis – By default, the Securities Exchange field contain the Equity's exchange. You can use the SecuritiesExchange mapping to specify what the Securities Exchange field should contain.</p> <p>Name = Axoni/SecuritiesExchange</p> <p>Interface Value = <product code></p> <p>Calypso Value = <priority></p> <p>Example:</p> <p>Interface Value = OPERATING_MIC</p> <p>Calypso Value = 1</p> <p>Interface Value = EXCH_CODE</p> <p>Calypso Value = 2</p> <p>In this case, the Securities Exchange field will contain the value of product code OPERATING_MIC if set, or the value of product code EXCH_CODE if set, or the equity's exchange otherwise.</p>

Capability Group	Capability	Asset Class	Legacy Component	Case	APL	Issue	Type	Description
								<p>You can further use the Axoni/Exchange mapping to modify the actual value of the Securities Exchange field.</p> <p>Changes to the data model to accommodate the new mapping.</p>

2.12 May 2024 – Version 3.6.0

Important Note – Change to Dividend FX Election field – See issue AXONI-209 for details.

Capability Group	Capability	Asset Class	Legacy Component	Case	APL	Issue	Type	Description
			Axoni 3.6.0		APL-8376	AXONI-213	Enh	<p>Issue – Enable info level logging in AxoniRestUtil for connectivity.</p> <p>Impact Analysis – Changed DEBUG level to INFO level for connectivity logs.</p>
Integration	Trades Data Integration	EQD	Axoni 3.6.0	00110418		AXONI-209	Issue	<p>Issue - Dividend FX Election field should be mapped to Payment Date for all the Equity Swap Trades.</p> <p>Impact Analysis – Impact to EquityLinkedSwapAXONI_OUTGOINGMessageReportStyle - If returnType = TOTAL RETURN and underlierCurrency is different from valuationCurrency, Dividend FX Election = Payment Date. It is not set otherwise.</p>
Integration	Trades Data Integration	EQD	Axoni 3.6.0	00107903		AXONI-200	Issue	<p>Issue - Incorrect mapping for “interest settlement delay” in contract payload. It is set to 0.</p> <p>Impact Analysis – Local impact to EquityLinkedSwapAXONI_OUTGOINGMessageReportStyle – Mapping tag 'interestResetDate' to Payment Date Lag field instead of 0.</p>

2.13 August 2024 – Version 3.6.1

Important notes:

- Data model changes and workflow changes for AXONI-264
- Changes to templates for AXONI-261, AXONI-262, AXONI-263, AXONI-259

Capability Group	Capability	Asset Class	Legacy Component	Case	APL	Issue	Type	Description
Integration	Trades Data Integration	EQD	Axoni 3.6.1	00112429		AXONI-261	Enh	<p>Issue - While applying Notional Increase, tags are incorrect in trade and contract.</p> <p>Impact Analysis - In EquitySwap_NotionalIncrease_ContractV3.xml, removed InitialPrice.</p> <p>In EquitySwap_NotionalIncrease_TradeV3.xml, Notional Amount is (Initial Price * Number of Securities).</p> <p>Changes to templates.</p>
Integration	Trades Data Integration	EQD	Axoni 3.6.1	00112422		AXONI-262	Enh	<p>Issue - The trade messages generated from Partial and Full termination have issues.</p> <p>Impact Analysis – Changes to templates:</p> <p>GrossTradeExecutionPrice field changed to Termination Price</p> <p>InitialLocalPrice field changed to Termination Price</p> <p>NotionalAmount field changed to (numberOfSecurities * initialPrice)</p> <p>UnderlierCcyFxRate field changed to Termination FX rate</p>
Integration	Trades Data Integration	EQD	Axoni 3.6.1	00113324		AXONI-264	Enh	<p>Issue - Full termination of Equity Swap - Axoni termination messages are not generated if verified trade messages are in unpaired status.</p> <p>Impact Analysis – Sending the termination message even if the new trades and contracts are unpaired.</p>

