Nasdaq Calypso

Bloomberg DL Release Notes

Revision 122.0
March 2025
Approved

This document describes functionality changes in the Bloomberg DL module.

- Please refer to the Calypso Bloomberg DL Integration Guide for information on installing the Bloomberg DL Interface.

Document History

Revision	Published	Summary of Changes
1.0	February 2014	First edition for version 1.4.9, Core Calypso Version 14 Suite.
2.0	February 2014	Second edition – Updates for version 1.5.2.
3.0	April 2014	Third edition – Removed Curves and Volatility Surfaces.
4.0	October 2014	Fourth edition – Updates for version 14.1 of Core Calypso.
5.0	November 2014	Fifth edition – Updates for version 1.5.3.
6.0	February 2015	Sixth edition – Updates for version 1.14.1.
7.0	April 2015	Seventh edition – Updates for version 1.14.2.
8.0	May 2015	Eighth edition – Updates for version 1.14.3.
9.0	May 2015	Ninth edition – Updates for version 1.14.4.
10.0	June 2015	Tenth edition – Updates for version 1.14.5.
11.0	June 2015	Eleventh edition – Updates for version 1.14.6.
12.0	August 2015	Twelfth edition – Updates for version 1.14.7 – Added Specific Source Pricing.
13.0	November 2015	Thirteenth edition – Updates for versions 1.14.8, 1.14.9.
14.0	December 2015	Fourteenth edition – Updates for version 1.14.10.
15.0	March 2016	Fifteenth edition – Updates for versions 1.14.11, 1.14.12.
16.0	June 2016	Sixteenth edition – Updates for version 5.0.0.
17.0	September 2016	Seventeenth edition – Updates for version 5.0.2.

Revision	Published	Summary of Changes
18.0	October 2016	Eighteenth edition – Updates for version 5.1.0.
19.0	April 2017	Nineteenth edition – Updates for version 5.3.0.
20.0	March 2017	Twentieth edition – Updates for version 6.0.5.
21.0	April 2017	Twenty-first edition – Updates for version 7.0.0.
22.0	May 2017	Twenty-second edition – Updates for version 5.3.2.
23.0	October 2017	Twenty-third edition – Updates for version 8.0.0.
24.0	January 2018	Twenty-fourth edition – Updates for version 5.3.5.
25.0	February 2018	Twenty-fifth edition – Updates for version 7.0.1.
26.0	April 2018	Twenty-sixth edition – Updates for version 7.0.2.
27.0	May 2018	Twenty-seventh edition – Updates for version 9.0.0.
28.0	September 2018	Twenty-eighth edition – Updates for version 7.0.3.
29.0	October 2018	Twenty-ninth edition – Updates for version 9.0.1.
30.0	November 2018	Thirtieth edition – Updates for version 10.0.0 – Version 16.1 of Core Calypso.
31.0	January 2019	Thirty-first edition – Updates for version 8.0.1.
32.0	January 2019	Thirty-second edition – Updates for version 7.0.4.
33.0	February 2019	Thirty-third edition – Updates for version 7.0.5.
34.0	March 2019	Thirty-fourth edition – Updates for version 7.0.6.
35.0	March 2019	Thirty-fifth edition – Updates for version 10.0.1.

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36.0	March 2019	Thirty-sixth edition – Updates for version 8.0.2.
37.0	April 2019	Thirty-seventh edition – Updates for version 10.0.2.
38.0	April 2019	Thirty-eighth edition – Updates for version 8.0.3.
39.0	May 2019	Thirty-ninth edition – Updates for version 7.0.7.
40.0	May 2019	Edition 40 – Updates for version 10.0.4.
41.0	May 2019	Edition 41 – Updates for version 8.0.5 – Version 15.2 maintenance of Core Calypso.
42.0	June 2019	Edition 42 – Updates for version 10.0.5.
43.0	July 2019	Edition 43 – Updates for version 8.0.6.
44.0	August 2019	Edition 44 – Updates for version 10.0.6.
45.0	September 2019	Edition 45 – Updates for version 8.0.7.
46.0	October 2019	Edition 46 – Updates for version 7.0.8.
47.0	October 2019	Edition 47 – Updates for version 10.0.7.
48.0	October 2019	Edition 48 – Updates for version 8.0.8.
49.0	November 2019	Edition 49 – Updates for version 10.0.9.
50.0	December 2019	Edition 50 – Updates for version 8.0.9.
51.0	December 2019	Edition 51 – Updates for version 7.0.9.
52.0	January 2020	Edition 52 – Updates for versions 7.0.10, 7.0.11, 7.0.12.
53.0	January 2020	Edition 53 – Updates for version 8.0.10.

Revision	Published	Summary of Changes
54.0	February 2020	Edition 54 – Updates for version 10.0.10.
55.0	February 2020	Edition 55 – Updates for version 8.0.12.
56.0	March 2020	Edition 56 – Updates for versions 10.0.11, 10.0.12, 10.0.13.
57.0	April 2020	Edition 57 – Updates for versions 7.0.13.
58.0	April 2020	Edition 58 – Updates for version 10.0.14.
59.0	April 2020	Edition 59 – Updates for versions 8.0.13, 8.0.14.
60.0	May 2020	Edition 60 – Updates for version 10.0.15.
61.0	May 2020	Edition 61 – Updates for versions 8.0.15, 8.0.16.
62.0	June 2020	Edition 62 – Updates for version 10.0.16.
63.0	June 2020	Edition 63 – Updates for versions 10.0.17, 10.0.18.
64.0	June 2020	Edition 64 – Updates for versions 8.0.17, 8.0.18.
65.0	July 2020	Edition 65 – Updates for versions 10.1.0, 10.1.1.
66.0	July 2020	Edition 66 – Updates for versions 8.0.19, 8.0.20.
67.0	August 2020	Edition 67 – Updates for version 10.1.2.
68.0	August 2020	Edition 68 – Updates for version 8.1.0.
69.0	October 2020	Edition 69 – Updates for version 10.2.1.
70.0	October 2020	Edition 70 – Updates for version 8.0.21.
71.0	December 2020	Edition 71 – Updates for version 11.0.0.

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72.0	January 2021	Edition 72 – Updates for version 7.0.14.
73.0	February 2021	Edition 73 – Updates for version 7.0.15.
74.0	February 2021	Edition 74 – Updates for version 8.2.2.
75.0	March 2021	Edition 75 – Updates for version 11.1.0.
76.0	March 2021	Edition 76 – Updates for version 8.2.5.
77.0	April 2021	Edition 77 – Updates for version 11.2.0.
78.0	April 2021	Edition 78 – Updates for version 8.2.6.
79.0	May 2021	Edition 79 – Updates for version 11.3.0.
80.0	May 2021	Edition 80 – Updates for version 8.2.7.
81.0	June 2021	Edition 81 – Updates for version 11.4.0.
82.0	July 2021	Edition 82 – Updates for version 11.5.0.
83.0	July 2021	Edition 83 – Updates for version 8.2.8.
84.0	August 2021	Edition 84 – Updates for version 11.6.0.
85.0	September 2021	Edition 85 – Updates for version 11.7.0.
86.0	October 2021	Edition 86 – Updates for version 11.8.0.
87.0	December 2021	Edition 87 – Updates for version 11.8.1.
88.0	January 2022	Edition 88 – Version 12.1.0 – Technical release only – Version 17.0 compatibility
89.0	February 2022	Edition 89 – Update for version 11.8.2, 11.8.3, 12.2.0, 12.3.0

Revision	Published	Summary of Changes
90.0	April 2022	Edition 90 – Update for version 12.4.0, 12.5.0
91.0	May 2022	Edition 91 – Update for version 12.6.0, 12.7.0
92.0	June 2022	Edition 92 – Version 12.8.0, 12.9.1 – Technical release only
93.0	July 2022	Edition 93 – Version 12.9.2 – Technical release only
94.0	August 2022	Edition 94 – Version 12.11.0 (Technical release only), 12.10.0, 11.10.0 (Technical release only)
95.0	October 2022	Edition 95 – Version 11.10.1, 12.11.0, 12.11.1
96.0	December 2022	Edition 96 – Version 12.12.0
97.0	January 2023	Edition 97 – Version 12.12.1
98.0	February 2023	Edition 98 – Version 12.12.2
99.0	March 2023	Edition 99 – Version 11.10.2 (Technical release only), 11.10.3
100.0	April 2023	Edition 100 – Version 11.10.4
101.0	May 2023	Edition 101 – Version 12.12.3, 11.10.5
102.0	June 2023	Edition 102 – Version 12.13.0
103.0	July 2023	Edition 103 – Version 11.8.4 - 11.8.14, 12.13.1, 12.13.2, 11.11.0
104.0	August 2023	Edition 104 – Version 12.13.1, 12.13.2, 12.13.3.
105.0	September 2023	Edition 105 – Version 12.13.4, 11.11.1
106.0	October 2023	Edition 106 – Version 12.12.5, 12.14.0, 12.14.1 – Technical release only
107.0	November 2023	Edition 107 – Version 11.10.8, 12.12.6, 11.11.2, 12.14.2

Revision	Published	Summary of Changes
108.0	December 2023	Edition 108 – Version 12.12.7, 11.11.3
109.0	January 2024	Edition 109 – Version 13.1.0, 13.1.5 – Version 18 compatibility
110.0	February 2024	Edition 110 – Version 12.15.0, 13.2.0 – Technical release only
111.0	March 2024	Edition 111 – Version 12.16.0, 12.16.1, 13.3.0, 11.11.4
112.0	April 2024	Edition 112 – Version 12.10.3, 12.11.2, 11.8.15, 12.17.0, 13.4.0
113.0	May 2024	Updates for version 12.18.0
114.0	June 2024	Updates for version 13.6.0
115.0	July 2024	Updates for version 13.7.0, 12.19.0
116.0	August 2024	Updates for version 13.8.0, 12.20.0
117.0	September 2024	Updates for version 12.20.2, 13.8.2
118.0	October 2024	Updates for version 12.21.0, 13.9.0
119.0	November 2024	Updates for version 12.22.0
120.0	December 2024	Updates for version 13.10.0
121.0	January 2025	Updates for version 13.11.0, 12.22.1
122.0	March 2025	Updates for version 13.13.0, 13.13.1, 12.22.2

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Release Notes

1.1 Version 1.5.1 (June 2013)

BBERG-240: bloomberg-calypsoml-impl module is incorrectly generating jaxb for the core calypsoml-impl xsd, causing CAM/CM to fail in release v14.

1.2 Version 1.5.2 (February 2014)

BBERG-245 (HD 97060): Map Exercise Type on Callable Bonds from Bloomberg.

Added "CALL_FEATURE" and "PUT_FEATURE" fields to required columns when creating call/put schedule (setScheduleInfo method).

Use following logic to set appropriate exercise type based on value returned for these fields.

- Onetime = European
- Anytime = American
- Others, like Monthly, Weekly, etc.) = Bermudian

If value is empty or starts with "N.", exercise type is set to European for backward compatibility.

Added "CALL_FEATURE" and "PUT_FEATURE" fields to BloombergSchemaData.xml.

BBERG-249 (HD 98607): CAM does not export Bloomberg Mappings.

BBERG-254: Update service API to use CalypsoServiceException instead of RemoteException

BBERG-259 (HD 99333): Bloomberg gethistory function limits upload to 20000 records.

BBERG-273 (HD 98607): In CAM, Bloomberg Day Count Mappings is not being represented correctly.

BBERG-277 (HD 98921): Support GUARANTOR field from Bloomberg Data License.

Added 'GUARANTOR' column in schema data to support guarantor field from Bloomberg data license.

Added 'Columns.GUARANTOR' in schema data for Bloomberg mapping.

The guarantor from Bloomberg will be saved as legal entity and displayed in Bond window's legal entity tab as role of 'GUARANTOR'.

BBERG-280 (HD 99873): Support Regular Expression in Bloomberg Mappings.

Implemented the functionality to support regular expressions in Bloomberg mapping. See below for details.

BBERG-285 (HD 101297): Provide the option to bypass authorization mode when saving bonds from the Bloomberg interface.

To bypass authorization for Bond, Equity and Equity Index securities user has to set the environment property BLOOMBERG_BYPASS_SECURITY_AUTHORIZATION to true. To bypass authorization of quotes for the securities the environment property BLOOMBERG_BYPASS_QUOTE_AUTHORIZATION to true.

BBERG-291, BBERG-315 (HD 99335): Sink Schedule from Bloomberg Update not getting updated for cases when SINKABLE = Y.

Added support for field 'MUNI_RECENT_REDEM_HIST' to create/update the sink schedule.

The user will be able to request the Bloomberg fields, 'SINK_SCHEDULE' and/or 'MUNI_RECENT_REDEMP_HIST'.

1. If only 'SINK_SCHEDULE' is requested and data exists, it will populate the sink schedule from 'SINK_SCHEDULE' data.

2. If only 'MUNI_RECENT_REDEMP_HIST' is requested and data exists, it will populate the sink schedule from 'MUNI_RECENT_REDEMP_HIST' data.

3. If both 'SINK_SCHEDULE' and 'MUNI_RECENT_REDEMP_HIST' are requested, and if data exists in 'MUNI_RECENT_REDEMP_HIST', then the Calypso sink schedule will be populated with the data from the 'MUNI_RECENT_REDEMP_HIST' bulk data and the 'SINK_SCHEDULE' will be ignored. If data does not exist in 'MUNI_RECENT_REDEMP_HIST', then 'SINK_SCHEDULE' data will be used to populate the Calypso sink schedule.

The given below columns should be requested to create/update the sink schedule, when 'SINK_SCHEDULE' is requested:

- 'BULLET'
- 'PRO_RATA_SINK'
- 'CALC_TYP'
- 'FACTOR_SCHEDULE'
- 'SINKABLE'
- 'PCT_SINKER'
- 'SINK_SCHEDULE'

BBERG-295 (HD 101795): CAM tool not importing/exporting the Bloomberg product mapping correctly.

Added support for import / export of MARKET_SECTOR_DES, CRNCY, CPN_TYP, CALC_TYP.

BBERG-300 (HD 102453): SQL exception when processing corporate actions if comments exceed 255 characters.

BBERG-323 (HD 98405): Support Weighted average loan age(WALA) field from Bloomberg data license for BondAssetBacked securities.

Added columns MTG_LOAN_AGE and MTG_ORIG_WAM.

- MTG_LOAN_AGE - To get the current WALA.
- MTG_ORIG_WAM - To get the original WAM to calculate the historical WALA.

As Bloomberg doesn't provide the information for the actual historical WALA field 'MTG_HIST_AGE', hence we calculate the WALA from 'MTG_ORIG_WAM' original WAM for every factor dates.

WALA = OriginalWAM – CurrentWAM

1.3 Version 1.5.3 (November 2014)

BBERG-333 (HD 106304): Equity: Total Issued Gets Rounded.

BBERG-335 (HD 105728): Bloomberg Module pulling N.A. data from Bloomberg raw data for Guarantor and interpreting this as an actual guarantor that does not exist.

Introduced a condition to not set the guarantor, if the Bloomberg field 'GUARANTOR' returns 'N.A.' or 'N.D.'

BBERG-342 (HD 107218): Import of Flipper Bonds with CALC_TYP_DES = FIX-TO-VARIABLE.

Flipper bonds with CALC_TYP=1469 will be consider as Fixed To Floating in calypso.

BBERG-351 (HD 106052): Missing Bloomberg Call Schedule Fields.

Added two new columns CALL_DAYS_NOTICE and CALL_BUS_DAYS_IND to apply the correct notif date in call schedule. These two columns also should be requested when updating the call schedule.

BBERG-355 (HD 108675): Comments field of Equity Index Product overwritten when updated by Bloomberg.

Comments field will not be updated for Equity Index Product unless the column DES_NOTES is requested.

BBERG-362 (HD 107882): Import Dividend Curve from Bloomberg BVOL Data.

Clients holding a license from Bloomberg for BVOL data can now import dividend curves into Calypso.

BBERG-369 (HD 111941): BLOOMBERG_UPDATE scheduled task on the getdata program for Equity and Equity Index deletes quotes from a quote set.

BBERG-373 (HD 111358): Remove thread pool.

We had a thread pool that contained the list of securities to process. This was useful to process the securities if we use multi-threading. Since we always do the Bloomberg update in single threaded mode, maintaining a thread pool is not required and hence removed.

1.4 Version 1.14.1 (February 2015)

BBERG-388 (HD 117603 / HD 113471): Support new SFTP connectivity using existing Bloomberg DL account.

Calypso now supports regular FTP, SFTP(FTP via SSH) and FTPS (FTP over SSL).

"BLOOMBERG_USE_SECURE_FTP" environment property has been replaced with "BLOOMBERG_FTP_TYPE" environment property and it should be set to either "FTP", "SFTP" or "FTPS". If "BLOOMBERG_FTP_TYPE" environment property is not set, it defaults to regular FTP.

If "BLOOMBERG_FTP_PORT" environment property is not set, it defaults to 21 for regular FTP, 990 for FTPS and 30206 for SFTP.

Following new environment properties has been added to support SFTP.

- BLOOMBERG_SFTP_KNOWN_HOSTS_FILENAME - Name of Known Hosts file name.
- BLOOMBERG_SFTP_PRIVATE_KEY_FILENAME - Name of private key file name.
- BLOOMBERG_SFTP_PASSPHRASE - Passphrase string if one is used with private key file.

If BLOOMBERG_SFTP_KNOWN_HOSTS_FILENAME is not set, host validation will be disabled.

If BLOOMBERG_SFTP_PRIVATE_KEY_FILENAME is not set, password authentication will be performed using the username and password provided by "BLOOMBERG_FTP_USER" and "BLOOMBERG_FTP_PASSWORD" environment properties.

For SFTP to work properly, newer version 4.6.1 of edtftpj-pro.jar is required.

BBERG-411 (HD 117524): Bloomberg Upload Scheduled tasks finishes with "Success" on RunDate mismatch.

When RunDate in the out file mismatch with Effective Date from the scheduled task, then the out file will not be processed and makes the scheduled task status as failure.

BBERG-416 (HD 117626): Failure to import bond quote.

BBERG-419 (HD 117205): Quotes are loading very slow using gethistory.

BBERG-428 (HD 119644): Getaction program captures dividend on incorrect equity when two equities have the same ISIN and CUSIP.

Made changes in Bloomberg getaction to update CAs for all products that contain the same security code.

1.5 Version 1.14.2 (April 2015)

BBERG-439 (HD 114906): Support CTD Data from Bloomberg Data License.

Added import of CTD data. See below for details.

BBERG-444 (HD 121676): Bloomberg Mapping Incorrect for Issue_PX.

Updated the BloombergBondHendler to convert the ISSUE_PX from a discount rate to price for T-bill security with discount quote type.

BBERG-448 (HD 121734): Dividend Curves via Request Out file BVOL are not generated.

Changed the dividend type to Discrete in Bloomberg dividend parser as per the functionality in UI.

You may find that Div Yield and Forward Price columns are blank if Spot Price is not available. Spot Price represents the underlying Equity quote on the curve date.

1.6 Version 1.14.3 (May 2015)

BBERG-433 (HD 114906): Create new Scheduled Task to support bulk upload of multiple bloomberg out files.

Added scheduled task BLOOMBERG_BULKUPDATE. See below for details.

BBERG-458 (HD 114906): Add CTD bond to basket if available even if deliverable bonds list is not requested.

Added CTD bond to basket if it does not exist using FUT_CTD_CUSIP/FUT_CTD_ISIN/FUT_CTD_TICKER field values.

BBERG-462 (HD 122604): Scheduled task BLOOMBERG_UPDATE showed success even when IO exception was thrown.

BBERG-469 (HD 122858): Bloomberg dividend quote type PriceC incorrect.

The dividend amount is now divided by 100 for quote type PriceC.

BBERG-472 (HD 114906): Report all error messages to log.