Capability Group	Capability	Asset Class	Legacy Component	Case	APL	Issue	Type	Description
								<p>There are changes to the AXONI_INCOMING.wf workflow to populate the trade keyword AxoniBOMessageId.</p> <p>Transition TERMINATED - UPDATE - TERMINATED must be available in trade workflow.</p> <p>Priority of CREATED - PROCESS_FULLTERM_ACK - COMPLETED should be 0 and CREATED - PROCESS_ACK - COMPLETED should be 1.</p> <p>The domain AxoniUpdateTradeFullTerm must contain Value = AxoniBOMessageId and Comment = AxoniBOMessageId.</p>
Development	API	Cross	Axoni 3.6.1	00113332		AXONI-263	Enh	<p>Issue - Changes to Termination Dates mapping for Contracts & Trades.</p> <p>Impact Analysis – Changes to Termination Dates mapping:</p> <p>Contract:</p> <p>EquitySwap_NotionalIncrease_ContractV3, EquitySwap_PartialTermination_ContractV3 - terminationDate to be populated with same logic as in new contract</p> <p>EquitySwap_FullTermination_ContractV3 - terminationDate to be populated with Termination Effective Date</p> <p>Trade:</p> <p>EquitySwap_NotionalIncrease_TradeV3, EquitySwap_PartialTermination_TradeV3, EquitySwap_FullTermination_TradeV3 - tradeExecutionDatetime to be populated with Termination Trade Date</p> <p>effectiveDate to be populated with Termination Effective Date</p>

Capability Group	Capability	Asset Class	Legacy Component	Case	APL	Issue	Type	Description
								terminationDate to be populated with Termination Effective Date Changes to templates.
Integration	Trades Data Integration	EQD	Axoni 3.6.1	00112163		AXONI-260	Issue	Issue - Notional Amount incorrectly rounded in Contract and Trade Message. Impact Analysis – Local impact to EquityLinkedSwapAXONI_OUTGOINGMessageReportStyle – Rounding Notional Amount correctly.
Integration	Trades Data Integration	EQD	Axoni 3.6.1	00112411		AXONI-259	Enh	Issue - Remove Notional Amount and Initial Price from EquitySwap_New_ContractV3.xml for new trades. Impact Analysis - Removed Notional Amount and Initial Price from EquitySwap_New_ContractV3.xml.

2.14 August 2024 – Version 3.7.0

Important notes:

- Data model changes and workflow changes for AXONI-245
- Changes to templates for AXONI-235, AXONI-232, AXONI-241, AXONI-222

Capability Group	Capability	Asset Class	Legacy Component	Case	APL	Issue	Type	Description
Integration	Trades Data Integration	EQD	Axoni 3.7.0	00112429		AXONI-235	Enh	Issue - While applying Notional Increase, tags are incorrect in trade and contract. Impact Analysis - In EquitySwap_NotionalIncrease_ContractV3.xml, removed InitialPrice.

Capability Group	Capability	Asset Class	Legacy Component	Case	APL	Issue	Type	Description
								In EquitySwap_NotionalIncrease_TradeV3.xml, Notional Amount is (Initial Price * Number of Securities). Changes to templates.
Integration	Trades Data Integration	EQD	Axoni 3.7.0	00112422		AXONI-232	Enh	Issue - The trade messages generated from Partial and Full termination have issues. Impact Analysis – Changes to templates: GrossTradeExecutionPrice field changed to Termination Price InitialLocalPrice field changed to Termination Price NotionalAmount field changed to (numberOfSecurities * initialPrice) UnderlierCcyFxRate field changed to Termination FX rate
Integration	Trades Data Integration	EQD	Axoni 3.7.0	00113324		AXONI-245	Enh	Issue - Full termination of Equity Swap - Axoni termination messages are not generated if verified trade messages are in unpaired status. Impact Analysis – Sending the termination message even if the new trades and contracts are unpaired. There are changes to the AXONI_INCOMING.wf workflow to populate the trade keyword AxoniBOMessageId. Transition TERMINATED - UPDATE - TERMINATED must be available in trade workflow. Priority of CREATED - PROCESS_FULLTERM_ACK - COMPLETED should be 0 and CREATED - PROCESS_ACK - COMPLETED should be 1. The domain AxoniUpdateTradeFullTerm must contain Value = AxoniBOMessageId and Comment = AxoniBOMessageId.