We have introduced a new Bloomberg environment property BLOOMBERG_ERROR_TO_LOG. To log critical error messages into the log file (errors that may terminate the process when they occur), we need to set this environment property to true. Otherwise, the error will be logged in the Task Station only.

1.7 Version 1.14.4 (May 2015)

BBERG-483 (HD 123536): GetAction: CA_PAY_DT from Bloomberg needs to be mapped with the Payment Date in the Equity CA window.

We now yse CA_PAY_DT value for payment date if available.

BBERG-490 (HD 123542): Quotes being saved to incorrect Quote Name due to SIMILAR Feed Address.

Now the identifiers map is based on both (code + market sector). And it creates request and gets response for both feeds (Example 'ESM5 Comdty' and 'ESM5 Index').

BBERG-493 (HD 123535): CA not created with Record Date.

Now the ExDate will be used as Record Date for SPLIT CA type when it is not available from Bloomberg.

If payment date is also not available then the ExDate + 1day will be used as Payment Date, since ValDat cannot be <= Record Date for non-CASH CA type.

BBERG-495 (HD 123835): Reference Index is not getting imported for Inflation Linked Bonds.

ResetIndex mapping for Inflation Index will look for “Inflation.currency.reference index.tenor.source”. If not found with that mapped value, it then looks with only the quote name such as “Inflation.currency.reference index”. Since tenor detail is not provided, while updating it in bond definition, the first tenor from tenors defined for that index will be picked.

For example, available tenors are (0D, 1W, 1Y) then the Inflation Index on bond window will be "EUR/HICPxT/0D/ECP".

BBERG-546 (HD 126615): When the Database Clean-up is performed from Clean-up Database window, and from product tab we choose Equity and specify a product ID, it throws an error.

1.8 Version 1.14.5 (July 2015)

BBERG-507 (HD 114906): BLOOMBERG_BULKUPDATE scheduled task Input Directory error.

Allow to create BLOOMBERG_BULKUPDATE scheduled task even if it contains invalid directory. This will be validated when running the task.

BBERG-512 (HD 125329): Payment Date is incorrect for SPIN OFF.

The CP_PAY_DT column will be used to update the CA payment date.

BBERG-518 (HD 125316): Caching issue with Future Contract.

BBERG-522 (HD 125504): Cannot import quotes with gethistory program using Bloomberg interface.

Modified the Bloomberg data key as SecCode + Sector for gethistory program.

BBERG-529 (HD 125565): BDL interface: BDL:The mapping for CALC_TYP is not correct.

Bloomberg BDL documentation about CALC_TYP 1385. "Bonds that Bump and Adjust Payments On a Modified Following Business Day Convention". It says that for CALC_TYP 1385, the Payment Rule on bond should be ADJUSTED and Date Roll should be MOD_FOLLOW as we can see this description in Bloomberg field CALC_DES_TYPE="PAY ADJ MOD FOLLOW". We implemented the same logic in Calypso Bloomberg import for this CALC_TYP.

BBERG-533 (HD 106724): Use Bloomberg Field LAST_DPS_GROSS instead of DVD_SH_LAST to import Gross Dividends for Equity Indices.

Modified the Bloomberg field to import dividends for equity indices from DVD_SH_LAST to LAST_DPS_GROSS which is providing the gross amount.

Please run the Execute SQL before running the Bloomberg application, and make sure that the column LAST_DPS_GROSS exists.

1.9 Version 1.14.6 (July 2015)

BBERG-538 (HD 126502): "getsnap" program to retrieve Bloomberg Quotes not working properly.

Modified the Bloomberg data key as SecCode + Sector for getsnap program.

BBERG-559 (HD 127732): Bond Coupon Roll Date Incorrect Despite being feed from BBG correctly.

Setting rolling days from FLT_PAY_DAY when it is available.

1.10 Version 1.14.7 (August 2015)

BBERG-549 (HD 105899 / HD 121642): Add ability to pull quotes by pricing source.

Added the ability to pull quotes from Bloomberg by pricing source for "getdata", "gethistory" and "getsnap" programs. To achieve this, we have introduced new fields in Bloomberg update window as below.

Pricing Source (combo box, values driven from PricingSource Bloomberg mapping).

Snapshot (combo box values driven from PricingSource.BVAL mapping).

Exclusive Pricing Source (check box).

Please run Execute SQL with Bloomberg schema data, such that the mapping values will be available. These fields are going to add two more headers on request file when it is enabled.

- PRICING_SOURCE = BVAL:NY4PM
- EXCLUSIVE_PRICING_SRC = yes

When no pricing source is selected then both headers will not be included. The snapshot and exclusive_pricing check will be included if it is enabled. You will not see the snapshot comboBox on "getsnap" program since it already contains the snapshot time field.

This exclusive_prcing_src check represents, will be looking quote only from the mentioned Pricing Source and if not available will not look from default source when it set to true.

1.11 Version 1.14.8 (September 2015)

BBERG-555 (HD 127153 / HD 128052): Duplicate CA are uploaded for Equity – BDL.

BBERG-563 (HD 127622): Calypso Bloomberg Interface generates SQL Exceptions when creating Issuer for the Instrument.

1.12 Version 1.14.9 (November 2015)

BBERG-592 (HD 125608): Import of Stock SPLIT Corporate Action: Set Payment date = Ex-Date, and before Record Date.

If only the record date is missing in the Bloomberg outfile, then map the ex-date value with Record date.

If only the payment date is missing in the Bloomberg outfile, then map the Payment date with Record date + 1 (business day).

If both record date and payment date are missing, then map the ex-date value with Record date and Payment date with Record date + 1 (business day)

For all the above scenarios, the ex-date is exclusive and the record date is inclusive. On business day calculation, the system considers the holidays from the currency defaults.

1.13 Version 1.14.10 (December 2015)

BBERG-598 (HD 128735): Scheduled task for processing CA fails if there are no CAs received from Bloomberg.

BBERG-625 (HD 129832): Bloomberg Connect links additional default holiday calendars to Bonds even though those holiday calendars are not mapped to Calypso holidays.

The system now only uses holidays that come from Bloomberg CALENDAR_CODE. If it is empty or the system cannot find Calypso holidays mapped to that code, then it uses the default holidays from currency and country.

BBERG-637 (HD 130971): ABS Bond Static Issue (Bloomberg Connect) – Collar incorrectly applied to bond.

The option type is now properly set based on the value received from Bloomberg.

1.14 Version 1.14.11 (December 2015)

BBERG-651 (HD 130892): SQL exception when processing a bond - REDEM_CURRENCY exceeds 3 characters.

Update redemption currency with bond currency when it is not received from Bloomberg.

BBERG-648 (HD 130892): ABS Bond Pool Factors & Coupon Rates being applied for incorrect Value Date.

Adjusting factor date to business date when it falls on holiday.

1.15 Version 1.14.12 (March 2016)

BBERG-664 (HD 132726): System cannot process FLT_PAY_DATE. Displays errors in the log and does not import the security.

If FLT_PAY_DATE returns "Last business day" then set rolling day as 31.

BBERG-671 (HD 133382): Schedule task to process CA fails by displaying "value date is before or equal to Record Date".

Making changes for DVD_STOCK CA to use pay date from Bloomberg instead of setting the ex-date as payment date.

BBERG-675 (HD 132461): Bloomberg does not update quotes when the feed address mapping has pipe characters.

BBERG-694 (HD 134135): System cannot process FLT_PAY_DATE = Last day of Month. Displays errors in the log and does not import the security.

Setting the rolling day as 31 when the Bloomberg calcType is 227 and FLT_PAY_DAY is "Last Day of month".

BBERG-704 (HD 134277): Problem when updating the CTD of multiple future on the same future contract.

When updating the CTD of multiple futures on the same future contract, we now overwrite all CTDs with the new set.

BBERG-707 (HD 134504): Incorrect dates are displayed in ABS schedule when ABS bond is imported via Bloomberg.

BBERG-711: Cannot connect to Bloomberg when using SFTP SSH-KEY based authentication.

1.16 Version 5.0.0 (June 2016)

BBERG-733 (HD 133806): Enhancement: Volatility Surface for Equity/EquityIndex via Request Out file BVOL.

We used to import volatility surfaces and dividend curves using IVOL_SURFACE_STRIKE field but Bloomberg has stopped providing data for this field. We are now importing volatility surfaces using IMPLIED_VOLATILITY_SURFACE_EOD and EOD_VOLATILITY_SURFACE_TIME BVOL field.

BBERG-736 (HD 136984): Error on uploading Index dividends - "Unable to parse Bloomberg Data".

BBERG-740 (HD 137013): Bloomberg update is incorrectly updating the coupon holiday calendar.

Coupon holiday is not modified when calendar code is not requested while updating a bond.

BBERG-744 (HD 133806): Enhancement: Volatility Surface for CapFloor/Swaption via Request Out file BVOL.

Added support to import Swaption/CapFloor Volatility Surfaces.

1.17 Version 5.0.2 (September 2016)

BBERG-800 (HD 140699): Redemption Price on Bond window for Convertible Bond is displayed as "0" when requested from Bloomberg.

Updating redemption price (REDEMP_VAL) if it is requested for Corp bond.

BBERG-804 (HD 141016): System cannot process FLT_PAY_DATE = Last day of Month. Displays errors in the log and does not import the security.

Updating roll day as 31 when we receive FLT_PAY_DAY as "Last Day of month".

BBERG-811 (HD 141068): Add an entry point for custom code in EquityUpdateHandler.

Added ability to create a custom handler `tk.bo.bloomberg.EquityUpdateHandler` class.

BBERG-818 (HD 141117 / HD 138817 / HD 139763): Bloomberg does not identify TICKER flag for getactions program.

Added Market Sector in CA request identifiers (HARL IT Equity|TICKER) for Equity.

1.18 Version 5.1.0 (October 2016)

BBERG-822 (HD 140135): Add import of Equity Index with constituents.

Added ability to import Equity Index constituents if environment property BLOOMBERG_CREATE_INDEX_CONSTITUENTS = true. Otherwise, only the Equity Index definition will be imported.

You need to run the BLOOMBERG_UPDATE scheduled task twice: first to create / update the equity index with dummy assets, then to import the constituents.

Please refer to the *Calypso Bloomberg DL Products Integration Guide* for details.

BBERG-843 (HD 141966): Guarantor configuration on bond definition window.

The system now creates the Legal Entity with Guarantor role only when environment property BLOOMBERG_CREATE_ISSUER = true. When BLOOMBERG_CREATE_ISSUER = false and the Legal Entity does not exist, it is left blank and an error is logged in the Task Station.

1.19 Version 5.3.0 (April 2017)

BBERG-935 (HD 139523): Add support for Master Data Account.

Added environment property BLOOMBERG_ACCOUNT_TYPE. It should be set to "master" for a master data account. When set to master, the Bloomberg Connect requests become “adhoc” requests. When using Bloomberg Update, you can set the program flag to “adhoc” or “oneshot”. “oneshot” requests must be sent 15 minutes prior to processing.

BBERG-943 (HD 147005): Bond is not imported via Bloomberg when field FLT_PAY_DAY returns value as String "Odd Cpn Frequencies".

If FLT_PAY_DAY field returns value as String "Odd Cpn Frequencies", FIRST_CPN_DT day should is set as roll day. If FIRST_CPN_DT is empty, we get error as "Roll day is not available for the Bloomberg field FLT_PAY_DAY = Odd Cpn Frequencies. Please set roll date manually."

BBERG-947 (HD 147426): Bloomberg DL password is being decrypted twice.

BBERG-958 (HD 148881): Quotes not saved when date is empty on the Feed Mapping.

The system now uses today's date when quote the date is not mapped in the feed address. If the quote date is mapped and the system receives an invalid date or no date, it throws an exception and the quote is not saved.

1.20 Version 5.3.2 (May 2017)

BBERG-974 (HD 148254): While importing ABS Bond from Bloomberg, first External cashflow amortization amount is wrong. It should be same as Principal amount.

BBERG-1028 (HD 152756): Add option to NOT use a disabled issuer upon importing a bond from Bloomberg and NOT to assign an Issuer role to a legal entity that has been found to be the issuer but does not presently have an issuer role.

The following environment properties have been added:

BLOOMBERG_USE_DISABLED_ISSUERS (default is true):

- TRUE - Set the issuer on the product, even if it is disabled
- FALSE - Set dummy issuer on the product

BLOOMBERG_INSERT_ISSUER_ROLE (default is true):

- TRUE - If legal entity found without Issuer role, add the role and set the issuer on the product
- FALSE - Set dummy issuer on the product

1.21 Version 5.3.5 (January 2018)

BBERG-1042 (HD 159157): Bloomberg DL - When importing EUR/GBP volatility Swaption surfaces using Bloomberg Data License (BVOL) the data is not interpreted correctly. There is a tenor (1Y6M) in the Bloomberg Data file which is imported with an expiry/offset tenor of -1 rather than 18M.

1.22 Version 6.0.5 (March 2017)

BBERG-751 (HD 136885): Calypso Bloomberg connect is not importing proper Maturity Date into Calypso for CUSIP 3138LA.

Using MTG_FACTOR_PAY_DT instead of CPN_ASOF_DT to find the roll day.

BBERG-754: Move schema files from bin/dbscripts to bin/dbscripts/core.

BBERG-781 (HD 139040): The gethistory program adds DIFFFLAG in the request file when Frequency is not oneshot.

DIFFFlag header is only added for getData program.

BBERG-794: Introduce a version number for BloombergUpdate.

BBERG-830 (HD 141476): Encryption of Bloomberg password in calypso properties file.

Added environment properties "BLOOMBERG_SFTP_PASSPHRASE_ENCRYPTED" and "BLOOMBERG_ENCRYPT_KEY_ENCRYPTED" to support encryption of Bloomberg password. If these properties are set, then the passwords are encrypted, otherwise "BLOOMBERG_SFTP_PASSPHRASE" and "BLOOMBERG_SFTP_PRIVATE_KEY_FILENAME" are used to connect to sftp host.

BBERG-836 (HD 141236): Bloomberg creates same quote name for 2 different bond products.

Differentiate the bond name with SERIES if any, when multiple securities exist with the same SECURITY_DES.

BBERG-861 (HD 142113): Interest Rate Volatility data downloaded via BVOL is not correct.

Added support for skew value adjustment. Now ATM+ / ATM- volatility are not treated as actual volatilities, they are added/subtracted from ATM (annualized volatility). For Cap Floor, N.A volatility from Bloomberg is set as 0.

BBERG-873 (HD 143130): CTD Update task does not show ISIN in error messages.

1.23 Version 7.0.0 (April 2017)

BBERG-856 (HD 142245): GetActions: 'By Trade Date' field on the Equity Corporate Action is imported as false instead of true

'By Trade Date' field is now set to true.

BBERG-881 (HD 137220): Bloomberg Data License ABS Bond MTG_WAM Decimal Value Error – It should be rounded to the nearest integer.

BBERG-893 (HD 146471): System cannot process FLT_PAY_DAY = "1st business day".

Set rolling day to 1 for "1st business day".

BBERG-904 (HD 146190): Quoting currency should default to the bond currency if no template is specified.

BBERG-911 (HD 146444): Floater Type not picked from Bond Template.

BBERG-917 (HD 146429): Bond defined with Incorrect Country when the country is defined with a combination of uppercase and lowercase characters.

BBERG-927 (HD 147100): Incorrect Issuer Country When Creating Issuer from Bloomberg.

BBERG-932 (HD 146718 / HD 146674): Cashflows not generated for Perpetual Bonds when imported via Bloomberg.

Added IS_PERPETUAL and CALC_MATURITY columns in schema data. Please run schema data to add these columns in Bloomberg mapping and request a bond. FIRST_CPN_DATE day will be set as roll day if IS_PERPETUAL is 'Y', and CALC_MATURITY will be set as stub end date.

1.24 Version 7.0.1 (February 2018)

BBERG-960 (HD 148881): Quotes not saved when date is empty on the Feed Mapping.

The system now uses today's date when quote the date is not mapped in the feed address. If the quote date is mapped and the system receives an invalid date or no date, it throws an exception and the quote is not saved.

BBERG-968 (HD 148785): Bloomberg DL interface not setting correct roll date on ABS.

If NOMINAL_PAYMENT_DAY = "-1", an error is raised in the task station.

If MTG_PAY_DELAY > 0:

- If MTG_PAY_DELAY > 30
- Set Roll Day to NOMINAL_PAYMENT_DAY - MTG_PAY_DELAY - 30
- Else set Roll Day to NOMINAL_PAYMENT_DAY - MTG_PAY_DELAY

If MTG_PAY_DELAY = 0: Set Roll Day = NOMINAL_PAYMENT_DAY

BBERG-985 (HD 150670): Holiday calendars not mapped in Bloomberg DL for ABS.

Update BondAssetBacked holidays from MTG_CALENDAR_CODE field when CALENDAR_CODE is blank.

BBERG-995 (HD 151442): Incorrect Roll day being saved in Bond definition imported using Bloomberg DL.

Set roll day to day of month of penultimate date when day of month is the same for both FIRST_CPN_DT and PENULTIMATE_CPN_DT, and calc type is 373 (Long Last Coupon) for regular bonds. When day of month is not the same and/or calc type is not 373 then day from maturity date is used.

BBERG-1011 (HD 153352): Missing ABS pool factor on DL Import when the security is first created.

Add pool factor entry with issue date as needed.

BBERG-1017 (HD 153349): If MIN_PIECE is not populated, Minimum Purchase Amount on the Bond window should default to the value of the Bond Template.

BBERG-1030 (HD 152756): Add option to NOT use a disabled issuer upon importing a bond from Bloomberg and NOT to assign an Issuer role to a legal entity that has been found to be the issuer but does not presently have an issuer role.

The following environment properties have been added:

BLOOMBERG_USE_DISABLED_ISSUERS (default is true):

- TRUE – Set the issuer on the product, even if it is disabled
- FALSE – Set dummy issuer on the product

BLOOMBERG_INSERT_ISSUER_ROLE (default is true):

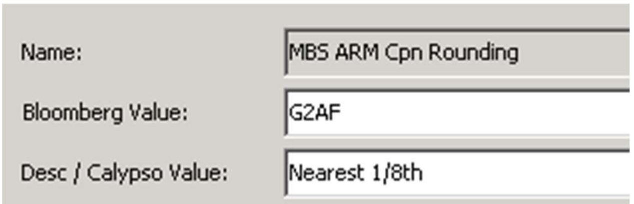
- TRUE – If legal entity found without Issuer role, add the role and set the issuer on the product
- FALSE – Set dummy issuer on the product

BBERG-1033: Add support to import ARM Bonds from Bloomberg.

Import of ARM bonds has been added. You need to add the new rate indices to the Bloomberg Mapping window as needed.

You need to add the rounding method for each group name to the Bloomberg Mapping Window.

For example, the group name G2AF will round using 8 decimals.



BBERG-1044 (HD 159157): Bloomberg DL - When importing EUR/GBP volatility Swaption surfaces using Bloomberg Data License (BVOL) the data is not interpreted correctly. There is a tenor (1Y6M) in the Bloomberg Data file which is imported with an expiry/offset tenor of -1 rather than 18M.

1.25 Version 7.0.2 (April 2018)

BBERG-976 (HD 148254): While importing ABS Bond from Bloomberg, first External cashflow amortization amount is wrong. It should be same as Principal amount.

BBERG-1051 (HD 158151): Unique constraint error while generating Volatility Surface using Bloomberg.

BBERG-1067 (HD 160678): Requirement to save each of the two Bloomberg BVOL surfaces with different names

When we import a LogNormal surface, it will create a surface with name “<vol surface name>_Log-BBG”, while Normal vol surfaces are created with name “<vol surface name>-BBG”.

Examples:

LogNormal surfaces:

- VOL-USD_Swaption_OIS_Log-BBG
- VOL-USD_CapFloor_OIS_Log-BBG

Normal surfaces:

- VOL-USD_Swaption_OIS–BBG
- VOL-USD_CapFloor_OIS-BBG

BBERG-1076 (HD 161540): Bloomberg DL creates a new bond with existing product code instead of updating the existing one.