Capability Group	Capability	Asset Class	Legacy Component	Case	APL	Issue	Type	Description
Development	API	Cross	Axoni 3.7.0	00113332		AXONI-241	Enh	<p>Issue - Changes to Termination Dates mapping for Contracts & Trades.</p> <p>Impact Analysis – Changes to Termination Dates mapping:</p> <p>Contract:</p> <p>EquitySwap_NotionalIncrease_ContractV3, EquitySwap_PartialTermination_ContractV3 - terminationDate to be populated with same logic as in new contract</p> <p>EquitySwap_FullTermination_ContractV3 - terminationDate to be populated with Termination Effective Date</p> <p>Trade:</p> <p>EquitySwap_NotionalIncrease_TradeV3, EquitySwap_PartialTermination_TradeV3, EquitySwap_FullTermination_TradeV3 -</p> <p>tradeExecutionDatetime to be populated with Termination Trade Date</p> <p>effectiveDate to be populated with Termination Effective Date</p> <p>terminationDate to be populated with Termination Effective Date</p> <p>Changes to templates.</p>
Integration	Trades Data Integration	EQD	Axoni 3.7.0	00112163		AXONI-229	Issue	<p>Issue - Notional Amount incorrectly rounded in Contract and Trade Message.</p> <p>Impact Analysis – Local impact to EquityLinkedSwapAXONI_OUTGOINGMessageReportStyle – Rounding Notional Amount correctly.</p>

Capability Group	Capability	Asset Class	Legacy Component	Case	APL	Issue	Type	Description
Integration	Trades Data Integration	EQD	Axoni 3.7.0	00112411		AXONI-222	Enh	Issue - Remove Notional Amount and Initial Price from EquitySwap_New_ContractV3.xml for new trades. Impact Analysis - Removed Notional Amount and Initial Price from EquitySwap_New_ContractV3.xml.
Integration	Trades Data Integration	EQD	Axoni 3.7.0	00108279		AXONI-195	Issue	Issue - The sign in the notional amount is incorrect when the underlier currency and settlement currency are different. Impact Analysis - Local impact to EquityLinkedSwapAXONI_OUTGOINGMessageReportStyle - Setting notional amount sign correctly.
			Axoni 3.7.0		APL-10318	AXONI-268	Sec	Issue - Security - Upgrade org.springframework:spring-web library to version 5.3.34.

2.15 October 2024 – Version 3.8.0, 3.8.1, 3.8.2

Important notes: Data model changes.

Capability Group	Capability	Asset Class	Legacy Component	Case	APL	Issue	Type	Description
			Axoni 3.8.2		APL-11480	AXONI-290	Sec	Issue - Security - Upgrade org.springframework:spring-* library to version 5.3.39.
			Axoni 3.8.2			AXONI-287	Enh	Issue - Implement retry mechanism to get API responses from Axoni. Impact Analysis - When retrieving the status of a contract using AxoniTrackingId, a retry mechanism is added if the contract is not yet created.

Capability Group	Capability	Asset Class	Legacy Component	Case	APL	Issue	Type	Description
								<p>The following properties have been added to calypso_axoni_config.properties:</p> <p>axoni.host.messageReceipt.retryInterval = Time before retry in ms - Default is 5000ms.</p> <p>axoni.host.messageReceipt.retryCount = Number of retries - Default is 3.</p> <p>Changes to the data model – Added message attribute AxoniTrackingId.</p>

2.16 November 2024 – Version 3.9.0

Important notes: Changes to the EquitySwap_CancelTradeV3.xml template.

Capability Group	Capability	Asset Class	Legacy Component	Case	APL	Issue	Type	Description
Integration	Trades Data Integration	EQD	Axoni 3.9.0	00118505	APL-10913	AXONI-283	Enh	<p>Issue – Trigger the generation and sending of cancellation of Axoni outgoing termination trade event after an undo termination, so it cancels the termination trade event (UNWIND event) on Axoni UI.</p> <p>Impact Analysis - Added automatic cancellation of full termination trade and partial termination trade events after undo termination.</p> <p>There are changes to the EquitySwap_CancelTradeV3.xml template.</p> <p>Please refer to the Calypso Axoni Integration Guide for details.</p>

2.17 March 2025 – Version 3.10.0

Important notes: Changes to “calypso_axoni_config.properties”.

Capability Group	Capability	Asset Class	Legacy Component	Case	APL	Issue	Type	Description
			Axoni 3.10.0		APL-10914	AXONI-318	Enh	<p>Issue – Enhance the Axoni incoming message indexation logic to update the correct confirmation status on the Axoni outgoing message</p> <p>Impact Analysis – Taking contract status into account in addition to trade status to determine confirmation status.</p> <p>Added REST endpoints to get the matching status of the contract in “calypso_axoni_config.properties”.</p> <p>Please refer to the Calypso Axoni Integration Guide for details.</p>

2.18 January 2024 – Version 4.3.0

Important Notes:

- Changes to XML templates to fix mapping.
- Version 18 only supports Axoni V3

Capability Group	Capability	Asset Class	Legacy Component	Case	APL	Issue	Type	Description
Integration	Trades Data Integration	EQD	Axoni 4.3.0	00092760		AXONI-138	Issue	<p>Issue - terminationDate in Swap trade to be changed to the last equity payment date in cashflows.</p> <p>Impact Analysis – Local impact to EquityLinkedSwapAXONI_OUTGOINGMessageReportStyle – Setting terminationDate to cashflow last payment date.</p>

Capability Group	Capability	Asset Class	Legacy Component	Case	APL	Issue	Type	Description
Integration	Trades Data Integration	EQD	Axoni 4.3.0	00092917		AXONI-135	Issue	Issue - InterestResetDelay should be taken from Payment Date Lag of Funding Leg. Impact Analysis – Local impact to EquityLinkedSwapAXONI_OUTGOINGMessageReportStyle – Setting InterestResetDelay from Payment Date Lag of Funding Leg.
Integration	Trades Data Integration	EQD	Axoni 4.3.0	00092747		AXONI-127	Issue	Issue - notionalAmount should be mapped to Initial Price (Settle Ccy) * initial quantity when underlier currency and settlement currency are different. Impact Analysis – Local impact to EquityLinkedSwapAXONI_OUTGOINGMessageReportStyle – Mapping notionalAmount correctly.
Integration	Trades Data Integration	EQD	Axoni 4.3.0	00090809		AXONI-115	Issue	Issue - Effective Date needs to be mapped with the Effective date of the funding leg. Impact Analysis – Changes to XML templates to fix mapping.
Integration	Trades Data Integration	EQD	Axoni 4.3.0	00091704		AXONI-119	Issue	Issue - initialPrice should be mapped to Initial Price (Settle Ccy). Impact Analysis – Changes to XML templates to fix mapping.

2.19 February 2024 – Version 4.4.0

Important Notes:

- Removed UTI field from the trade payload – See issue AXONI-169 for details
- All templates have been updated
- Changes to calypso_axoni_config.properties

Capability Group	Capability	Asset Class	Legacy Component	Case	APL	Issue	Type	Description
Integration	None	EQD	Axoni 4.4.0	00081709		AXONI-148	Issue	Issue - Invalid Notional Amount in Trade payload. Impact Analysis – Removing scientific notation from spread. All templates have been updated.
Integration	Trades Data Integration	EQD	Axoni 4.4.0	00093258	APL-7750	AXONI-144	Enh	Issue - The traderef needs to be updated with unique value in FullTermination_V3 trade payload. Impact Analysis – traderef updated with unique value. Changes to calypso_axoni_config.properties and EquitySwap_FullTermination_TradeV3.xml template.
Integration	None	EQD	Axoni 4.4.0	00082359		AXONI-151	Issue	Issue - Invalid spread format in Trade payload. Impact Analysis – Removing scientific notation from spread. All templates have been updated.
Integration	Trades Data Integration	EQD	Axoni 4.4.0	00097936		AXONI-179	Issue	Issue – Axoni outgoing full termination trade status incorrectly updated to CONFIRMED. Impact Analysis – Local impact – Handling UNPAIRED messages correctly.
Integration	Trades Data Integration	Integration	Axoni 4.4.0	00098743		AXONI-169	Issue	Issue - Remove UTI field from the trade payload. Impact Analysis – Removed UTI field from the trade payload. All templates have been updated.