Now Bloomberg DL updates the existing product instead of creating a new one when we import the same product. If product is not found by CUSIP, ISIN and BB security code then it will be looked up by WIND.

BBERG-1082 (HD 160895): BVOL VolatilitySurface ATM and 0 rate load conflict.

Now ATM vols will be ignored instead of populating as zero strikes.

1.26 Version 7.0.3 (September 2018)

BBERG-1090 (HD 160897): Volatility surface index Tenor issue.

Now volatility surface will be imported with currency default values (Index, Tenor, Holidays) if it is available.

BBERG-1097 (HD 163599): Unable to update ABS static data.

BBERG-1108 (HD 165346): Bond having CALC_TYP = 515 imported using Bloomberg with class as Bond but it should be BondFRN.

Bond having CALC_TYP = 515 will be imported with class as BondFRN.

BBERG-1123: Data issue with importing LIBOR ARM Bonds.

Introduced a new mapping “MBS Rate Change Freq” for MBS ARM to specify the rate change frequency, which will be picked up if we have mapping for the Bloomberg values.

BBERG-1128 (HD 167908): BLOOMBERG_UPDATE scheduled task fails to process the output file from the root directory of Bloomberg.

1.27 Version 7.0.4 (January 2019)

BBERG-1161 (HD 171842): Requirement to save BVOL surface with LAST instance.

Introduced a new environment property, BLOOMBERG_USE_PE_PRICING_PARAM_INSTANCE_TYPE_FOR_BVOL.

If this property is set to true, then BVOL instance type will be set as per the pricing parameter set in the pricing environment, else the instance type will be set as "CLOSE" (current functionality).

1.28 Version 7.0.5 (February 2019)

BBERG-1181 (HD 174344): When modifying bond issuer name, other irrelevant information requires authorization.

1.29 Version 7.0.6 (March 2019)

BBERG-1192 (HD 175682): When modifying bond issuer name, other irrelevant information requires authorization.

1.30 Version 7.0.7 (May 2019)

BBERG-1205 (HD 175029): Redemption price in Bond window for convertible bond is displayed as 0 when requested from Bloomberg.

BBERG-1257 (HD 178304 / HD 185782): Issuer ratings fields integration with Calypso for Fitch and S&P.

While importing bond definitions using Bloomberg DL, the issuer ratings are now imported as well, as the hardcoded values in Calypso had become outdated.

Old Value	New Value
RTG_FITCH_ISSUER_RATING	RTG_FITCH_LT_ISSUER_DEFAULT
RTG_FITCH_ISSUER_EFF_DT	RTG_FITCH_LT_ISSUER_DFLT_RTG_DT
RTG_SP_ISSUER_RATING	RTG_SP_LT_FC_ISSUER_CREDIT
RTG_SP_ISSUER_EFF_DT	RTG_SP_LT_FC_ISS_CRED_RTG_DT

1.31 Version 7.0.8 (October 2019)

BBERG-1266 (HD 178066 / HD 179150 / HD 179570 / HD 179721 / HD 196012): Unable to import bond with flipper and call schedule for the first time due to Java.sql.SQLIntegrityConstraintViolationException.

When CALL_BUS_DAYS_IND=N and CALL_DAYS_NOTICE≠0, we derive the notification date by counting calendar days. This means that the notification date can fall on a weekend or holiday.

When CALL_BUS_DAYS_IND=Y and CALL_DAYS_NOTICE≠0, we derive the notification date by counting business days.

When CALL_BUS_DAYS_IND is null, the default behavior is as CALL_BUS_DAYS_IND=N.

BBERG-1335 (HD 184716): Bloomberg mapping SECURITY_TYP2 to Equity Type.

Before, mapping was not considered while setting the equity sub-type. It was just set to whatever value was coming from Bloomberg. Now, we check to see if there is any mapping available, else set it to the value from Bloomberg. So, while setting the equity sub-type, ‘Columns.SECURITY_TYP2’ is now considered.

1.32 Version 7.0.9 (December 2019)

BBERG-1379 (HD 185459): BLOOMBERG_UPDATE process job fails while requesting quotes or other data via scheduled task for date mismatch.

BBERG-1388 (HD 187510): Bloomberg Mapping window does not show selected attributes in UI.

1.33 Version 7.0.10 (January 2020)

BBERG-1403 (HD 189106 / HD 195174): Cannot request more than 20,000 bonds via BLOOMBERG_UPDATE even though Bloomberg removed the restriction.

Introduced the environment property BLOOMBERG_DISABLE_RECORD_LIMIT_CHECK. It must be set to true to enable processing more than 20,000 bonds via BLOOMBERG_UPDATE scheduled task.

BBERG-1419 (HD 190278): ABS bond: Error thrown during bond valuation for first pool factor missing, but it is not needed.

1.34 Version 7.0.11 (January 2020)

BBERG-1423 (HD 185198): Maintain separate list of columns to request which should not be updated/deleted while running Execute SQL.

Introduced a new menu item in the Bloomberg Connect window, Utilities > BloombergMyMapping . It allows maintaining a separate list of columns which need to be requested. These columns will not be overwritten when running Execute SQL.

Please refer to the *Calypso Bloomberg DL Products Integration Guide* for details.

1.35 Version 7.0.12 (January 2020)

BBERG-1436 (HD 191227 / HD 191317 / HD 191325): Private key details printed in Engine Server logs for Bloomberg DL interface.

1.36 Version 7.0.13 (April 2020)

BBERG-1501 (HD 192419): Coupon from STEPUP_CPN_SCHEDULE not displayed in Bond window under variable coupon schedule.

Variable rates were not displayed according to STEPUP_CPN_SCHEDULE, despite having rates for coupon dates.

We now check for identifier “13” in STEPUP_CPN_SCHEDULE which will map the relevant rate to the coupon date. Before we had support only for identifier “2”.

So, for ‘INTER. APPRECIATION, OID’ coupon type, variable rates will be as per STEPUP_CPN_SCHEDULE.

1.37 Version 7.0.14 (January 2021)

BBERG-1516 (HD 193812): Incorrect issuer on bond imported via Bloomberg DL.

Now the rate index will not be loaded based on the RED_CUSIP.

BBERG-1550 (HD 197048): Bloomberg mapping: Unable to add product column config.

BBERG-1560 (HD 197521): Incorrect roll day for CALC_TYP = 13 bond.

We now set roll day based on stub end day for non-perpetual bond with CALC_TYP = 13.

BBERG-1604 (HD 195183): Add support for TBA bonds in BloombergDL import.

We now support importing TBA bonds which don't have an issue date, dated date or maturity date.

The maturity tenor is set from the SECURITY_TYP Bloomberg field.

SECURITY_TYP = MBS *10y*r (where 10y is the maturity tenor)

1.38 Version 7.0.15 (February 2021)

BBERG-1710 (00002075 / 00010014): Issue – Wrong Roll Day for CALC_TYP = 1.

For a non-perpetual bond with CALC_TYP = 1, we set Roll Day as per stub end date.

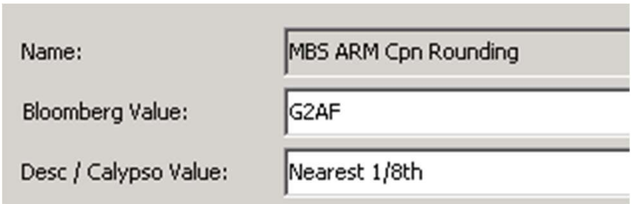
1.39 Version 8.0.1 (January 2019)

BBERG-1004: Add support to import ARM Bonds from Bloomberg.

Import of ARM bonds has been added. You need to add the new rate indices to the Bloomberg Mapping window as needed.

You need to add the rounding method for each group name to the Bloomberg Mapping Window.

For example, the group name G2AF will round using 8 decimals.



BBERG-1031 (HD 152756): Add option to NOT use a disabled issuer upon importing a bond from Bloomberg and NOT to assign an Issuer role to a legal entity that has been found to be the issuer but does not presently have an issuer role.

The following environment properties have been added:

BLOOMBERG_USE_DISABLED_ISSUERS (default is true):

- TRUE – Set the issuer on the product, even if it is disabled
- FALSE – Set dummy issuer on the product

BLOOMBERG_INSERT_ISSUER_ROLE (default is true):

- TRUE – If legal entity found without Issuer role, add the role and set the issuer on the product
- FALSE – Set dummy issuer on the product

BBERG-1052 (HD 158151): Unique constraint error while generating Volatility Surface using Bloomberg.

BBERG-1068 (HD 160678): Requirement to save each of the two Bloomberg BVOL surfaces with different names

When we import a LogNormal surface, it will create a surface with name “<vol surface name>_Log-BBG”, while Normal vol surfaces are created with name “<vol surface name>-BBG”.

Examples:

LogNormal surfaces:

- VOL-USD_Swaption_OIS_Log-BBG
- VOL-USD_CapFloor_OIS_Log-BBG

Normal surfaces:

- VOL-USD_Swaption_OIS–BBG
- VOL-USD_CapFloor_OIS-BBG

BBERG-1077 (HD 161540): Bloomberg DL creates a new bond with existing product code instead of updating the existing one.

Now Bloomberg DL updates the existing product instead of creating a new one when we import the same product. If product is not found by CUSIP, ISIN and BB security code then it will be looked up by WIND.

BBERG-1083 (HD 160895): BVOL VolatilitySurface ATM and 0 rate load conflict.

Now ATM vols will be ignored instead of populating as zero strikes.

BBERG-1091 (HD 160897): Volatility surface index Tenor issue.

Now volatility surface will be imported with currency default values (Index, Tenor, Holidays) if it is available.

BBERG-1098 (HD 163599): Unable to update ABS static data.

BBERG-1109 (HD 165346): Bond having CALC_TYP = 515 imported using Bloomberg with class as Bond but it should be BondFRN.

Bond having CALC_TYP = 515 will be imported with class as BondFRN.

BBERG-1129 (HD 167908): BLOOMBERG_UPDATE scheduled task fails to process the output file from the root directory of Bloomberg.

BBERG-1141 (HD 168090): Dividend curves: Discrete dividend instead of the delta.

Introduced a new environment property, BLOOMBERG_IMPORT_ABSOLUTE_DIVIDEND_CURVE, to decide whether we need to use dividends as such in the outfile or we need to manipulate it.

When set to true, the dividend will be displayed without any manipulation. If set to false or not set, then we will use the difference of Dividend Amount - Previous Dividend Amount.

BBERG-1149 (HD 168714): Trade imported using Bloomberg DL shows additional trade keyword in Trade Audit Report when trade is re-saved without any modification.

We now add the keywords Yield, DirtyPrice, EnteredTradeLocale, SettlementAmount and YieldKeywordFormat to the trade while importing from Bloomberg DL.

BBERG-1154: Revert CAL-323514 since it is a database issue and SQL changes are not actually needed.

1.40 Version 8.0.2 (March 2019)

BBERG-1165 (HD 171842): Requirement to save BVOL surface with LAST instance.

Introduced a new environment property, BLOOMBERG_USE_PE_PRICING_PARAM_INSTANCE_TYPE_FOR_BVOL.

If this property is set to true, then BVOL instance type will be set as per the pricing parameter set in the pricing environment, else the instance type will be set as "CLOSE" (current functionality).

BBERG-1180 (HD 174344): When modifying bond issuer name, other irrelevant information requires authorization.

BBERG-1192 (HD 175682): When modifying bond issuer name, other irrelevant information requires authorization.

BBERG-1199 (HD 174892): Only one dividend imported for same equity on same day.

BBERG-1204 (HD 175029): Redemption price in Bond window for convertible bond is displayed as 0 when requested from Bloomberg.

BBERG-1212 (HD 176740): Bloomberg exception should include which security payment date is missing when importing CA via GetAction function.

1.41 Version 8.0.3 (April 2019)

BBERG-1227 (HD 173928): Last price is coming as null in Market Quotes window.

BBERG-1234 (HD 177239): Bond definition: Quote Type is set to Clean Price when Bloomberg fields Quote_Typ=1 and PX_DIRTY_CLEAN=DIRTY.

We will now consider PX_DIRTY_CLEAN along with QUOTE_TYP=1.

When QUOTE_TYP=1:

- PX_DIRTY_CLEAN=CLEAN => QuoteType - CleanPrice
- PX_DIRTY_CLEAN=DIRTY => QuoteType - DirtyPrice

1.42 Version 8.0.5 (May 2019)

BBERG-1248 (HD 177451): CAM Tool export: When exporting multiple Bloomberg mappings with same product sub-type, only one mapping is considered and the rest are ignored.

BBERG-1254 (HD 178604): Issuer Credit Rating requires authorization even when BLOOMBERG_BYPASS_SECURITY_AUTHORIZATION=true.

BBERG-1260 (HD 178304): Issuer ratings fields integration with Calypso for Fitch and S&P.

While importing bond definitions using Bloomberg DL, the issuer ratings are now imported as well, as the hardcoded values in Calypso had become outdated.

Old Value	New Value
RTG_FITCH_ISSUER_RATING	RTG_FITCH_LT_ISSUER_DEFAULT
RTG_FITCH_ISSUER_EFF_DT	RTG_FITCH_LT_ISSUER_DFLT_RTG_DT
RTG_SP_ISSUER_RATING	RTG_SP_LT_FC_ISSUER_CREDIT

Old Value	New Value
RTG_SP_ISSUER_EFF_DT	RTG_SP_LT_FC_ISS_CRED_RTG_DT

BBERG-1276 (HD 178740): Cash dividend received in Kuwaiti Fils (KWD) are captured as Dinars.

If CA currency is KWD, then the amount should be divided by 1000.

1.43 Version 8.0.6 (July 2019)

BBERG-1269 (HD 178066 / HD 179150 / HD 179570 / HD 179721 / HD 196012): Unable to import bond with flipper and call schedule for the first time due to Java.sql.SQLIntegrityConstraintViolationException.

When CALL_BUS_DAYS_IND=N and CALL_DAYS_NOTICE≠0, we derive the notification date by counting calendar days. This means that the notification date can fall on a weekend or holiday.

When CALL_BUS_DAYS_IND=Y and CALL_DAYS_NOTICE≠0, we derive the notification date by counting business days.

When CALL_BUS_DAYS_IND is null, the default behavior is as CALL_BUS_DAYS_IND=N.

BBERG-1299 (HD 180943): Bloomberg Connect GetSnap saves quote for wrong date.

1.44 Version 8.0.7 (September 2019)

Version	Component	HelpDesk	Issue	Type	Description
8.0.7	BBERG DL	180953	BBERG-1308	Issue	Issue – Bloomberg Connect obtaining an incorrect maturity date for ABS Bond.
8.0.7	BBERG DL	184265	BBERG-1315	Issue	Issue – Bloomberg DL feed unexpectedly resets Reconventioning Day Count to null.

1.45 Version 8.0.8 (October 2019)

Version	Component	HelpDesk	Issue	Type	Description
8.0.8	BBERG DL	181238	BBERG-1320	Enh	Issue – Add support for importing Money Market bonds from Bloomberg. Fix – The following changes have been made to support importing Money Market bonds: Added "M-Mkt" to the MARKET_SECTOR_DES possible values. Added support for two new headers in the request file: VOL_SURFACE CLOSINGVALUES Also note that special rights are needed to view or download Money Market bonds in Bloomberg.
8.0.8	BBERG DL	178930	BBERG-1326	Issue	Issue – Unable to import bond with sec codes having >64 characters due to ORA-12899 error. Fix – Added support to parse and set BB_LINKED_BONDS_INFO in bond sec codes. It will be in the format of: {Identifier Name} {Identifier Value};{Identifier Name}-{Identifier Value} REGS-EI965495;REGISTERED w/SEC-EJ296745;EXCHANGE TO-EJ296745 Calypso's sec code field only accepts 64 characters, so we truncate the string(value) accordingly.
8.0.8	BBERG DL	184716	BBERG-1338	Enh	Issue – Bloomberg mapping SECURITY_TYP2 to Equity Type. Fix – Before, mapping was not considered while setting the equity sub-type. It was just set to whatever value was coming from Bloomberg. Now, we check to see if there is any mapping available, else set it to the value from Bloomberg. So, while setting the equity sub-type, 'Columns.SECURITY_TYP2' is now considered.
8.0.8	BBERG DL	184365	BBERG-1343	Issue	Issue – Unable to import Equity Volatility Surface from Bloomberg Connect due to locale parsing issue.

Version	Component	HelpDesk	Issue	Type	Description
					Fix – Now we always use US locale to parse the volatility surface date.
8.0.8	BBERG DL	186458	BBERG-1350	Issue	Issue – Wrong Roll Date for CALC_TYP=999 Fix – Before, Roll Date was set according to Maturity Date. Going forward, Roll Date will be set according to StubEnd date for CALC_TYP=999.
8.0.8	BBERG DL	186585 186590	BBERG-1365	Issue	Issue – Equity definition not uploaded from Bloomberg based on ID_BB if CUSIP and ISIN are not available. Fix – Instead of just CUSIP and ISIN, we now check if any of the following identifiers are present: CUSIP ISIN BB TICKER_UNIQUE

1.46 Version 8.0.9 (December 2019)

Version	Component	HelpDesk	Issue	Type	Description
8.0.9	BBERG DL	185563	BBERG-1354	Issue	Issue – Canceling a Bloomberg Connect import task doesn't work and it continues to run. Fix – The issue has been fixed, and the message "Bloomberg - Import forced to cancel" will now be shown in the Navigator log when the Cancel button is clicked in Bloomberg import window.
8.0.9	BBERG DL	185459	BBERG-1382	Issue	Issue – BLOOMBERG_UPDATE process job fails while requesting quotes or other data via scheduled task for date mismatch.
8.0.9	BBERG DL	187510	BBERG-1387	Issue	Issue – Bloomberg Mapping window does not show selected attributes in UI.

Version	Component	HelpDesk	Issue	Type	Description
8.0.9	BBERG DL	186956	BBERG-1392	Issue	Issue – Duplicate Bloomberg exceptions in Task Station for same error.

1.47 Version 8.0.0 (October 2017)

BBERG-999: Support Long ID for Messages and Transfers.

BBERG-1012 (HD 153352): Missing ABS pool factor on DL Import when the security is first created.

Add pool factor entry with issue date as needed.

BBERG-1018 (HD 153349): If MIN_PIECE is not populated, Minimum Purchase Amount on the Bond window should default to the value of the Bond Template.

1.48 Version 8.0.10 (January 2020)

Version	Component	HelpDesk	Issue	Type	Description
8.0.10	BBERG DL	189106 195174	BBERG-1402	Enh	Issue – Cannot request more than 20,000 bonds via BLOOMBERG_UPDATE even though Bloomberg removed the restriction. Fix – Introduced the environment property BLOOMBERG_DISABLE_RECORD_LIMIT_CHECK. It must be set to true to enable processing more than 20,000 bonds via BLOOMBERG_UPDATE scheduled task.
8.0.10	BBERG DL	189944	BBERG-1409	Enh	Issue – Error while using any proxy type other than HTTP to connect to Bloomberg SFTP. Fix – Introduced the environment property BLOOMBERG_HTTP_PROXY_TYPE. It allows setting a specific proxy type. Default is HTTP if not set.
8.0.10	BBERG DL	186959	BBERG-1414	Issue	Issue – An extra factor schedule is inserted for ABS bonds while importing from Bloomberg.
8.0.10	BBERG DL	190278	BBERG-1418	Issue	Issue – ABS bond: Error thrown during bond valuation for first pool factor missing, but it is not needed.

1.49 Version 8.0.12 (February 2020)

Version	Component	HelpDesk	Issue	Type	Description
8.0.12	BBERG DL	191227 191317 191325	BBERG-1437	Issue	Issue – Private key details printed in Engine Server logs for Bloomberg DL interface.
8.0.12	BBERG DL	191259	BBERG-1452	Issue	Issue – ORA-00001: Unique constraint violated error when bond is imported using Bloomberg. Fix – Duplicate notification dates are not allowed in Calypso, so we now only add one schedule instead of multiple in the case of duplicate notification dates for schedules.
8.0.12	BBERG DL	191692	BBERG-1457	Issue	Issue – Delayed factor bonds Pool Factors have incorrect dates. Fix – The issue was a regression caused by BBERG-1414. The issue has been fixed, and the fix for BBERG-1414 has been revised.