2.20 March 2024 – Version 4.5.0

Important Notes - initialPrice for full termination and partial termination changed to Termination Price – See issue AXONI-176 for details

Capability Group	Capability	Asset Class	Legacy Component	Case	APL	Issue	Type	Description
Integration	Trades Data Integration	EQD	Axoni 4.5.0	00098367		AXONI-176	Issue	<p>Issue - initialPrice for full termination and partial termination trade message to be changed to Termination Price.</p> <p>Impact Analysis – Local impact to EquityLinkedSwapAXONI_OUTGOINGMessageReportStyle - initialPrice for full termination and partial termination changed to Termination Price.</p>

2.21 April 2024 – Version 4.6.0, 4.6.1

Important Notes – All templates have been updated – Changes to the data model

Capability Group	Capability	Asset Class	Legacy Component	Case	APL	Issue	Type	Description
Integration	Trades Data Integration	EQD	Axoni 4.6.1	00093412, 00093409	APL-8192	AXONI-158	Enh	<p>Issue – Implement equityCashSettlementDates & equityValuationDates in contract payload.</p> <p>Impact Analysis - equityCashSettlementDates displays all the dates in the column Pmt Dt for price change cashflows.</p> <p>equityValuationDates displays all the dates in the column Pmt End for price change cashflows.</p> <p>Changes to all templates.</p>
Integration	Trades Data Integration	EQD	Axoni 4.6.1	00096546	APL-8626	AXONI-173	Enh	<p>Issue - Securities Exchange field to be populated based on a priority set in Calypso Mapping window.</p> <p>Impact Analysis – By default, the Securities Exchange field contains the Equity's exchange. You can use the SecuritiesExchange mapping to specify what the Securities Exchange field should contain.</p> <p>Name = Axoni/SecuritiesExchange</p>

Capability Group	Capability	Asset Class	Legacy Component	Case	APL	Issue	Type	Description
								<p>Interface Value = <product code> Calypso Value = <priority> Example: Interface Value = OPERATING_MIC Calypso Value = 1 Interface Value = EXCH_CODE Calypso Value = 2</p> <p>In this case, the Securities Exchange field will contain the value of product code OPERATING_MIC if set, or the value of product code EXCH_CODE if set, or the equity's exchange otherwise.</p> <p>You can further use the Axoni/Exchange mapping to modify the actual value of the Securities Exchange field.</p> <p>Changes to the data model to accommodate the new mapping.</p>

2.22 May 2024 – Version 4.7.0, 4.7.1

Important Note – Change to Dividend FX Election field – See issue AXONI-208 for details.

Capability Group	Capability	Asset Class	Legacy Component	Case	APL	Issue	Type	Description
			Axoni 4.7.1		APL-8377	AXONI-212	Enh	<p>Issue – Enable info level logging in AxoniRestUtil for connectivity.</p> <p>Impact Analysis – Changed DEBUG level to INFO level for connectivity logs.</p>

Capability Group	Capability	Asset Class	Legacy Component	Case	APL	Issue	Type	Description
Integration	Trades Data Integration	EQD	Axoni 4.7.1	00110418		AXONI-208	Issue	Issue - Dividend FX Election field should be mapped to Payment Date for all the Equity Swap Trades. Impact Analysis – Impact to EquityLinkedSwapAXONI_OUTGOINGMessageReportStyle - If returnType = TOTAL RETURN and underlierCurrency is different from valuationCurrency, Dividend FX Election = Payment Date. It is not set otherwise.
Integration	Trades Data Integration	EQD	Axoni 4.7.1	00107903		AXONI-199	Issue	Issue - Incorrect mapping for “interest settlement delay” in contract payload. It is set to 0. Impact Analysis – Local impact to EquityLinkedSwapAXONI_OUTGOINGMessageReportStyle – Mapping tag 'interestResetDate' to Payment Date Lag field instead of 0.
			Axoni 4.7.1		APL-8442	AXONI-227	Sec	Issue – Security – The following third-party libraries have been upgraded: commons_lang3 to version 3.14.0 log4j2 to version 2.22.1 spring to version 6.1.4 jackson to version 2.16.0 httpclient5 to version 5.3 commons-configurations2 to version 2.9.0

2.23 July 2024 – Version 4.9.0

Important notes:

- Data model changes and workflow changes for AXONI-246
- Changes to templates for AXONI-236, AXONI-233, AXONI-242, AXONI-221

Capability Group	Capability	Asset Class	Legacy Component	Case	APL	Issue	Type	Description
Integration	Trades Data Integration	EQD	Axoni 4.9.0	00112429		AXONI-236	Enh	<p>Issue - While applying Notional Increase, tags are incorrect in trade and contract.</p> <p>Impact Analysis - In EquitySwap_NotionalIncrease_ContractV3.xml, removed InitialPrice.</p> <p>In EquitySwap_NotionalIncrease_TradeV3.xml, Notional Amount is (Initial Price * Number of Securities).</p> <p>Changes to templates.</p>
Integration	Trades Data Integration	EQD	Axoni 4.9.0	00112422		AXONI-233	Enh	<p>Issue - The trade messages generated from Partial and Full termination have issues.</p> <p>Impact Analysis – Changes to templates:</p> <p>GrossTradeExecutionPrice field changed to Termination Price</p> <p>InitialLocalPrice field changed to Termination Price</p> <p>NotionalAmount field changed to (numberOfSecurities * initialPrice)</p> <p>UnderlierCcyFxRate field changed to Termination FX rate</p>
Integration	Trades Data Integration	EQD	Axoni 4.9.0	00113324		AXONI-246	Enh	<p>Issue - Full termination of Equity Swap - Axoni termination messages are not generated if verified trade messages are in unpaired status.</p> <p>Impact Analysis – Sending the termination message even if the new trades and contracts are unpaired.</p> <p>There are changes to the AXONI_INCOMING.wf workflow to populate the trade keyword AxoniBOMessageId.</p> <p>Transition TERMINATED - UPDATE - TERMINATED must be available in trade workflow.</p>

Capability Group	Capability	Asset Class	Legacy Component	Case	APL	Issue	Type	Description
								<p>Priority of CREATED - PROCESS_FULLTERM_ACK - COMPLETED should be 0 and CREATED - PROCESS_ACK - COMPLETED should be 1.</p> <p>The domain AxoniUpdateTradeFullTerm must contain Value = AxoniBOMessageId and Comment = AxoniBOMessageId.</p>
Development	API	Cross	Axoni 4.9.0	00113332		AXONI-242	Enh	<p>Issue - Changes to Termination Dates mapping for Contracts & Trades.</p> <p>Impact Analysis – Changes to Termination Dates mapping:</p> <p>Contract:</p> <p>EquitySwap_NotionalIncrease_ContractV3, EquitySwap_PartialTermination_ContractV3 - terminationDate to be populated with same logic as in new contract</p> <p>EquitySwap_FullTermination_ContractV3 - terminationDate to be populated with Termination Effective Date</p> <p>Trade:</p> <p>EquitySwap_NotionalIncrease_TradeV3, EquitySwap_PartialTermination_TradeV3, EquitySwap_FullTermination_TradeV3 -</p> <p>tradeExecutionDatetime to be populated with Termination Trade Date</p> <p>effectiveDate to be populated with Termination Effective Date</p> <p>terminationDate to be populated with Termination Effective Date</p> <p>Changes to templates.</p>