1.50 Version 8.0.13 (April 2020)

Version	**Component**	**HelpDesk**	**Issue**	**Type**	**Description**
8.0.13	BBERG DL	190707	BBERG-1467	Issue	Issue – Issuer mapping should not be case sensitive.
8.0.13	BBERG DL	193962	BBERG-1479	Issue	Issue – System looking up RED_TICKER while creating issuer using Bloomberg DL. Fix – Now we will not use the RED_TICKER attribute for searching the existing issuer. If the issuer is available in the database with the same RED_TICKER received from Bloomberg, then it will not pick up that issuer and will create a new one.
8.0.13	BBERG DL	194211	BBERG-1483	Issue	Issue – System crash and out of memory error result from uploading file with blank NOMINAL_PAYMENT_DAY.

Version	Component	HelpDesk	Issue	Type	Description
					Fix – The roll day is now set to 0 if we receive a blank value from Bloomberg.

1.51 Version 8.0.14 (April 2020)

Version	Component	HelpDesk	Issue	Type	Description
8.0.14	BBERG DL	194211	BBERG-1488	Issue	Issue – System crash and out of memory error result from uploading file with NOMINAL_PAYMENT_DAY < MTG_PAY_DELAY. Fix – While computing the roll day, we will subtract MTG_PAY_DELAY from NOMINAL_PAYMENT_DAY, which will not happen if NOMINAL_PAYMENT_DAY is less than the MTG_PAY_DELAY, to avoid negative roll day.

1.52 Version 8.0.15 (May 2020)

Component	HelpDesk	Issue	Type	Description
BBERG DL 8.0.15	192419	BBERG-1503	Issue	Issue – Coupon from STEPUP_CPN_SCHEDULE not displayed in Bond window under variable coupon schedule. Fix – Variable rates were not displayed according to STEPUP_CPN_SCHEDULE, despite having rates for coupon dates. We now check for identifier “13” in STEPUP_CPN_SCHEDULE which will map the relevant rate to the coupon date. Before we had support only for identifier “2”. So, for ‘INTER. APPRECIATION, OID’ coupon type, variable rates will be as per STEPUP_CPN_SCHEDULE.
BBERG DL 8.0.15	194886 195645	BBERG-1510	Issue	Issue – When bond is updated using Bloomberg, multiple quote names created in Market Quotes. Fix – When the maturity date and index change while importing a bond from Bloomberg, the old quotes names will now be removed.

Component	HelpDesk	Issue	Type	Description
BBERG DL 8.0.15	193812	BBERG-1518	Issue	Issue – Incorrect issuer on bond imported via Bloomberg DL. Fix – Now the rate index will not be loaded based on the RED_CUSIP.

1.53 Version 8.0.16 (May 2020)

Component	HelpDesk	Issue	Type	Description
BBERG DL 8.0.16	191692	BBERG-1526	Issue	Issue – For ABS bond, maturity date should take into account payment lag. Fix – The fix made for BBERG-1308 in v8.0.7 has been reverted. The maturity date will always correspond to the last coupon end date and not delay adjusted payment date.

1.54 Versions 8.0.17 – 8.0.18 (June 2020)

Component	HelpDesk	Issue	Type	Description
BBERG DL 8.0.18	187514	BBERG-1429	Issue	Issue – Bloomberg trade feed saves incorrect value in SettlementAmount trade keyword.
BBERG DL 8.0.18	194886 195645	BBERG-1510	Issue	Issue – When bond is updated using Bloomberg, multiple quote names created in Market Quotes - Additional fix.
BBERG DL 8.0.18	196345 196725	BBERG-1542	Issue	Issue – Incorrect roll day calculated while importing bond from Bloomberg. Fix – For non-mortgage bond with CALC_TYP = 234 or 235, we now set stub end day as roll day.
BBERG DL 8.0.18	197048	BBERG-1549	Issue	Issue – Bloomberg mapping: Unable to add product column config.

1.55 Versions 8.0.19 – 8.0.20 (July 2020)

Component	HelpDesk	Issue	Type	Description
BBERG DL 8.0.19	197521	BBERG-1561	Issue	Issue – Incorrect roll day for CALC_TYP = 13 bond. Fix – We now set roll day based on stub end day for non-perpetual bond with CALC_TYP = 13.
BBERG DL 8.0.19	198758	BBERG-1573	Issue	Issue – Errors thrown for 0 interest rate periods on BondAssetBacked.
BBERG DL 8.0.20		BBERG-1371	Issue	Issue – Sybase ExecuteSQL error: “ALTER TABLE bloomberg_values ADD CONSTRAINT ct_primarykey PRIMARY KEY CLUSTERED (typename, name)”.
BBERG DL 8.0.20	198920	BBERG-1580	Issue	Issue – User is unable to manually update or remove pool factors for ABS bond with CPY prepayment type. Fix – For bonds imported from Bloomberg, ABS prepayment is limited to PSA, ABS, and CPR which are supported for non-index bonds. If we receive any value for prepayment other than these three values, it is set to empty.

1.56 Version 8.0.21 (October 2020)

Component	HelpDesk	Issue	Type	Description
BBERG DL 8.0.21	00002075	BBERG-1598	Issue	Issue – Wrong Roll Day for CALC_TYP = 1. Fix – For a non-perpetual bond with CALC_TYP = 1, we set Roll Day as per stub end date.
BBERG DL 8.0.21	00003677	BBERG-1628	Issue	Issue – CA file generated by Bloomberg can't be imported into Calypso. Fix – For STOCK_SPLT, we now set the Payment date as Ex-Div date if the Ex-Div date is greater than the Payment date.
BBERG DL 8.0.21	00005057	BBERG-1650	Issue	Issue – Wrong audit entries for bonds imported from Bloomberg after re-saving without any changes.

Component	HelpDesk	Issue	Type	Description
				Fix – Modified Maturity Tenor logic as per Bond window, and set default values for the following fields: NotionalGuaranteedType: GUARANTEED_NONE NotificationDateRoll: Bond date roll AllowedRedemptionType: Full

1.57 Version 8.1.0 (August 2020)

Component	HelpDesk	Issue	Type	Description
BBERG DL 8.1.0		BBERG-1531	Enh	Issue – We now support Bloomberg import of daily averaging/compounding FRN bonds.
BBERG DL 8.1.0	198920	BBERG-1583	Issue	Issue – User is unable to manually update or remove pool factors for ABS bond with CPY prepayment type. Fix – For bonds imported from Bloomberg, ABS prepayment is limited to PSA, ABS, and CPR which are supported for non-index bonds. If we receive any value for prepayment other than these three values, it is set to empty.
BBERG DL 8.1.0	198758	BBERG-1589	Issue	Issue – Errors thrown for 0 interest rate periods on BondAssetBacked.
BBERG DL 8.1.0		BBERG-1591	Issue	Issue – Upgrade library com.enterprisedt:edtftpj:edtftpj-pro:5.2.1 to 6.0.0.
BBERG DL 8.1.0	00002075	BBERG-1596	Issue	Issue – Wrong Roll Day for CALC_TYP = 1. Fix – For a non-perpetual bond with CALC_TYP = 1, we set Roll Day as per stub end date.

1.58 Version 8.2.2 (February 2021)

Component	HelpDesk	Issue	Type	Description
BBERG DL 8.2.2	0003677	BBERG-1630	Issue	Issue – CA file generated by Bloomberg can't be imported into Calypso.

Component	HelpDesk	Issue	Type	Description
				Fix – For STOCK_SPLT, we now set the Payment date as Ex-Div date if the Ex-Div date is greater than the Payment date.
BBERG DL 8.2.2		BBERG-1652 BBERG-1687 BBERG-1707	Issue	Issue – Wrong audit entries generated for bonds imported from Bloomberg after resaving without any changes.
BBERG DL 8.2.2	00005433	BBERG-1676	Issue	Issue – Error when Ex Date > Payment Date and Stock Dividend doesn't get defined. Fix – As per market standard, if stock dividend is more than 25% then the ex-date will be after the payment date. We now consider CA product payment date as Ex Date for corporate action events 'Stock Dividend' (defined using Bloomberg) where Ex Date is greater than Payment Date.
BBERG DL 8.2.2	00008524	BBERG-1694	Issue	Issue – Government bond Redemption Price changes after being reimported.
BBERG DL 8.2.2	00007190	BBERG-1722	Issue	Issue – Cannot amend or delete Equity uploaded via Bloomberg.

1.59 Version 8.2.5 (March 2021)

Component	HelpDesk	Issue	Type	Description
BBERG DL 8.2.5	00010650	BBERG-1736	Enh	Issue – Enrich filter to configure RFR floating bonds with Observation Shift feature. Fix – Implement the following behavior: If OBSRVTN_PERD_ADJSTD_DAYS < 0 and FLT_DAYS_PRIOR = 0, then Reset Days = ABS (OBSRVTN_PERD_ADJSTD_DAYS) and Sample Period Shift = ON. If OBSRVTN_PERD_ADJSTD_DAYS = 0 or null and FLT_DAYS_PRIOR = 0, then Reset Days = 0. If OBSRVTN_PERD_ADJSTD_DAYS = 0 or null and FLT_DAYS_PRIOR ≠ 0, then Reset Days = FLT_DAYS_PRIOR value, and if

Component	HelpDesk	Issue	Type	Description
				RESET_DAY_CONVENTION = Following Reset, then Sample Period Shift = ON, else Sample Period Shift = OFF.
BBERG DL 8.2.5	00010474	BBERG-1744	Issue	Issue – Wrong first coupon date for floating bonds. Fix – Now we will source the stub start date from REAL_FIRST_CPN_DT field for floating rate bond. If it is null, then we will source it from the FIRST_CPN_DT field.
BBERG DL 8.2.5	00008898	BBERG-1759	Enh	Issue – Callable bond with CALL_DAYS_NOTICE = null should be defaulted to 30 days per Bloomberg. Fix – We now default Notice Days to 30 when CALL_DAYS_NOTICE is blank.
BBERG DL 8.2.5	00009592	BBERG-1774	Enh	Issue – Add support for import of floating rate bonds with variable schedules. Fix – We now use the field STRUCTURED_NOTE_CPN_FORMULA to get the coupon formula for variable spread bonds. A mapping has been added for STRUCTURED_NOTE_CPN_FORMULA to "__spreadSchedule". In order to get data on this field you need to add the header SKIP_PCS=BVAL. To do this, add "SKIP_PCS" to the BloombergCustomHeader domain with Comment = "BVAL". Please refer to the Calypso Bloomberg DL Products Integration Guide for details.
BBERG DL 8.2.5	00011715 00012263	BBERG-1782	Issue	Issue – Compound Freq and Method are imported incorrectly for some bonds from Bloomberg. Fix – The issue has been fixed and newly created bonds will be imported correctly. Existing bonds either need to be deleted and reimported from Bloomberg, or you can manually change the Compound Frequency to null and Method to No Cmp.

1.60 Version 8.2.6 (April 2021)

Component	HelpDesk	RPM	Issue	Type	Description
BBERG DL 8.2.6			BBERG-1765	Issue	Issue – Error in DataUploader BOMessageWorkflow.processRuleUpdates().
BBERG DL 8.2.6	00011715 00012263 00013357	RPM-3279	BBERG-1782	Issue	Issue – Compound Freq and Method are imported incorrectly for some bonds from Bloomberg. Fix – The issue has been fixed and newly created bonds will be imported correctly. Existing bonds either need to be deleted and reimported from Bloomberg, or you can manually change the Compound Frequency to null and Method to No Cmp.
BBERG DL 8.2.6	00009601		BBERG-1795	Issue	Issue – Inclusion of the column CALYPSO-UPDNAME_BondMandatory results in failure while importing M-MKT bonds. Fix – Added support for M-Mkt market sector for Bloomberg update request.
BBERG DL 8.2.6	00012433		BBERG-1802	Issue	Issue – Some bond definitions fetched from Bloomberg and used for curve underlyings throw exceptions after curve is migrated. Fix – Added transient keyword for 'isZeroInterestFlow' to avoid serialization in BloombergCashFlow.java.

1.61 Version 8.2.7 (May 2021)

Component	HelpDesk	RPM	Issue	Type	Description
BBERG DL 8.2.7	00013906		BBERG-1818	Issue	Issue – Change in naming of bond product definition when imported from Bloomberg.
BBERG DL 8.2.7	00013360		BBERG-1826	Issue	Issue – Error on callable bond when Implied Notification Date < Issue Date of bond.
BBERG DL 8.2.7	00014118		BBERG-1839	Issue	Issue – Bond not created in Calypso due to issue with STRUCTURED_NOTE_CPN_FORMULA column.

Component	HelpDesk	RPM	Issue	Type	Description
					Fix – When there is no coupon in the index of STRUCTURED_NOTE_COUPON_FORMULA, then zero will be treated as a spread for that particular schedule.
BBERG DL 8.2.7			BBERG-1844	Enh	Issue – Add ID_BB_GLOBAL as a unique identifier. Fix – ID_BB_GLOBAL has been added to the list of unique identifiers that will enable a Bloomberg bond to be saved. Note that the BB_GLOBAL product code also needs to be created manually. Please refer to the Calypso Bloomberg DL Products Integration Guide for details.

1.62 Version 8.2.8 (July 2021)

Component	HelpDesk	RPM	Issue	Type	Description
BBERG DL 8.2.8	00016194 00017223		BBERG-1866	Enh	Issue – Set the correct quote type for securities trading in cash price. Fix – We now set the quote type as Price if PRC_FLG = 1.

1.63 Version 9.0.0 (May 2018)

BBERG-887: Upgrade edtFTP/PRO library to version 5.2.1.

BBERG-969 (HD 148785): Bloomberg DL interface not setting correct roll date on ABS.

If NOMINAL_PAYMENT_DAY = "-1", an error is raised in the task station.

If MTG_PAY_DELAY > 0:

- If MTG_PAY_DELAY > 30

  Set Roll Day to NOMINAL_PAYMENT_DAY - MTG_PAY_DELAY - 30

- Else set Roll Day to NOMINAL_PAYMENT_DAY - MTG_PAY_DELAY

If MTG_PAY_DELAY = 0: Set Roll Day = NOMINAL_PAYMENT_DAY

BBERG-986 (HD 150670): Holiday calendars not mapped in Bloomberg DL for ABS.

Update BondAssetBacked holidays from MTG_CALENDAR_CODE field when CALENDAR_CODE is blank.

BBERG-996 (HD 151442): Incorrect Roll day being saved in Bond definition imported using Bloomberg DL.

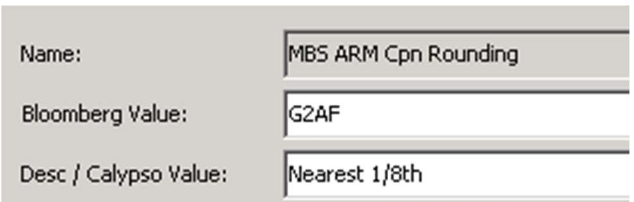
Set roll day to day of month of penultimate date when day of month is the same for both FIRST_CPN_DT and PENULTIMATE_CPN_DT, and calc type is 373 (Long Last Coupon) for regular bonds. When day of month is not the same and/or calc type is not 373 then day from maturity date is used.

BBERG-1003: Add support to import ARM Bonds from Bloomberg.

Import of ARM bonds has been added. You need to add the new rate indices to the Bloomberg Mapping window as needed.

You need to add the rounding method for each group name to the Bloomberg Mapping Window.

For example, the group name G2AF will round using 8 decimals.



BBERG-1005: Add support for HTTP Proxy.

Added environment properties BLOOMBERG_HTTP_PROXY_HOST, BLOOMBERG_HTTP_PROXY_PORT, BLOOMBERG_HTTP_PROXY_USER, BLOOMBERG_HTTP_PROXY_PASSWORD.

Host, port, user name and password for HTTP Proxy connection.

If those environment properties are set, HTTP Proxy connection is used instead of FTP or SFTP.

BBERG-1035: Add support for Long ID for trades.

BBERG-1053 (HD 158151): Unique constraint error while generating Volatility Surface using Bloomberg.

BBERG-1069 (HD 160678): Requirement to save each of the two Bloomberg BVOL surfaces with different names

When we import a LogNormal surface, it will create a surface with name “<vol surface name>_Log-BBG”, while Normal vol surfaces are created with name “<vol surface name>-BBG”.

Examples:

LogNormal surfaces:

- VOL-USD_Swaption_OIS_Log-BBG
- VOL-USD_CapFloor_OIS_Log-BBG

Normal surfaces:

- VOL-USD_Swaption_OIS–BBG
- VOL-USD_CapFloor_OIS-BBG

1.64 Version 9.0.1 (October 2018)

BBERG-1073 (HD 161540): Bloomberg DL creates a new bond with existing product code instead of updating the existing one.

Now Bloomberg DL updates the existing product instead of creating a new one when we import the same product. If product is not found by CUSIP, ISIN and BB security code then it will be looked up by WIND.

BBERG-1079 (HD 160895): BVOL VolatilitySurface ATM and 0 rate load conflict.

Now ATM vols will be ignored instead of populating as zero strikes.

BBERG-1092 (HD 160897): Volatility surface index Tenor issue.

Now volatility surface will be imported with currency default values (Index, Tenor, Holidays) if it is available.

BBERG-1099 (HD 163599): Unable to update ABS static data.

BBERG-1110 (HD 165346): Bond having CALC_TYP = 515 imported using Bloomberg with class as Bond but it should be BondFRN.

Bond having CALC_TYP = 515 will be imported with class as BondFRN.

1.65 Version 10.0.0 (November 2018)

BBERG-1078 (HD 161540): Bloomberg DL creates a new bond with existing product code instead of updating the existing one.

Now Bloomberg DL updates the existing product instead of creating a new one when we import the same product. If product is not found by CUSIP, ISIN and BB security code then it will be looked up by WIND.

BBERG-1084 (HD 160895): BVOL VolatilitySurface ATM and 0 rate load conflict.

Now ATM vols will be ignored instead of populating as zero strikes.

BBERG-1093 (HD 160897): Volatility surface index Tenor issue.

Now volatility surface will be imported with currency default values (Index, Tenor, Holidays) if it is available.

BBERG-1100 (HD 163599): Unable to update ABS static data.

BBERG-1111 (HD 165346): Bond having CALC_TYP = 515 imported using Bloomberg with class as Bond but it should be BondFRN.

Bond having CALC_TYP = 515 will be imported with class as BondFRN.

BBERG-1115: Data issue with importing LIBOR ARM Bonds.

Introduced a new mapping "MBS Rate Change Freq" for MBS ARM to specify the rate change frequency, which will be picked up if we have mapping for the Bloomberg values.

BBERG-1131 (HD 167908): BLOOMBERG_UPDATE scheduled task fails to process the output file from the root directory of Bloomberg.

1.66 Version 10.0.1 (March 2019)

BBERG-1142 (HD 168090): Dividend curves: Discrete dividend instead of the delta.

Introduced a new environment property, BLOOMBERG_IMPORT_ABSOLUTE_DIVIDEND_CURVE, to decide whether we need to use dividends as such in the outfile or we need to manipulate it.

When set to true, the dividend will be displayed without any manipulation. If set to false or not set, then we will use the difference of Dividend Amount - Previous Dividend Amount.

BBERG-1162 (HD 171842): Requirement to save BVOL surface with LAST instance.

Introduced a new environment property, BLOOMBERG_USE_PE_PRICING_PARAM_INSTANCE_TYPE_FOR_BVOL.

If this property is set to true, then BVOL instance type will be set as per the pricing parameter set in the pricing environment, else the instance type will be set as "CLOSE" (current functionality).

BBERG-1177 (HD 174344): When modifying bond issuer name, other irrelevant information is requiring authorization.

1.67 Version 10.0.2 (April 2019)

BBERG-1196 (HD 174892): Only one dividend imported for same equity on same day.

1.68 Version 10.0.4 (May 2019)

BBERG-1228 (HD 173928): Last price is coming as null in Market Quotes window.

BBERG-1235 (HD 177239): Bond definition: Quote Type is set to Clean Price when Bloomberg fields Quote_Typ=1 and PX_DIRTY_CLEAN=DIRTY.

We will now consider PX_DIRTY_CLEAN along with QUOTE_TYP=1.

When QUOTE_TYP=1:

- PX_DIRTY_CLEAN=CLEAN => QuoteType - CleanPrice
- PX_DIRTY_CLEAN=DIRTY => QuoteType – DirtyPrice

1.69 Version 10.0.5 (June 2019)

BBERG-1206 (HD 175029): Redemption price in Bond window for convertible bond is displayed as 0 when requested from Bloomberg.

BBERG-1249 (HD 177451): CAM Tool export: When exporting multiple Bloomberg mappings with same product sub-type, only one mapping is considered and the rest are ignored.

BBERG-1253 (HD 178604): Issuer Credit Rating requires authorization even when BLOOMBERG_BYPASS_SECURITY_AUTHORIZATION=true.

BBERG-1259 (HD 178304): Issuer ratings fields integration with Calypso for Fitch and S&P.

While importing bond definitions using Bloomberg DL, the issuer ratings are now imported as well, as the hardcoded values in Calypso had become outdated.

Old Value	New Value
RTG_FITCH_ISSUER_RATING	RTG_FITCH_LT_ISSUER_DEFAULT
RTG_FITCH_ISSUER_EFF_DT	RTG_FITCH_LT_ISSUER_DFLT_RTG_DT
RTG_SP_ISSUER_RATING	RTG_SP_LT_FC_ISSUER_CREDIT
RTG_SP_ISSUER_EFF_DT	RTG_SP_LT_FC_ISS_CRED_RTG_DT

BBERG-1275 (HD 178740): Cash dividend received in Kuwaiti Fils (KWD) are captured as Dinars.

If CA currency is KWD, then the amount should be divided by 1000.

1.70 Version 10.0.6 (August 2019)

BBERG-1268 (HD 178066 / HD 179150 / HD 179570 / HD 179721 / HD 196012): Unable to import bond with flipper and call schedule for the first time due to Java.sql.SQLIntegrityConstraintViolationException.

When CALL_BUS_DAYS_IND=N and CALL_DAYS_NOTICE≠0, we derive the notification date by counting calendar days. This means that the notification date can fall on a weekend or holiday.

When CALL_BUS_DAYS_IND=Y and CALL_DAYS_NOTICE≠0, we derive the notification date by counting business days.

When CALL_BUS_DAYS_IND is null, the default behavior is as CALL_BUS_DAYS_IND=N.

BBERG-1298 (HD 180943): Bloomberg Connect GetSnap saves quote for wrong date.

1.71 Version 10.0.7 (October 2019)

Version	Component	HelpDesk	Issue	Type	Description
10.0.7	BBERG DL	180953	BBERG-1307	Issue	Issue – Bloomberg Connect obtaining an incorrect maturity date for ABS Bond.
10.0.7	BBERG DL	181238	BBERG-1321	Enh	Issue – Add support for importing Money Market bonds from Bloomberg. Fix – The following changes have been made to support importing Money Market bonds: Added “M-Mkt” to the MARKET_SECTOR_DES possible values. Added support for two new headers in the request file: VOL_SURFACE CLOSINGVALUES Also note that special rights are needed to view or download Money Market bonds in Bloomberg.
10.0.7	BBERG DL	178930	BBERG-1327	Issue	Issue – Unable to import bond with sec codes having >64 characters due to ORA-12899 error. Fix – Added support to parse and set BB_LINKED_BONDS_INFO in bond sec codes. It will be in the format of: {Identifier Name}

Version	Component	HelpDesk	Issue	Type	Description
					{Identifier Value};{Identifier Name}-{Identifier Value} REGS-EI965495;REGISTERED w/SEC-EJ296745;EXCHANGE TO-EJ296745 Calypso's sec code field only accepts 64 characters, so we truncate the string(value) accordingly.

1.72 Version 10.0.9 (November 2019)

Version	Component	HelpDesk	Issue	Type	Description
10.0.9	BBERG DL	184716	BBERG-1336	Enh	Issue – Bloomberg mapping SECURITY_TYP2 to Equity Type. Fix – Before, mapping was not considered while setting the equity sub-type. It was just set to whatever value was coming from Bloomberg. Now, we check to see if there is any mapping available, else set it to the value from Bloomberg. So, while setting the equity sub-type, 'Columns.SECURITY_TYP2' is now considered.
10.0.9	BBERG DL	184365	BBERG-1341	Issue	Issue – Unable to import Equity Volatility Surface from Bloomberg Connect due to locale parsing issue. Fix – Now we always use US locale to parse the volatility surface date.
10.0.9	BBERG DL	186458	BBERG-1351	Issue	Issue – Wrong Roll Date for CALC_TYP=999 Fix – Before, Roll Date was set according to Maturity Date. Going forward, Roll Date will be set according to StubEnd date for CALC_TYP=999.
10.0.9	BBERG DL	186585 186590	BBERG-1363	Issue	Issue – Equity definition not uploaded from Bloomberg based on ID_BB if CUSIP and ISIN are not available. Fix – Instead of just CUSIP and ISIN, we now check if any of the following identifiers are present: CUSIP ISIN

Version	Component	HelpDesk	Issue	Type	Description
					BB TICKER_UNIQUE

1.73 Version 10.0.10 (February 2020)

Version	Component	HelpDesk	Issue	Type	Description
10.0.10	BBERG DL	184265	BBERG-1316	Issue	Issue – Bloomberg DL feed unexpectedly resets Reconventioning Day Count to null.
10.0.10	BBERG DL	185563	BBERG-1355	Issue	Issue – Canceling a Bloomberg Connect import task doesn't work and it continues to run. Fix – The issue has been fixed, and the message "Bloomberg - Import forced to cancel" will now be shown in the Navigator log when the Cancel button is clicked in Bloomberg import window.
10.0.10	BBERG DL	185459	BBERG-1381	Issue	Issue – BLOOMBERG_UPDATE process job fails while requesting quotes or other data via scheduled task for date mismatch.
10.0.10	BBERG DL	187510	BBERG-1386	Issue	Issue – Bloomberg Mapping window does not show selected attributes in UI.
10.0.10	BBERG DL	186956	BBERG-1391	Issue	Issue – Duplicate Bloomberg exceptions in Task Station for same error.
10.0.10	BBERG DL	189106 195174	BBERG-1401	Enh	Issue – Cannot request more than 20,000 bonds via BLOOMBERG_UPDATE even though Bloomberg removed the restriction. Fix – Introduced the environment property BLOOMBERG_DISABLE_RECORD_LIMIT_CHECK. It must be set to true to enable processing more than 20,000 bonds via BLOOMBERG_UPDATE scheduled task.
10.0.10	BBERG DL	189944	BBERG-1407	Enh	Issue – Error while using any proxy type other than HTTP to connect to Bloomberg SFTP.

Version	Component	HelpDesk	Issue	Type	Description
					Fix – Introduced the environment property BLOOMBERG_HTTP_PROXY_TYPE. It allows setting a specific proxy type. Default is HTTP if not set.
10.0.10	BBERG DL	186959	BBERG-1413	Issue	Issue – An extra factor schedule is inserted for ABS bonds while importing from Bloomberg.
10.0.10	BBERG DL	190278	BBERG-1417	Issue	Issue – ABS bond: Error thrown during bond valuation for first pool factor missing, but it is not needed.

1.74 Version 10.0.11 (February 2020)

Version	Component	HelpDesk	Issue	Type	Description
10.0.11	BBERG DL	191227 191317 191325	BBERG-1438	Issue	Issue – Private key details printed in Engine Server logs for Bloomberg DL interface.

1.75 Version 10.0.12 (February 2020)

Version	Component	HelpDesk	Issue	Type	Description
10.0.12	BBERG DL		BBERG-1442	Issue	Issue – Error while deleting Bloomberg cashflow from database.

1.76 Version 10.0.13 (February 2020)

Version	Component	HelpDesk	Issue	Type	Description
10.0.13	BBERG DL	191259	BBERG-1453	Issue	Issue – ORA-00001: Unique constraint violated error when bond is imported using Bloomberg.

Version	Component	HelpDesk	Issue	Type	Description
					Fix – Duplicate notification dates are not allowed in Calypso, so we now only add one schedule instead of multiple in the case of duplicate notification dates for schedules.

1.77 Version 10.0.14 (April 2020)

Version	Component	HelpDesk	Issue	Type	Description
10.0.14	BBERG DL	191692	BBERG-1458	Issue	Issue – Delayed factor bonds: Pool Factors have incorrect dates.
10.0.14	BBERG DL	185198	BBERG-1460	Enh	Issue – Maintain separate list of columns to request which should not be updated/deleted while running Execute SQL. Fix – Introduced a new menu item in the Bloomberg Connect window, Utilities > BloombergMyMapping. It allows maintaining a separate list of columns which need to be requested. These columns will not be overwritten when running Execute SQL. Please refer to the Calypso Bloomberg DL Products Integration Guide for details.

1.78 Version 10.0.15 (May 2020)

Component	HelpDesk	Issue	Type	Description
BBERG DL 10.0.15	190707	BBERG-1468	Issue	Issue – Issuer mapping should not be case sensitive.
BBERG DL 10.0.15	193962	BBERG-1477	Issue	Issue – System looking up RED_TICKER while creating issuer using Bloomberg DL. Fix – Now we will not use the RED_TICKER attribute for searching the existing issuer. If the issuer is available in the database with the same RED_TICKER received from Bloomberg, then it will not pick up that issuer and will create a new one.

Component	HelpDesk	Issue	Type	Description
BBERG DL 10.0.15	194211	BBERG-1482	Issue	Issue – System crash and out of memory error result from uploading file with blank NOMINAL_PAYMENT_DAY. Fix – The roll day is now set to 0 if we receive a blank value from Bloomberg.
BBERG DL 10.0.15	194211	BBERG-1489	Issue	Issue – System crash and out of memory error result from uploading file with NOMINAL_PAYMENT_DAY < MTG_PAY_DELAY. Fix – While computing the roll day, we will subtract MTG_PAY_DELAY from NOMINAL_PAYMENT_DAY, which won't happen if NOMINAL_PAYMENT_DAY is less than the MTG_PAY_DELAY, to avoid negative roll day.

1.79 Version 10.0.16 (June 2020)

Component	HelpDesk	Issue	Type	Description
BBERG DL 10.0.16	192419	BBERG-1502	Issue	Issue – Coupon from STEPUP_CPN_SCHEDULE not displayed in Bond window under variable coupon schedule. Fix – Variable rates were not displayed according to STEPUP_CPN_SCHEDULE, despite having rates for coupon dates. We now check for identifier "13" in STEPUP_CPN_SCHEDULE which will map the relevant rate to the coupon date. Before we had support only for identifier "2". So, for 'INTER. APPRECIATION, OID' coupon type, variable rates will be as per STEPUP_CPN_SCHEDULE.
BBERG DL 10.0.16	193812	BBERG-1515	Issue	Issue – Incorrect issuer on bond imported via Bloomberg DL. Fix – Now the rate index will not be loaded based on the RED_CUSIP.

1.80 Versions 10.0.17 – 10.0.18 (June 2020)

Component	HelpDesk	Issue	Type	Description
BBERG DL 10.0.18	194886 195645	BBERG-1507	Issue	Issue – When bond is updated using Bloomberg, multiple quote names created in Market Quotes. Fix – When the maturity date and index change while importing a bond from Bloomberg, the old quotes names will now be removed.
BBERG DL 10.0.18	196345 196725	BBERG-1541	Issue	Issue – Incorrect roll day calculated while importing bond from Bloomberg. Fix – For non-mortgage bond with CALC_TYP = 234 or 235, we now set stub end day as roll day.
BBERG DL 10.0.18	197048	BBERG-1551	Issue	Issue – Bloomberg mapping: Unable to add product column config.
BBERG DL 10.0.18	197521	BBERG-1562	Issue	Issue – Incorrect roll day for CALC_TYP = 13 bond. Fix – We now set roll day based on stub end day for non-perpetual bond with CALC_TYP = 13.

1.81 Versions 10.1.0 – 10.1.1 (July 2020)

Component	HelpDesk	Issue	Type	Description
BBERG DL 10.1.1	158915	BBERG-1136	Enh	Issue – Tier cannot be specified in Bloomberg DL. Fix – Before, the Tier option to request quotes was not able to be specified and all were treated as Tier 2, meaning that the requested quotes will be provided within 3 hours of snapshot time. Now, you are able to specify Tier 1 in order to get quotes within 45 minutes.
BBERG DL 10.1.1	168090	BBERG-1145	Enh	Issue – Dividend curves: Discrete dividend instead of the delta. Fix – Introduced a new environment property, BLOOMBERG_IMPORT_ABSOLUTE_DIVIDEND_CURVE, to decide whether we need to use dividends as such in the outfile or we need to manipulate it.

Component	HelpDesk	Issue	Type	Description
				When set to true, the dividend will be displayed without any manipulation. If set to false or not set, then we will use the difference of Dividend Amount - Previous Dividend Amount.
BBERG DL 10.1.1	171842	BBERG-1164	Enh	Issue – Requirement to save BVOL surface with LAST instance. Fix – Introduced a new environment property, BLOOMBERG_USE_PE_PRICING_PARAM_INSTANCE_TYPE_FOR_BVOL. If this property is set to true, then BVOL instance type will be set as per the pricing parameter set in the pricing environment, else the instance type will be set as "CLOSE" (current functionality).
BBERG DL 10.1.1	168416	BBERG-1172	Enh	Issue – BLOOMBERG_UPDATE is treating all Swaption EUR vol points file same way. Fix – Introduced the ‘Rate Index’ field (disabled) and ‘Tenor’ combo box in the Bloomberg Update window. When you choose a currency for Swaption or CapFloor, these fields will be updated based on the currency defaults. You can modify the Tenor and save, and the vol surface will be imported with this chose Tenor.
BBERG DL 10.1.1	174344	BBERG-1179	Issue	Issue – When modifying bond issuer name, other irrelevant information is requiring authorization.
BBERG DL 10.1.1	175682	BBERG-1191	Issue	Issue – When modifying bond issuer name, other irrelevant information requires authorization.
BBERG DL 10.1.1	174892	BBERG-1198	Issue	Issue – Only one dividend imported for same equity on same day.
BBERG DL 10.1.1	175029	BBERG-1203	Issue	Issue – Redemption price in Bond window for convertible bond is displayed as 0 when requested from Bloomberg.
BBERG DL 10.1.1	176740	BBERG-1211	Issue	Issue – Bloomberg exception should include which security payment date is missing when importing CA via GetAction function.
BBERG DL 10.1.1	175818	BBERG-1216	Issue	Issue – Bloomberg fails to create Legal Entity with role ISSUER and GUARANTOR when Legal Entity workflow is used.

Component	HelpDesk	Issue	Type	Description
BBERG DL 10.1.1	176925	BBERG-1223	Issue	Issue – Bond with different ISIN having same quote name. Fix – Before, the bond name was limited to 32 characters for Bloomberg import, which did not allow for enough characteristics in the bond name to uniquely identify some bonds. Now we handle bond names up to 64 characters.
BBERG DL 10.1.1	173928	BBERG-1226	Issue	Issue – Last price is coming as null in Market Quotes window.
BBERG DL 10.1.1	177239	BBERG-1233	Enh	Issue – Bond definition: Quote Type is set to Clean Price when Bloomberg fields Quote_Typ=1 and PX_DIRTY_CLEAN=DIRTY. Fix – We will now consider PX_DIRTY_CLEAN along with QUOTE_TYP=1. When QUOTE_TYP=1: PX_DIRTY_CLEAN=CLEAN => QuoteType - CleanPrice PX_DIRTY_CLEAN=DIRTY => QuoteType - DirtyPrice
BBERG DL 10.1.1	177451	BBERG-1246	Issue	Issue – CAM Tool export: When exporting multiple Bloomberg mappings with same product sub-type, only one mapping is considered and the rest are ignored.
BBERG DL 10.1.1	178604	BBERG-1250	Issue	Issue – Issuer Credit Rating requires authorization even when BLOOMBERG_BYPASS_SECURITY_AUTHORIZATION = true.
BBERG DL 10.1.1	178304 185782	BBERG-1256	Issue	Issue – Issuer ratings fields integration with Calypso for Fitch and S&P. While importing bond definitions using Bloomberg DL, the issuer ratings are now imported as well, as the hardcoded values in Calypso had become outdated. The old values and their new values are shown below: RTG_FITCH_ISSUER_RATING > RTG_FITCH_LT_ISSUER_DEFAULT RTG_FITCH_ISSUER_EFF_DT > RTG_FITCH_LT_ISSUER_DFLT_RTG_DT RTG_SP_ISSUER_RATING > RTG_SP_LT_FC_ISSUER_CREDIT RTG_SP_ISSUER_EFF_DT > RTG_SP_LT_FC_ISS_CRED_RTG_DT
BBERG DL 10.1.1	178066 179150	BBERG-1265	Issue	Issue – Unable to import bond with flipper and call schedule for the first time due to Java.sql.SQLIntegrityConstraintViolationException.

Component	HelpDesk	Issue	Type	Description
	179570 179721 196012			Fix – When CALL_BUS_DAYS_IND=N and CALL_DAYS_NOTICE≠0, we derive the notification date by counting calendar days. This means that the notification date can fall on a weekend or holiday. When CALL_BUS_DAYS_IND=Y and CALL_DAYS_NOTICE≠0, we derive the notification date by counting business days. When CALL_BUS_DAYS_IND is null, the default behavior is as CALL_BUS_DAYS_IND=N.
BBERG DL 10.1.1	178740	BBERG-1273	Issue	Issue – Cash dividend received in Kuwaiti Fils (KWD) are captured as Dinars. Fix – If CA currency is KWD, then the amount should be divided by 1000.
BBERG DL 10.1.1	180943	BBERG-1296	Issue	Issue – Bloomberg Connect GetSnap saves quote for wrong date.
BBERG DL 10.1.1	180953	BBERG-1305	Issue	Issue – Bloomberg Connect obtaining an incorrect maturity date for ABS Bond.
BBERG DL 10.1.1	184265	BBERG-1313	Issue	Issue – Bloomberg DL feed unexpectedly resets Reconventioning Day Count to null.
BBERG DL 10.1.1	181238	BBERG-1318	Enh	Issue – Add support for importing Money Market bonds from Bloomberg. Fix – The following changes have been made to support importing Money Market bonds: • Added “M-Mkt” to the MARKET_SECTOR_DES possible values. • Added support for two new headers in the request file: – VOL_SURFACE – CLOSINGVALUES Also note that special rights are needed to view or download Money Market bonds in Bloomberg.
BBERG DL 10.1.1	178930	BBERG-1324	Issue	Issue – Unable to import bond with sec codes having >64 characters due to ORA-12899 error. Fix – Added support to parse and set BB_LINKED_BONDS_INFO in bond sec codes. It will be in the format of: {Identifier Name}

Component	HelpDesk	Issue	Type	Description
				{Identifier Value};{Identifier Name}-{Identifier Value} REGS-EI965495;REGISTERED w/SEC-EJ296745;EXCHANGE TO-EJ296745 Calypso's sec code field only accepts 64 characters, so we truncate the string(value) accordingly.
BBERG DL 10.1.1	184716	BBERG-1334	Enh	Issue – Bloomberg mapping SECURITY_TYP2 to Equity Type. Fix – Before, mapping was not considered while setting the equity sub-type. It was just set to whatever value was coming from Bloomberg. Now, we check to see if there is any mapping available, else set it to the value from Bloomberg. So, while setting the equity sub-type, 'Columns.SECURITY_TYP2' is now considered.
BBERG DL 10.1.1	183465	BBERG-1340	Issue	Issue – Unable to import Equity Volatility Surface from Bloomberg Connect due to locale parsing issue. Fix – Now we always use US locale to parse the volatility surface date.
BBERG DL 10.1.1	186458	BBERG-1348	Issue	Issue – Wrong Roll Date for CALC_TYP=999 Fix – Before, Roll Date was set according to Maturity Date. Going forward, Roll Date will be set according to StubEnd date for CALC_TYP=999.
BBERG DL 10.1.1	185563	BBERG-1352	Issue	Issue – Canceling a Bloomberg Connect import task doesn't work and it continues to run. Fix – The issue has been fixed, and the message "Bloomberg - Import forced to cancel" will now be shown in the Navigator log when the Cancel button is clicked in Bloomberg import window.
BBERG DL 10.1.1	186585 186590	BBERG-1359	Issue	Issue – Equity definition not uploaded from Bloomberg based on ID_BB if CUSIP and ISIN are not available. Fix – Instead of just CUSIP and ISIN, we now check if any of the following identifiers are present: CUSIP, ISIN, BB, or TICKER_UNIQUE.
BBERG DL 10.1.1	185459	BBERG-1378	Issue	Issue – BLOOMBERG_UPDATE process job fails while requesting quotes or other data via scheduled task for date mismatch.
BBERG DL 10.1.1	187510	BBERG-1384	Issue	Issue – Bloomberg Mapping window does not show selected attributes in UI.