Capability Group	Capability	Asset Class	Legacy Component	Case	APL	Issue	Type	Description
Integration	Trades Data Integration	EQD	Axoni 4.9.0	00112163		AXONI-230	Issue	Issue - Notional Amount incorrectly rounded in Contract and Trade Message. Impact Analysis – Local impact to EquityLinkedSwapAXONI_OUTGOINGMessageReportStyle – Rounding Notional Amount correctly.
Integration	Trades Data Integration	EQD	Axoni 4.9.0	00112411		AXONI-221	Enh	Issue - Remove Notional Amount and Initial Price from EquitySwap_New_ContractV3.xml for new trades. Impact Analysis - Removed Notional Amount and Initial Price from EquitySwap_New_ContractV3.xml.
			Axoni 4.9.0		APL-9816	AXONI-271	Enh	Issue - Move AXONI code into common framework to call REST APIs and handle OAuth Tokens. Impact Analysis – Technical change – Axoni is now using the common framework to call REST APIs and handle OAuth Tokens.
Integration	Trades Data Integration	EQD	Axoni 4.9.0	00108279		AXONI-193	Issue	Issue - The sign in the notional amount is incorrect when the underlier currency and settlement currency are different. Impact Analysis – Local impact to EquityLinkedSwapAXONI_OUTGOINGMessageReportStyle – Setting notional amount sign correctly.

2.24 October 2024 – Version 4.10.0, 4.10.1, 4.10.2

Important notes: Data model changes.

Capability Group	Capability	Asset Class	Legacy Component	Case	APL	Issue	Type	Description
			Axoni 4.10.2		APL-11372	AXONI-293	Sec	Issue – Security – The following libraries have been updated: spring.springframework:spring to version 6.1.11 logback to version 1.5.6 Jackson to version 2.17.2 Json to version 20240303
			Axoni 4.10.2			AXONI-288	Enh	Issue - Implement retry mechanism to get API responses from Axoni. Impact Analysis – When retrieving the status of a contract using AxoniTrackingId, a retry mechanism is added if the contract is not yet created. The following properties have been added to calypso_axoni_config.properties: axoni.host.messageReceipt.retryInterval = Time before retry in ms - Default is 5000ms. axoni.host.messageReceipt.retryCount = Number of retries - Default is 3. Changes to the data model – Added message attribute AxoniTrackingId.

2.25 November 2024 – Version 4.11.0

Important notes: Changes to message setup, trade workflow and EquitySwap_Cancel_TradeV3.xml template.

Capability Group	Capability	Asset Class	Legacy Component	Case	APL	Issue	Type	Description
Integration	Trades Data Integration	EQD	Axoni 4.11.0	00118505	APL-10841	AXONI-284	Enh	Issue – Trigger the generation and sending of cancellation of Axoni outgoing termination trade event after an undo termination, so it cancels the

Capability Group	Capability	Asset Class	Legacy Component	Case	APL	Issue	Type	Description
								<p>termination trade event (UNWIND event) on Axoni UI.</p> <p>Impact Analysis - Added automatic cancellation of full termination trade and partial termination trade events after undo termination.</p> <p>There are changes to the message setup, trade workflow and EquitySwap_Cancel_TradeV3.xml template.</p> <p>Please refer to the Calypso Axoni Integration Guide for details.</p>

2.26 January 2025 – Version 4.12.0

Capability Group	Capability	Asset Class	Legacy Component	Case	APL	Issue	Type	Description
			Axoni 4.12.0		APL-12280	AXONI-310	Sec	Issue - Security – Upgrade spring-webmvc library to version 6.1.15/

2.27 March 2025 – Version 4.13.0

Important notes: Changes to “calypso_axoni_config.properties”.

Capability Group	Capability	Asset Class	Legacy Component	Case	APL	Issue	Type	Description
			Axoni 4.13.0		APL-13635	AXONI-324	Sec	Issue – Security - Upgrade spring-* library to version 6.1.16

Capability Group	Capability	Asset Class	Legacy Component	Case	APL	Issue	Type	Description
			Axoni 4.13.0		APL-10611	AXONI-319	Enh	<p>Issue – Enhance the Axoni incoming message indexation logic to update the correct confirmation status on the Axoni outgoing message</p> <p>Impact Analysis – Taking contract status into account in addition to trade status to determine confirmation status.</p> <p>Added REST endpoints to get the matching status of the contract in “calypso_axoni_config.properties”.</p> <p>Please refer to the Calypso Axoni Integration Guide for details.</p>