Component	HelpDesk	Issue	Type	Description
BBERG DL 10.1.1	186956	BBERG-1389	Issue	Issue – Duplicate Bloomberg exceptions in Task Station for same error.
BBERG DL 10.1.1	189106 195174	BBERG-1399	Enh	Issue – Cannot request more than 20,000 bonds via BLOOMBERG_UPDATE even though Bloomberg removed the restriction. Fix – Introduced the environment property BLOOMBERG_DISABLE_RECORD_LIMIT_CHECK. It must be set to true to enable processing more than 20,000 bonds via BLOOMBERG_UPDATE scheduled task.
BBERG DL 10.1.1	189944	BBERG-1406	Enh	Issue – Error while using any proxy type other than HTTP to connect to Bloomberg SFTP. Fix – Introduced the environment property BLOOMBERG_HTTP_PROXY_TYPE. It allows setting a specific proxy type. Default is HTTP if not set.
BBERG DL 10.1.1	186959	BBERG-1411	Issue	Issue – An extra factor schedule is inserted for ABS bonds while importing from Bloomberg.
BBERG DL 10.1.1	190278	BBERG-1420	Issue	Issue – ABS bond: Error thrown during bond valuation for first pool factor missing, but it is not needed.
BBERG DL 10.1.1	185198	BBERG-1422	Enh	Issue – Maintain separate list of columns to request which should not be updated/deleted while running Execute SQL. Fix – Introduced a new menu item in the Bloomberg Connect window, Utilities > BloombergMyMapping. It allows maintaining a separate list of columns which need to be requested. These columns will not be overwritten when running Execute SQL. Please refer to the Calypso Bloomberg DL Products Integration Guide for details.
BBERG DL 10.1.1	191227 191317 191325	BBERG-1434	Issue	Issue – Private key details printed in Engine Server logs for Bloomberg DL interface.
BBERG DL 10.1.1		BBERG-1441	Issue	Issue – Error while deleting Bloomberg cashflow from database.

Component	HelpDesk	Issue	Type	Description
BBERG DL 10.1.1	191259 196012	BBERG-1450	Issue	Issue – ORA-00001: Unique constraint violated error when bond is imported using Bloomberg. Fix – Duplicate notification dates are not allowed in Calypso, so we now only add one schedule instead of multiple in the case of duplicate notification dates for schedules.
BBERG DL 10.1.1	191692	BBERG-1455	Issue	Issue – Delayed factor bonds Pool Factors have incorrect dates. Fix – The issue was a regression caused by BBERG-1411. The issue has been fixed, and the fix for BBERG-1411 has been revised.
BBERG DL 10.1.1	190707	BBERG-1465	Issue	Issue – Issuer mapping should not be case sensitive.
BBERG DL 10.1.1	193962	BBERG-1473	Issue	Issue – System looking up RED_TICKER while creating issuer using Bloomberg DL. Fix – Now we will not use the RED_TICKER attribute for searching the existing issuer. If the issuer is available in the database with the same RED_TICKER received from Bloomberg, then it will not pick up that issuer and will create a new one.
BBERG DL 10.1.1	194211	BBERG-1480	Issue	Issue – System crash and out of memory error result from uploading file with blank NOMINAL_PAYMENT_DAY. Fix – The roll day is now set to 0 if we receive a blank value from Bloomberg.
BBERG DL 10.1.1	194211	BBERG-1486	Issue	Issue – System crash and out of memory error result from uploading file with NOMINAL_PAYMENT_DAY < MTG_PAY_DELAY. Fix – While computing the roll day, we will subtract MTG_PAY_DELAY from NOMINAL_PAYMENT_DAY, which will not happen if NOMINAL_PAYMENT_DAY is less than the MTG_PAY_DELAY, to avoid negative roll day.
BBERG DL 10.1.1	192419	BBERG-1499	Issue	Issue – Coupon from STEPUP_CPN_SCHEDULE not displayed in Bond window under variable coupon schedule. Fix – Variable rates were not displayed according to STEPUP_CPN_SCHEDULE, despite having rates for coupon dates. We now check for identifier “13” in STEPUP_CPN_SCHEDULE which will map the relevant rate to the coupon date. Before we had support only for identifier “2”.

Component	HelpDesk	Issue	Type	Description
				So, for 'INTER. APPRECIATION, OID' coupon type, variable rates will be as per STEPUP_CPN_SCHEDULE.
BBERG DL 10.1.1	194886 195645	BBERG-1509	Issue	Issue – When bond is updated using Bloomberg, multiple quote names created in Market Quotes. Fix – When the maturity date and index change while importing a bond from Bloomberg, the old quotes names will now be removed.
BBERG DL 10.1.1	193812	BBERG-1512	Issue	Issue – Incorrect issuer on bond imported via Bloomberg DL. Fix – Now the rate index will not be loaded based on the RED_CUSIP.
BBERG DL 10.1.1		BBERG-1530	Enh	Issue – We now support Bloomberg import of daily averaging/compounding FRN bonds.
BBERG DL 10.1.1	196345 196725	BBERG-1539	Issue	Issue – Incorrect roll day calculated while importing bond from Bloomberg. Fix – For non-mortgage bond with CALC_TYP = 234 or 235, we now set stub end day as roll day.
BBERG DL 10.1.1	197048	BBERG-1547	Issue	Issue – Bloomberg mapping: Unable to add product column config.

1.82 Version 10.1.2 (August 2020)

Component	HelpDesk	Issue	Type	Description
BBERG DL 10.1.2	197521	BBERG-1563	Issue	Issue – Incorrect roll day for CALC_TYP = 13 bond. Fix – We now set roll day based on stub end day for non-perpetual bond with CALC_TYP = 13.
BBERG DL 10.1.2	195183	BBERG-1566	Enh	Issue – Add support for TBA bonds in BloombergDL import. Fix – We now support importing TBA bonds which don't have an issue date, dated date or maturity date. The maturity tenor is set from the SECURITY_TYP Bloomberg field. SECURITY_TYP = MBS *10y*r (where 10y is the maturity tenor)

Component	HelpDesk	Issue	Type	Description
BBERG DL 10.1.2	198758	BBERG-1576	Issue	Issue – Errors thrown for 0 interest rate periods on BondAssetBacked.
BBERG DL 10.1.2	198920	BBERG-1582	Issue	Issue – User is unable to manually update or remove pool factors for ABS bond with CPY prepayment type. Fix – For bonds imported from Bloomberg, ABS prepayment is limited to PSA, ABS, and CPR which are supported for non-index bonds. If we receive any value for prepayment other than these three values, it is set to empty.
BBERG DL 10.1.2		BBERG-1587	Issue	Issue – Upgrade library com.enterprisedt:edtftpj:edtftpj-pro:5.2.1 to 6.0.0.

1.83 Version 10.2.1 (October 2020)

Component	HelpDesk	Issue	Type	Description
BBERG DL 10.2.1	195183	BBERG-1618	Enh	Issue – Add support for TBA bonds in BloombergDL import. Fix – We now support importing TBA bonds which don't have an issue date, dated date or maturity date. The maturity tenor is set from the SECURITY_TYP Bloomberg field. SECURITY_TYP = MBS *10y*r (where 10y is the maturity tenor)

1.84 Version 11.0.0 (December 2020)

Component	HelpDesk	Issue	Type	Description
BBERG DL 11.0.0	197521	BBERG-1564	Issue	Issue – Incorrect roll day for CALC_TYP = 13 bond. Fix – We now set roll day based on stub end day for non-perpetual bond with CALC_TYP = 13.
BBERG DL 11.0.0	195183	BBERG-1569	Enh	Issue – Add support for TBA bonds in BloombergDL import. Fix – We now support importing TBA bonds which don't have an issue date, dated date or maturity date.

Component	HelpDesk	Issue	Type	Description
				The maturity tenor is set from the SECURITY_TYP Bloomberg field. SECURITY_TYP = MBS *10y*r (where 10y is the maturity tenor)
BBERG DL 11.0.0	198758	BBERG-1575	Issue	Issue – Errors thrown for 0 interest rate periods on BondAssetBacked.
BBERG DL 11.0.0	198920	BBERG-1581	Issue	Issue – User is unable to manually update or remove pool factors for ABS bond with CPY prepayment type. Fix – For bonds imported from Bloomberg, ABS prepayment is limited to PSA, ABS, and CPR which are supported for non-index bonds. If we receive any value for prepayment other than these three values, it is set to empty.
BBERG DL 11.0.0	00002075	BBERG-1595	Issue	Issue – Wrong Roll Day for CALC_TYP = 1. Fix – For a non-perpetual bond with CALC_TYP = 1, we set Roll Day as per stub end date.
BBERG DL 11.0.0		BBERG-1619	Issue	Issue – List of jars not starting with “calypso-“ in their name. Fix – Added “calypso-“ prefix to the following jars: ./calypso-bloomberg/dataserver/jars/calypsoml-bloomberg-impl-10.2.0.jar ./calypso-bloomberg/client/jars/calypsoml-bloomberg-impl-10.2.0.jar
BBERG DL 11.0.0	160012 00005028 00005683	BBERG-1623	Enh	Issue – Add custom header property in Bloomberg DL static data feed request. Fix – Added support for custom headers in the Bloomberg DL static data feed request to easily support additional properties. They can be added in the domain “BloombergCustomHeader”. Added a new button, “Add Custom Header”, to the Bloomberg Connect Window and Bloomberg Update Window. It opens a new window in which you can right-click on “Header” to add or delete custom headers. When done from the Bloomberg Connect Window, these headers are transient and not stored in the database. When done from the Bloomberg Update Window, these headers are stored in the database with respect to the corresponding update. Please refer to the Calypso Bloomberg DL Products Integration Guide for details.

Component	HelpDesk	Issue	Type	Description
BBERG DL 11.0.0	00003677	BBERG-1629	Issue	Issue – CA file generated by Bloomberg can't be imported into Calypso. Fix – For STOCK_SPLT, we now set the Payment date as Ex-Div date if the Ex-Div date is greater than the Payment date.

1.85 Version 11.1.0 (March 2021)

Component	HelpDesk	Issue	Type	Description
BBERG DL 11.1.0	00005433	BBERG-1673	Issue	Issue – Error when Ex Date > Payment Date and Stock Dividend doesn't get defined. Fix – As per market standard, if stock dividend is more than 25% then the ex-date will be after the payment date. We now consider CA product payment date as Ex Date for corporate action events 'Stock Dividend' (defined using Bloomberg) where Ex Date is greater than Payment Date.
BBERG DL 11.1.0	00005057	BBERG-1688 BBERG-1708	Issue	Issue – Wrong audit entries generated for bonds imported from Bloomberg after resaving without any changes.
BBERG DL 11.1.0	00008524	BBERG-1695	Issue	Issue – Government bond Redemption Price changes after being reimported.
BBERG DL 11.1.0	00005848	BBERG-1699	Enh	Issue – Bloomberg Connect expects mandatory field ID_CUSIP for Equity product in Update Definition. Fix – It is now possible to save a Bloomberg Update Template for Equity with any one of the unique identifiers (ID_BB, ID_CUSIP, ID_ISIN, TICKER_AND_EXCH_CODE, or TICKER). Also note that TICKER_AND_EXCH_CODE is mandatory, irrespective of ID_BB / ID_CUSIP / ID_ISIN / TICKER.
BBERG DL 11.1.0	00009212	BBERG-1702	Issue	Issue – Error when pricing trade on TBA bond imported from Bloomberg.
BBERG DL 11.1.0	00007190	BBERG-1723	Issue	Issue – Cannot amend or delete Equity uploaded via Bloomberg.

1.86 Version 11.2.0 (April 2021)

Component	HelpDesk	Issue	Type	Description
BBERG DL 11.2.0	00010650	BBERG-1737	Enh	Issue – Enrich filter to configure RFR floating bonds with Observation Shift feature. Fix – Implement the following behavior: If OBSRVTN_PERD_ADJSTD_DAYS < 0 and FLT_DAYS_PRIOR = 0, then Reset Days = ABS (OBSRVTN_PERD_ADJSTD_DAYS) and Sample Period Shift = ON. If OBSRVTN_PERD_ADJSTD_DAYS = 0 or null and FLT_DAYS_PRIOR = 0, then Reset Days = 0. If OBSRVTN_PERD_ADJSTD_DAYS = 0 or null and FLT_DAYS_PRIOR ≠ 0, then Reset Days = FLT_DAYS_PRIOR value, and if RESET_DAY_CONVENTION = Following Reset, then Sample Period Shift = ON, else Sample Period Shift = OFF.
BBERG DL 11.2.0	00010474	BBERG-1742	Issue	Issue – Wrong first coupon date for floating bonds. Fix – Now we will source the stub start date from REAL_FIRST_CPN_DT field for floating rate bond. If it is null, then we will source it from the FIRST_CPN_DT field.
BBERG DL 11.2.0		BBERG-1752	Enh	Issue – We now support Bloomberg import of daily averaging/compounding FRN bonds.
BBERG DL 11.2.0		BBERG-1767	Issue	Issue – Error in DataUploader BOMessageWorkflow.processRuleUpdates().

1.87 Version 11.3.0 (May 2021)

Component	HelpDesk	RPM	Issue	Type	Description
BBERG DL 11.3.0		RPM-4123	BBERG-1725	Enh	Issue – Add support for BAM pre-payment model. Fix – Added support for capturing MTG_PREPAY_TYP and MTG_PREPAY_SPEED in all three places where bonds can be imported from Bloomberg: Bloomberg Connect window: New fields ‘Override Prepay Type’ and ‘Override Prepay Speed’

Component	HelpDesk	RPM	Issue	Type	Description
					New columns 'PrepaymentType' and 'PrepaymentValue' File imported using the **Add From File** button: New column headings 'Prepay Type' and 'Prepay Speed' Bloomberg Update window: New fields 'Show Bond Prepay Detail' > 'Prepay Type' and 'Prepay Speed' Introduced the domain "Bloomberg.PrepaymentType" which allows specifying the 'Override Prepay Type' values. Note that these values must also exist in the "ABS.PrepayTypes" domain in order to work properly. Please refer to the *Calypso Bloomberg DL Products Integration Guide* for details.
BBERG DL 11.3.0	00008898		BBERG-1757	Enh	Issue – Callable bond with CALL_DAYS_NOTICE = null should be defaulted to 30 days per Bloomberg. Fix – We now default Notice Days to 30 when CALL_DAYS_NOTICE is blank.
BBERG DL 11.3.0	00009592		BBERG-1773	Enh	Issue – Add support for import of floating rate bonds with variable schedules. Fix – We now use the field STRUCTURED_NOTE_CPN_FORMULA to get the coupon formula for variable spread bonds. A mapping has been added for STRUCTURED_NOTE_CPN_FORMULA to "__spreadSchedule". In order to get data on this field you need to add the header SKIP_PCS=BVAL. To do this, add "SKIP_PCS" to the BloombergCustomHeader domain with Comment = "BVAL". Please refer to the *Calypso Bloomberg DL Products Integration Guide* for details.
BBERG DL 11.3.0	00011715 00012263 00013357 00014195		BBERG-1781	Issue	Issue – Compound Freq and Method are imported incorrectly for some bonds from Bloomberg. Fix – The issue has been fixed and newly created bonds will be imported correctly. Existing bonds either need to be deleted and re-imported from Bloomberg, or you can manually change the Compound Frequency to null and Method to No Cmp.

Component	HelpDesk	RPM	Issue	Type	Description
BBERG DL 11.3.0			BBERG-1787	Enh	Issue – Known date in market data quote does not update based on Bloomberg market data fetch date. Fix – Introduced the ‘Update Known Date’ attribute in the BLOOMBERG_UPDATE scheduled task to update the Known Date while updating the market quotes. If ‘Update Known Date’ is set to true, then the Known Date will be updated. If set to false or not set, then Known Date will not be updated.
BBERG DL 11.3.0	00009601		BBERG-1794	Issue	Issue – Inclusion of the column CALYPSO-UPDNAME_BondMandatory results in failure while importing M-MKT bonds. Fix – Added support for M-Mkt market sector for Bloomberg update request.
BBERG DL 11.3.0	00012433		BBERG-1801	Issue	Issue – Some bond definitions fetched from Bloomberg and used for curve underlyings throw exceptions after curve is migrated. Fix – Added transient keyword for 'isZeroInterestFlow' to avoid serialization in BloombergCashFlow.java.

1.88 Version 11.4.0 (June 2021)

Component	HelpDesk	RPM	Issue	Type	Description
BBERG DL 11.4.0	00006137		BBERG-1809	Enh	Issue – Make local Bloomberg data directory configurable. Fix – Introduced the environment property BLOOMBERG_LOCAL_DIR to allow specifying the folder where the .out/.req files are stored. The default if not set is: `/calypso/<user home>/Calypso/Bloomberg` Please refer to the *Calypso Bloomberg DL Products Integration Guide* for details.
BBERG DL 11.4.0			BBERG-1814	Enh	Issue – Add ID_BB_GLOBAL as a unique identifier. Fix – ID_BB_GLOBAL has been added to the list of unique identifiers that will enable a Bloomberg bond to be saved, so it is now:

Component	HelpDesk	RPM	Issue	Type	Description
					• CUSIP • ISIN • BB • TICKER_UNIQUE • ID_BB_GLOBAL Note that the BB_GLOBAL product code also needs to be created manually as it is the Calypso value to which the Bloomberg value is mapped. Please refer to the *Calypso Bloomberg DL Products Integration Guide* for details.
BBERG DL 11.4.0	00013906		BBERG-1819	Issue	Issue – Change in naming of bond product definition when imported from Bloomberg.
BBERG DL 11.4.0	00013360		BBERG-1827	Issue	Issue – Error on callable bond when Implied Notification Date < Issue Date of bond.
BBERG DL 11.4.0	00014118		BBERG-1840	Issue	Issue – Bond not created in Calypso due to issue with STRUCTURED_NOTE_CPN_FORMULA column. Fix – When there is no coupon in the index of STRUCTURED_NOTE_COUPON_FORMULA, then zero will be treated as a spread for that particular schedule.

1.89 Version 11.5.0 (July 2021)

Component	HelpDesk	RPM	Issue	Type	Description
BBERG DL 11.5.0	00015299		BBERG-1852	Enh	Issue – CUSIP must be optional in bond Bloomberg Update Definition. Fix – Now, only one of the following identifiers is required for Bond program type: • ID_CUSIP • ID_ISIN • ID_BB

1.90 Version 11.6.0 (August 2021)

Component	HelpDesk	RPM	Issue	Type	Description
BBERG DL 11.6.0	00016194 00017223		BBERG-1867	Enh	Issue – Set the correct quote type for securities trading in cash price. Fix – We now set the quote type as Price if PRC_FLG = 1.
BBERG DL 11.6.0		RPM-4313	BBERG-1869	Enh	Issue – Move message rule “RequestBloomberg” to Bloomberg module. Fix – In Data Uploader, the message rule “RequestBloombergMessageRule” has a dependency on the Bloomberg module. Since Data Uploader is moving to an internal module, it should not be dependent on any external module, so this message rule has been moved to the Bloomberg module.
BBERG DL 11.6.0			BBERG-1872	Issue	Issue – When perpetual bond is called off, wrong last cashflow and maturity dates. Fix – We now set stub end date from CALC_MATURITY. End Stub = CAL_MATURITY - CPN Frequency

1.91 Version 11.7.0 (September 2021)

Component	HelpDesk	RPM	Issue	Type	Description
BBERG DL 11.7.0	00019420		BBERG-1878	Issue	Issue – Getdata program not working using BLOOMBERG_UPDATE scheduled task: Coupon rate is not updated. Fix – Coupon rate was not updated because it requires RESET_IDX and FLT_SPREAD in the requested list of columns. We now set the coupon rate even when RESET_IDX and FLT_SPREAD are not requested.

1.92 Version 11.8.0 (October 2021)

Component	HelpDesk	RPM	Issue	Type	Description
BBERG DL 11.8.0	00020544		BBERG-1898	Issue	Issue – Error while updating equity indexes from Bloomberg.

Component	HelpDesk	RPM	Issue	Type	Description
					Impact Analysis – Local impact to BloombergEquityIndexHandler – Updating Equity Index successfully.

1.93 Version 11.8.1 (December 2021)

Component	HD/Case	RPM	Issue	Type	Description
BBERG DL 11.8.1	00020195 00010231 00011579	RPM-5649	BBERG-1898	Enh	Issue – Improve RFR support on imported ABS/MBS Bonds. Fix – In most cases, Templates are used to provide default data that Bloomberg does not provide. But in some case, Templates may be needed to override the incoming data sent by Bloomberg. The Bloomberg Reset Index Value must be defined in the RFRTemplateOverride mapping to allow Template override. The Calypso Value only needs to be a descriptor not the actual Calypso Value. Note: Items set for this mapping only override the incoming Bloomberg value, each Reset Index still needs to be defined in the Reset (Reference) Index Mapping. Example: Name = RFRTemplateOverride Bloomberg Value = SOFR30A Calypso Value = SOFR 30 Day AVG Index
BBERG DL 11.8.1	00018269	RPM-6538	BBERG-1917	Enh	Issue - Adding security codes to Bonds Definition to store CSDR information. Fix – The following security codes have been added: CSDR_SME_Indicator - Trading venues classification based on average market capitalization CSDR_BuyIn_deliveryTimeframe - Number of days the BuyIn Agent disposes to deliver the securities to the receiving party CSDR_Penalty_Category – Type of security for CSDR CSDR_ExtensionPeriod - Number of days of days of the extension period

Component	HD/Case	RPM	Issue	Type	Description
					CSDR_Eligibility – Eligible to CSDR regulation CSDR_MarketValue_Category – Used to calculate BuyIn Cash Compensation CSDR_SDR_Penalty_Rate – Penalty rate

1.94 Version 11.8.2, 11.8.3 (February 2022)

Component	HD/Case	RPM	Issue	Type	Description
BBERG DL 11.8.2	00022830		BBERG-1932	Issue	Issue – Generated the volatility surface for currency to calculate the measure for swaption trades. However, the scheduled task is not working, and the volatility surface can't be generated. Impact analysis – Scheduled task run successfully without any error and output file received with all the correct information from Bloomberg.
BBERG DL 11.8.2	00028275 00025441 00025012		BBERG-1934	Issue	Issue – Quote type is being updated from clean price to null after running scheduled task of type BLOOMBERG_UPDATE. Impact Analysis – Local impact to BloombergBondHandler - Updating quote type for pool factors only when requested.
BBERG DL 11.8.3	00025017		BBERG-1956	Issue	Issue – BB DL imports and creates a Convertible bond with insufficient data. This makes it impossible to perform updates on the bond because the Conversion Factor is Invalid. Impact analysis – Bond is correctly capturing Price from Issue Strike section of Convertible tab and also with default value of Bond Unit to 1 even on multiple schedules.
BBERG DL 11.8.3	00025246		BBERG-1961	Issue	Issue – Getting error for Asset Backed Bond which has no paydowns before the final one: “getDirtyPriceFlows : external flows exist but there are no interest flows for non-PO bond.” Impact analysis – The external cash flows are captured correctly and all the cashflows which are Zero pay amt are correctly populated.

Component	HD/Case	RPM	Issue	Type	Description
BBERG DL 11.8.3	00006896	RPM-4510	BBERG-1972	Enh	Issue – Add support for multiple user accounts (processing orgs) for Bloomberg DL requests. Fix – The UserName parameter has been added to the Feed Config window for the Bloomberg feed type. A feed config can be created for each processing org by specifying the UserName. If the UserName is not set, the environment property BLOOMBERG_FTP_USER is used instead to identify the user account. In the Bloomberg Connect and Bloomberg Update windows, it is now possible to select the Feed Config so that you can connect using the corresponding user account. The scheduled task BLOOMBERG_UPDATE can connect to Bloomberg DL using different user accounts through the selection of the Bloomberg Update configuration. Please refer to the Calypso Bloomberg Integration Guides for setup details.

1.95 Version 11.8.4 (February 2022)

Component	Capability Class	Capability	Asset class	HD/Case	RPM	Issue	Type	Description
BBERG DL 11.8.4	Post Trade Processing	Corporate Actions	Cross	00027332		BBERG-1987	Issue	Issue – Equity dividends are not being generated in the correct amount for ILs securities. Impact Analysis – CA amount should be divided by 100 whenever CA ccy is ILs, i.e., 's' in ccy in lower case.
BBERG DL 11.8.4	Integration	Reference Data	FI	00021831, 00029008	RPM-6966 RPM-6893 RPM-7027	BBERG-2000	Enh	Issue – Calypso is unable to connect to one of the sftp servers which is used for connection to STAR. Fix – Upgrade edtftpj-pro library.

1.96 Version 11.8.5, 11.8.6, 11.87 (April 2022)

Component	Capability Class	Capability	Asset class	HD/Case	RPM	Issue	Type	Description
BBERG DL 11.8.7					RPM-2127	BBERG-2024	Enh	Issue – Enhance Bloomberg interface to support Bloombergs Collateral Tagging Fix – The following Bond Attributes (product_codes) and values are needed on-prem in order to ultimately create categories for EMIR regulatory concentration based on these BBG Tags: · EU_OTC_ELIGIBLE_COLLATERAL_TYP - Returns the collateral type of the security based on the categorizations the EEA regime. Values for this attribute will be a predefined list consisting of the letters C through R. · US_OTC_ELIGIBLE_COLLATERAL_TYP - Returns the collateral type of the security based on the categorizations the US regime. · JP_OTC_ELIGIBLE_COLLATERAL_TYP - Returns the collateral type of the security based on the categorizations the Japanese regime. · CA_OTC_ELIGIBLE_COLLATERAL_TYP - Returns the collateral type of the security based on the categorizations the Canadian regime. · CH_OTC_ELIGIBLE_COLLATERAL_TYP - Returns the collateral type of the security based on the categorizations the Swiss regime. · AU_OTC_ELIGIBLE_COLLATERAL_TYP - Returns the collateral type of the security based on the categorizations the Australian regime. · HK_OTC_ELIGIBLE_COLLATERAL_TYP - Returns the collateral type of the security based on the categorizations the Hong Kong regime. · SG_OTC_ELIGIBLE_COLLATERAL_TYP - Returns the collateral type of the security based on the categorizations the Singapore regime.

Component	Capability Class	Capability	Asset class	HD/Case	RPM	Issue	Type	Description
								· ZA_OTC_ELIGIBLE_COLLATERAL_TYP - Returns the collateral type of the security based on the categorizations in the South African regime. TW_OTC_ELIGIBLE_COLLATERAL_TYP - Returns the collateral type of the security based on the categorizations the Taiwan regime.

1.97 Version 11.8.8 (April 2023)

Component	Capability Class	Capability	Asset class	HD/Case	RPM	Issue	Type	Description
BBERG DL 11.8.8	Integration	Reference Data	FI	00032481, 00035240, 00035822		BBERG-2034	Issue	Issue – Bond is not imported via Bloomberg when field FLT_PAY_DAY returns value as String "1st Business On Or After 15th" Impact Analysis – Fixing NumbergFormat exception when we get unhandled FLT_PAY_DAY string we get from Bloomberg and leaving to default behavior of getting Roll Day from maturity date.

1.98 Version 11.8.9 (May 2022)

Component	Capability Class	Capability	Asset class	HD/Case	RPM	Issue	Type	Description
BBERG DL 11.8.9	Integration	Reference Data	FI	00032478		BBERG-2035	Issue	Issue – Support Multiple DL Accounts at the System User & User Level. Impact Analysis – Added new property 'USERNUMBER' and enabling first priority to Bloomberg properties in feed config window.

Component	Capability Class	Capability	Asset class	HD/Case	RPM	Issue	Type	Description
BBERG DL 11.8.9	Integration	Reference Data	FI	00032545, 00035240	RPM-6966 RPM-6893 RPM-7027	BBERG-2037	Issue	Issue – For ABS Bond, Maturity date should not be adjusted with MTG_PAY_DELAY. Impact Analysis – Maturity is calculated with MTG_PAY_DELAY (i.e., Maturity Date - Payment Lag).
BBERG DL 11.8.9	Integration	Reference Data	FI	00028547	RPM-9511	BBERG-2043	Enh	Issue – System creates wrong bond definition for SOFRINDEX imported from Bloomberg. Fix – The security master import functionality supported by Calypso's BloombergDL support the various conventions/properties specified by RFR based daily compounding or averaging FRN products.

1.99 Version 11.8.10, 11.8.11 (July 2022)

Component	Capability Class	Capability	Asset class	HD/Case	RPM	Issue	Type	Description
BBERG DL 11.8.11	Integration	Reference Data	FI	00035670		BBERG-2054	Issue	Issue – BBG DL - Asset backed securities creating an incorrect cashflow when USE_EXTERNAL_FLOWS_FOR_PRICING = True Impact Analysis – When flow contain N.A. as rate, then it will be ignored.
BBERG DL 11.8.11	Integration	Reference Data	FI	00036155		BBERG-2060	Issue	Issue – Incorrect roll day when updating bond definition through BBG DL Impact Analysis – FLT_PAY_DAY is passing 29 and Calypso is correctly displaying roll day as 29.

1.100 Version 11.8.12 (July 2022)

Component	Capability Class	Capability	Asset class	HD/Case	RPM	Issue	Type	Description
BBERG DL 11.8.12	Integration	Reference Data	FI	00037800		BBERG-2080	Issue	Issue – Field "Feed" in Bloomberg update window is not refreshed when we move from one config to another. Impact Analysis – Enabled feed choice field in Bloomberg update window to be refreshed.

1.101 Version 11.8.13 (July 2022)

Component	Capability Class	Capability	Asset class	HD/Case	RPM	Issue	Type	Description
BBERG DL 11.8.13						BBERG-2087	Issue	Issue – Introducing Micro Benchmarking log category: BloombergMicroBenchmarking. Impact Analysis – Provided additional logs for time tracking of Bloomberg Schedule Task.
BBERG DL 11.8.13	Integration	Reference Data	FI	00038408		BBERG-2089	Issue	Issue – Schedule Task BLOOMBERG_UPDATE failing when containing cancel program. Impact Analysis – Schedule Task BLOOMBERG_UPDATE failed due to null value which is a regression Bloomberg header object is just created and not referred.

1.102 Version 11.8.14 (April 2023)

Component	Capability Class	Capability	Asset class	HD/Case	RPM	Issue	Type	Description
BBERG DL 11.8.14	Integration	Reference Data	FI	00054551		BBERG-2186	Issue	Issue – Scheduled Task BLOOMBERG_UPDATE return success on failure of one of response file. Impact Analysis – Scheduled Task should return the status 'finished with errors' when the number of replies doesn't match with request.

1.103 Version 11.8.15 (April 2024)

Component	Introduced In	Capability Class	Capability	Asset class	HD/Case	RPM	Issue	Type	Description
BBERG DL 11.8.15	16.1.MR.Apr21	Integration	Reference Data	FI	00053036 00073862		BBERG-2244	Issue	Issue – Bloomberg DL - RFR CLOs import fails due to N.A. values sent by BBERG. Impact analysis – Local impact to BloombergBondHandler - startsWith() should be using 'N.' as an argument which is causing parsing errors.

1.104 Version 11.10.1 (October 2022)

Component	Introduced In	Capability Group	Capability	Asset Class	HD/Case	RPM	Issue	Type	Description
BBERG DL 11.10.1		Integration	Reference Data	FI	00040399		BBERG-2107	Issue	Issue – Incorrect Roll Day when importing Bond from Bloomberg.

Component	Introduced In	Capability Group	Capability	Asset Class	HD/Case	RPM	Issue	Type	Description
									Impact analysis – Added calcType 1311 to take the month day of PENULTIMATE_CPN_DT.
BBERG DL 11.10.1		Integration	Reference Data	FI	00040089		BBERG-2112	Issue	Issue - Hostname and Port present in Feed Config are never used (Multiple Bloomberg DL Accounts - Extension of cases 37800, 32478 and 6896). Impact analysis – System should consider Host name from Feed window and should not look to environment properties file for the same.

1.105 Version 11.10.2, 11.10.3 (March 2023)

Component	Introduced In	Capability Group	Capability	Asset Class	HD/Case	RPM	Issue	Type	Description
BBERG DL 11.10.3	Pre-MR	Integration	Reference Data	FI	00043620		BBERG-2162	Issue	Issue – Changes made to a pricer configuration reflect the wrong user. Impact Analysis – Local impact to BloombergHandler – Update the user details while saving pricer configuration from Bloomberg DL.
BBERG DL 11.10.3		Integration	Reference Data	FI	00054123		BBERG-2165	Issue	Issue – QT_SPEC bloomber field is wrongly mapped to Nominal Decimals field for equities in Calypso. Impact Analysis – Local impact to BloombergEquityHandler – The field Nominal Decimal is not mapped to any field in OUT file and QT_SPEC also not used in Equity.

Component	Introduced In	Capability Group	Capability	Asset Class	HD/Case	RPM	Issue	Type	Description
BBERG DL 11.10.3						APL-2288	BBERG-2181	Enh	Issue – Bloomberg RFR Support for ARMs (no external flows in Bond and Trade Cash Flows) Backport. Fix - Support Multifamily Agency ARMs. The following ARM types need to be tested to identify any potential gaps: Fannie Mae DUS Bonds, Fannie Mae ACES, Freddie Mac K Bonds.

1.106 Version 11.10.4 (April 2023)

Component	Introduced In	Capability Group	Capability	Asset Class	HD/Case	RPM	Issue	Type	Description
BBERG DL 11.10.4		Integration	Reference Data	FI	00054551		BBERG-2190	Issue	Issue – Scheduled Task BLOOMBERG_UPDATE returns 'SUCCESS' status (In Scheduled task execution report) when there are more than 1 file requested to Bloomberg, and only one file is provided by Bloomberg as response. Impact analysis – System will indicate error in the scheduler logs and also Scheduled task status will clearly indicate that ST has finished but with errors. User can review the the logs for such scheduled task and take appropriate actions.
BBERG DL 11.10.4		Front Office	Trade Capture	FI	00043792	APL-5216, APL-4431	BBERG-2199	Enh	Issue – MBS CMO from Bloomberg with 44 Day payment delay incorrect factor. Impact analysis – Fixed the 44 delays coupon factor for ABS Schedule.

1.107 Version 11.10.5 (May 2023)

Component	Introduced In	Capability Group	Capability	Asset Class	HD/Case	RPM	Issue	Type	Description
BBERG DL 11.10.5		Integration	Reference Data	FI	00063624		BBERG-2190	Issue	Issue – BBG DL not respecting CALL_BUS_DAYS_IND field. Impact analysis – Local impact to BloombergBondHandler - The column 'CALL_BUS_DAYS_IND' returns 'Y' or 'N' instead of true/false, So using the right API to handle this case.
BBERG DL 11.10.5		Integration	Reference Data	FI	00055255		BBERG-2197	Issue	Issue – Equity Definition Imported using Bloomberg DL has Dividend Currency set to Blank. Impact analysis – Local impact to BloombergEquityHandler - When the requested Bloomberg field DVD_CRNCY is blank, dividend currency should be set based on payment currency 'CRNCY'.

1.108 Version 11.10.8 (November 2023)

Component	Introduced In	Capability Group	Capability	Asset Class	HD/Case	RPM	Issue	Type	Description
BBERG DL 11.10.8	Pre-MR	Front Office	Trade Pricing	FI	00085295 00080680 00085069		BBERG-2315	Issue	Issue – Pmt begin date of first period is incorrect when BondAssetBacked.USE_EXTERNAL_FLOWS_FOR_PRICING domain value is set and external cashflows are used. Impact analysis – Local impact to BloombergBondHandler - Added external cashflow fix for first coupon start date issue.

1.109 Version 11.11.0 (July 2023)

Component	Introduced In	Capability Group	Capability	Asset Class	HD/Case	RPM	Issue	Type	Description
BBERG DL 11.11.0	Pre-MR	Integration	Reference Data	FI	00067037		BBERG-2241	Issue	Issue – EscalatedException in BloombergFlowReconcillation Report. Impact analysis – Local impact to BloombergCashFlowSQL - Removing the duplicate table name "bloomberg_flows" in from statement.
BBERG DL 11.11.0	16.1.MR.Apr21	Integration	Reference Data	FI	00053036		BBERG-2155	Issue	Issue – Bloomberg DL - RFR CLOs import fails due to N.A. values sent by BBERG. Impact analysis – Local impact to BloombergBondHandler - startsWith() should be using 'N.' as an argument which is causing parsing errors.
BBERG DL 11.11.0	17.0.MR.May22						BBERG-2129	Issue	Issue – Import of Compounded FRN bond: hidden wrong Setup. Impact analysis – Local impact - Modified reset days logic and ignored sample period shift for compounded indexed bond.

1.110 Version 11.11.1 (September 2023)

Component	Introduced In	Capability Group	Capability	Asset Class	HD/Case	RPM	Issue	Type	Description
BBERG DL 11.11.1							BBERG-2278	Enh	Issue – SOFR transitioning bonds through the Bloomberg Data License displays the incorrect VAR spread. Fix – Fixed variable spread issue for SOFR - ABS bonds.

1.111 Version 11.11.2 (November 2023)

Component	Introduced In	Capability Group	Capability	Asset Class	HD/Case	RPM	Issue	Type	Description
BBERG DL 11.11.2	Pre-MR	Integration	Reference Data	FI	00087177		BBERG-2314	Issue	Issue – The BLOOMBERG_UPDATE ST with the action -_ Process Updates Received_ fails with error but the ST logs reflect 0 errors. Impact analysis – Local impact to ScheduledTaskBLOOMBERG_UPDATE- The ST logs reflects the relevant reason.

1.112 Version 11.11.3 (December 2023)

Component	Introduced In	Capability Group	Capability	Asset Class	HD/Case	RPM	Issue	Type	Description
BBERG DL 11.11.3	Pre-MR	Static Data	None	FI	00091148		BBERG-2341	Issue	Issue – While trying to import using Bloomberg DL, the bond imports without errors, however the flipper details are not saved.

Component	Introduced In	Capability Group	Capability	Asset Class	HD/Case	RPM	Issue	Type	Description
									Impact analysis – Fixed bond flipper for calcType '1469'.
BBERG DL 11.11.3	Pre-MR	Integration	Reference Data	FI	00092586		BBERG-2332	Issue	Issue – ABS: Wrong first period PMT BGN for bonds with long first period using BBG external flows. Impact analysis – Added external cashflow fix for first coupon start date issue.
BBERG DL 11.11.3	17.0.MR.Jun23	Integration	Reference Data	FI	00090706 00027210 00037388	APL-2502	BBERG-2336	Enh	Issue – When user tries to re-save the bond without making any actual changes to bond in front end, Data authorization window reflects the fields that were captured incorrectly in the database. Impact analysis – Fixed flipper bond null amend audit issues.

1.113 Version 11.11.4 (March 2024)

Component	Introduced In	Capability Group	Capability	Asset Class	HD/Case	RPM	Issue	Type	Description
BBERG DL 11.11.4	Pre-MR	Static Data	None	FI	00101499		BBERG-2374	Issue	Issue – BondAssetBacked fail to Price due to historical Pool Factor saving earlier to Issue Date. Impact analysis – Pool Factor schedule which are older than bond issue date is ignored and not imported from Bloomberg.

1.114 Version 12.2.0, 12.3.0 (February 2022)

Component	Capability Group	Capability	Asset Class	HD/Case	RPM	Issue	Type	Description
BBERG DL 12.3.0	Integration	Reference Data	FI	00025441, 00025012, 00038374		BBERG-1939	Issue	Issue – Quote type is being updated from clean price to null after running scheduled task of type BLOOMBERG_UPDATE. Impact Analysis – Local impact to BloombergBondHandler - Updating quote type for pool factors only when requested.
BBERG DL 12.3.0	Integration	Reference Data	FI	00025017		BBERG-1957	Issue	Issue – BB DL imports and creates a Convertible bond with insufficient data. This makes it impossible to perform updates on the bond because the Conversion Factor is Invalid. Impact analysis – Bond is correctly capturing Price from Issue Strike section of Convertible tab and also with default value of Bond Unit to 1 even on multiple schedules.
BBERG DL 12.3.0					RPM-6966, RPM-6893, RPM-7027	BBERG-1969	Enh	Issue – Calypso is unable to connect to one of the sftp servers which is used for connection to STAR Fix – Upgrade edtftpj-pro library.
BBERG DL 12.3.0	Integration	Market Data Integration	FI	00025246		BBERG-1975	Issue	Issue – Getting error for Asset Backed Bond which has no paydowns before the final one: “getDirtyPriceFlows : external flows exist but there are no interest flows for non-PO bond.” Impact analysis – The external cash flows are captured correctly and all the cashflows which are Zero pay amt are correctly populated.

Component	Capability Group	Capability	Asset Class	HD/Case	RPM	Issue	Type	Description
BBERG DL 12.3.0	Integration	Market Data Integration	FI	00022830, 00031777		BBERG-1989	Issue	Issue – Generated the volatility surface for currency to calculate the measure for swaption trades. However, the scheduled task is not working, and the volatility surface can't be generated. Impact analysis – Scheduled task run successfully without any error and output file received with all the correct information from Bloomberg.
BBERG DL 12.3.0	Post Trade Processing	Corporate Actions	Cross	00027332		BBERG-1990	Issue	Issue – Equity dividends are not being generated in the correct amount for ILs securities. Impact analysis – CA amount should be divided by 100 whenever CA ccy is ILs, i.e., 's' in ccy in lower case.

1.115 Version 12.4.0, 12.5.0 (April 2022)

Component	Capability Group	Capability	Asset Class	HD/Case	RPM	Issue	Type	Description
BBERG DL 12.5.0	Integration	Trades Data Integration	Cross	00018269	RPM-6538	BBERG-2016	Enh	Issue - Adding security codes to Bonds Definition to store CSDR information. Fix – The following security codes have been added: CSDR_SME_Indicator - Trading venues classification based on average market capitalization CSDR_BuyIn_deliveryTimeframe - Number of days the BuyIn Agent disposes to deliver the securities to the receiving party

Component	Capability Group	Capability	Asset Class	HD/Case	RPM	Issue	Type	Description
								CSDR_Penalty_Category – Type of security for CSDR CSDR_ExtensionPeriod - Number of days of days of the extension period CSDR_Eligibility – Eligible to CSDR regulation CSDR_MarketValue_Category – Used to calculate BuyIn Cash Compensation CSDR_SDR_Penalty_Rate – Penalty rate

1.116 Version 12.6.0, 12.7.0 (May 2022)

Component	Capability Group	Capability	Asset Class	HD/Case	RPM	Issue	Type	Description
BBERG DL 12.7.0	Integration	Trades Data Integration	Cross		RPM-2127	BBERG-2020	Enh	Issue – Enhance Bloomberg interface to support Bloombergs Collateral Tagging Fix – The following Bond Attributes (product_codes) and values are needed on-prem in order to ultimately create categories for EMIR regulatory concentration based on these BBG Tags: · EU_OTC_ELIGIBLE_COLLATERAL_TYP - Returns the collateral type of the security based on the categorizations the EEA regime. Values for this attribute will be a predefined list consisting of the letters C through R. · US_OTC_ELIGIBLE_COLLATERAL_TYP - Returns the collateral type of the security based on the categorizations the US regime. · JP_OTC_ELIGIBLE_COLLATERAL_TYP - Returns the collateral type of the security

Component	Capability Group	Capability	Asset Class	HD/Case	RPM	Issue	Type	Description
								based on the categorizations the Japanese regime. · CA_OTC_ELIGIBLE_COLLATERAL_TYP - Returns the collateral type of the security based on the categorizations the Canadian regime. · CH_OTC_ELIGIBLE_COLLATERAL_TYP - Returns the collateral type of the security based on the categorizations the Swiss regime. · AU_OTC_ELIGIBLE_COLLATERAL_TYP - Returns the collateral type of the security based on the categorizations the Australian regime. · HK_OTC_ELIGIBLE_COLLATERAL_TYP - Returns the collateral type of the security based on the categorizations the Hong Kong regime. · SG_OTC_ELIGIBLE_COLLATERAL_TYP - Returns the collateral type of the security based on the categorizations the Singapore regime. · ZA_OTC_ELIGIBLE_COLLATERAL_TYP - Returns the collateral type of the security based on the categorizations in the South African regime. TW_OTC_ELIGIBLE_COLLATERAL_TYP - Returns the collateral type of the security based on the categorizations the Taiwan regime.

1.117 Version 11.8.0 (June 2022)

Component	Capability Class	Capability	Asset class	HD/Case	RPM	Issue	Type	Description
BBERG DL 11.8.0	Integration	Reference Data	FI	00032481, 00035240, 00035822		BBERG-2033	Issue	Issue – Bond is not imported via Bloomberg when field FLT_PAY_DAY returns value as String "1st Business On Or After 15th" Impact analysis – Fixing NumberFormat exception when we get unhandled FLT_PAY_DAY string we get from Bloomberg and leaving to default behavior of getting Roll Day from maturity date. In addition, supporting "Day 1-31". Number after Day will set as Roll Day.
BBERG DL 11.8.0	Integration	Reference Data	FI	00040089		BBERG-2115	Issue	Issue – Hostname and Port present in Feed Config are never used (Multiple Bloomberg DL Accounts - Extension of cases 37800, 32478 and 6896). Impact Analysis – Hostname and port are fetched from Feed config window instead of property file.
BBERG DL 11.8.0	Integration	Reference Data	FI	00028547	RPM-9511	BBERG-2045	Enh	Issue – System creates wrong bond definition for SOFRINDEX imported from Bloomberg. Fix – Added support for Compounded rate publishing indices in Bloomberg and fixed handling of reset days.
BBERG DL 11.8.0	Integration	Reference Data	FI	00032545		BBERG-2038	Issue	Issue – For ABS Bond, Maturity Date should be calculated based on Payment Lag i.e Mat Date - Payment Lag. Impact Analysis – The maturity date always correspond to the last coupon end date, not delay adjusted payment date.

1.118 Version 12.10.0 (August 2022)

Component	HD/Case	RPM	Issue	Type	Description
BBERG DL 12.10.0	00035670		BBERG-2055	Issue	Issue – BBG DL - asset backed securities creating an incorrect cashflow when USE_EXTERNAL_FLOWS_FOR_PRICING = True. Impact analysis – When flow contain N.A. as rate, then it will be ignored.
BBERG DL 12.10.0	00037800		BBERG-2081	Issue	Issue – Field "Feed" in Bloomberg update window is not refreshed when we move from one config to another. Impact Analysis – Enable feed choice field in Bloomberg update window to be refreshed.

1.119 Version 12.10.3 (April 2024)

Component	Introduced In	Capability Group	Capability	Asset Group	HD/Case	RPM	Issue	Type	Description
BBERG DL 12.10.3	Pre-MR	Integration	Reference Data	FI	00079405		BBERG-2275	Issue	Issue – Incorrect Roll Day Generated for Bond imported through Bloomberg. Impact analysis – Fixed roll day issue for calc type 1317.

1.120 Version 12.11.0 (November 2022)

Component	Introduced In	Capability Group	Capability	Asset Group	HD/Case	RPM	Issue	Type	Description
BBERG DL 12.11.0		Integration	Reference Data	FI	00040399		BBERG-2110	Issue	Issue – Incorrect Roll Day when importing Bond from Bloomberg.

Component	Introduced In	Capability Group	Capability	Asset Group	HD/Case	RPM	Issue	Type	Description
									Impact analysis – Added calcType 1311 to take the month day of PENULTIMATE_CPN_DT.
BBERG DL 12.11.0						RPM-11224	BBERG-212	Enh	Issue – Extend data and hashicorp property support to application properties.
BBERG DL 12.11.0	17.0.MR.May22						BBERG-2126	Issue	Issue – Import of Compounded FRN bond: hidden wrong Setup. Impact analysis – Modified reset days logic and ignored sample period shift for compounded indexed bond.

1.121 Version 12.11.1 (November 2022)

Component	Introduced In	Capability Group	Capability	Asset Group	HD/Case	RPM	Issue	Type	Description
BBERG DL 12.11.1		Integration	Reference Data	FI	00040399		BBERG-2109	Issue	Issue – Incorrect Roll Day when importing Bond from Bloomberg. Impact analysis – Added calcType 1311 to take the month day of PENULTIMATE_CPN_DT.

1.122 Version 12.11.2 (April 2024)

Component	Introduced In	Capability Group	Capability	Asset Group	HD/Case	RPM	Issue	Type	Description
BBERG DL 12.11.2		Integration	Reference Data	FI	00051618 00042553	APL-4953	BBERG-2279	Enh	Issue – BVOL_DATE_TIME_STAMP field is currently not supported by Bloomberg. Fix – Allows the user to remove column 'BVOL_DATA_TIME_STAMP' in Bloomberg update – 'GetData' program while retrieving Volatility Surface from Bloomberg Data License as Bloomberg is no longer maintaining this field.

1.123 Version 12.12.0 (December 2022)

Component	Introduced In	Capability Group	Capability	Asset Group	HD/Case	RPM	Issue	Type	Description
BBERG DL 12.12.0		Integration	Reference Data	FI	00040399		BBERG-2111	Issue	Issue – Incorrect Roll Day when importing Bond from Bloomberg. Impact analysis – Added calcType 1311 to take the month day of PENULTIMATE_CPN_DT.
BBERG DL 12.12.0		Integration	Reference Data	FI	00040089		BBERG-2114	Issue	Issue - Hostname and Port present in Feed Config are never used (Multiple Bloomberg DL Accounts - Extension of cases 37800, 32478 and 6896). Impact analysis – System should consider Host name from Feed window and should not look to environment properties file for the same.

Component	Introduced In	Capability Group	Capability	Asset Group	HD/Case	RPM	Issue	Type	Description
BBERG DL 12.12.0						RPM-11130	BBERG-2123	Enh	Issue - Framework changes to support Socket Reconnect mechanism - Bloomberg.

1.124 Version 12.12.1 (January 2023)

Component	Introduced In	Capability Group	Capability	Asset Group	HD/Case	RPM	Issue	Type	Description
BBERG DL 12.12.1					00032478	RPM-4510	BBERG-2036	Enh	Issue – Added support Multiple DL Accounts at the System User & User Level. Fix – Multiple DL accounts - added new property to feed config window and prioritised feed config parameters.

1.125 Version 12.12.2 (February 2023)

Component	Introduced In	Capability Group	Capability	Asset Group	HD/Case	RPM	Issue	Type	Description
BBERG DL 12.12.2		Integration	Reference Data	FI	00053036		BBERG-2156	Issue	Issue – On importing RFR CLOs from Bloomberg, most of the securities are not getting created in Calypso due to N.A. values sent by Bloomberg in some of the RFR related fields. Impact Analysis – Local impact to BloombergBondHandler - On importing we don't see any error

Component	Introduced In	Capability Group	Capability	Asset Group	HD/Case	RPM	Issue	Type	Description
									thrown in the Navigator Log as expected.
BBERG DL 12.12.2	Pre-MR	Front Office	Trade Capture	FI	00043620		BBERG-2159	Issue	Issue – Changes made to a pricer configuration reflect the wrong user. Impact Analysis – Local impact to BloombergHandler – Update the user details while saving pricer configuration from Bloomberg DL.
BBERG DL 12.12.2		Integration	Reference Data	FI	00054123		BBERG-2167	Issue	Issue – QT_SPEC bloomber field is wrongly mapped to Nominal Decimals field for equities in Calypso. Impact Analysis – Local impact to BloombergEquityHandler – The field Nominal Decimal is not mapped to any field in OUT file and QT_SPEC also not used in Equity.
BBERG DL 12.12.2		Front Office	Trade Capture	FI	00043792	APL-4431	BBERG-2170	Enh	Issue – MBS CMO from Bloomberg with 44 Day payment delay incorrect factor. Fix – Identified these securities by the following If SECURITY_TYP='Agncy CMO FLT' and MTG_PAY_DELAY=44.

1.126 Version 12.12.3 (May 2023)

Component	Introduced In	Capability Group	Capability	Asset Group	HD/Case	RPM	Issue	Type	Description
BBERG DL 12.12.3		Integration	Reference Data	FI	00054551		BBERG-2188	Issue	Issue – Scheduled Task BLOOMBERG_UPDATE returns 'SUCCESS' status (In Scheduled task

Component	Introduced In	Capability Group	Capability	Asset Group	HD/Case	RPM	Issue	Type	Description
									execution report) when there are more than 1 file requested to Bloomberg, and only one file is provided by Bloomberg as response. Impact analysis – System will indicate error in the scheduler logs and also Scheduled task status will clearly indicate that ST has finished but with errors. User can review the logs for such scheduled task and take appropriate actions.

1.127 Version 12.12.5 (October 2023)

Component	Introduced In	Capability Group	Capability	Asset Group	HD/Case	RPM	Issue	Type	Description
BBERG DL 12.12.5	Pre-MR	Integration	Reference Data	FI	00085035		BBERG-2301	Issue	Issue – Issue when 2 cashflows are created for the same period. This is observed when BondAssetBacked.USE_EXTERNAL_FLOWS_FOR_PRICING domain value is set to TRUE. Impact analysis – Added fix to adjust first coupon start date based on rolling day.
BBERG DL 12.12.5	Pre-MR	Integration	Reference Data	FI	00067037		BBERG-2237	Issue	Issue – Issue is related to 'BloombergFlowReconcillation Report.' User is not able to load the report at their end, system throws EscalatedException error in Navigator logs. Impact analysis – Removed the duplicate table name "bloomberg_flows" in from statement.

1.128 Version 12.12.6 (November 2023)

Component	Introduced In	Capability Group	Capability	Asset Group	HD/Case	RPM	Issue	Type	Description
BBERG DL 12.12.6	Pre-MR	Integration	Reference Data	FI	00080680 00085069		BBERG-2291	Issue	Issue – Pmt begin date of first period is incorrect when BondAssetBacked.USE_EXTERNAL_FLOWS_FOR_PRICING domain value is set and external cashflows are used. Impact analysis – Added external cashflow fix for first coupon start date issue.

1.129 Version 12.12.7 (December 2023)

Component	Introduced In	Capability Group	Capability	Asset Group	HD/Case	RPM	Issue	Type	Description
BBERG DL 12.12.7	Pre-MR	Integration	Reference Data	FI	00092586		BBERG-2331	Issue	Issue – ABS: Wrong first period PMT BGN for bonds with long first period using BBG external flows. Impact analysis – Added external cashflow fix for first coupon start date issue.

1.130 Version 12.13.0 (June 2023)

Component	Introduced In	Capability Group	Capability	Asset Group	HD/Case	RPM	Issue	Type	Description
BBERG DL 12.13.0	Pre-MR	Integration	Reference Data	FI	00063624		BBERG-2195	Issue	Issue – BBG DL not respecting CALL_BUS_DAYS_IND field. Impact analysis – Local impact to BloombergBondHandler - The column 'CALL_BUS_DAYS_IND' returns 'Y' or

Component	Introduced In	Capability Group	Capability	Asset Group	HD/Case	RPM	Issue	Type	Description
									'N' instead of true/false, so using the right API to handle this case.
BBERG DL 12.13.0	Pre-MR	Integration	Reference Data	FI	00055255		BBERG-2196	Issue	Issue – Equity Definition Imported using Bloomberg DL has Dividend Currency set to Blank. Impact analysis – Local impact to BloombergEquityHandler - When the requested Bloomberg field DVD_CRNCY is blank, dividend currency should be set based on payment currency 'CRNCY'.
BBERG DL 12.13.0	16.1.MR.May21						BBERG-2222	Issue	Issue – SONIA MBS Bond using external flows incorrect trade accrual days. Impact analysis – Local impact to BloombergBondHandler - Calculated the correct BBERG date for missing flows.

1.131 Version 12.13.1, 12.13.2 (August 2023)

Component	Introduced In	Capability Group	Capability	Asset Group	HD/Case	RPM	Issue	Type	Description
BBERG DL 12.13.2	Pre-MR	Integration	Reference Data	FI	00067037		BBERG-2242	Issue	Issue – EscalatedException in BloombergFlowReconcillation Report. Impact analysis – Local impact to BloombergCashFlowSQL - Removing the duplicate table name "bloomberg_flows" in from statement.

Component	Introduced In	Capability Group	Capability	Asset Group	HD/Case	RPM	Issue	Type	Description
BBERG DL 12.13.2		Integration	Reference Data	FI	00051618	APL-4953	BBERG-2232	Enh	Issue – BVOL_DATE_TIME_STAMP field is currently not supported by Bloomberg. Fix – Allows the user to remove column 'BVOL_DATA_TIME_STAMP' in Bloomberg update – 'GetData' program while retrieving Volatility Surface from Bloomberg Data License as Bloomberg is no longer maintaining this field.

1.132 Version 12.13.3 (August 2023)

Component	Introduced In	Capability Group	Capability	Asset Group	HD/Case	RPM	Issue	Type	Description
BBERG DL 12.13.3	Pre-MR	Integration	Reference Data	FI	00039401, 00059559, 00042924	APL-4249	BBERG-2252	Issue	Issue – Consume FLT_DIGITS_PRECISION to configure rounding rule. Impact analysis – Local impact - Setting Accrual rate rounding rule in bond definition by consuming the value of "FLOAT_DIGITS_PRECISION" +2.

1.133 Version 12.13.4 (September 2023)

Component	Introduced In	Capability Group	Capability	Asset Group	HD/Case	RPM	Issue	Type	Description
BBERG DL 12.13.4							BBERG-2264	Enh	Issue – SOFR transitioning bonds through the Bloomberg Data License displays the incorrect VAR spread. Fix – Fixed variable spread issue for SOFR - ABS bonds.
BBERG DL 12.13.4		Front Office	Trade Capture	FI	00035809	APL-618	BBERG-2266	Issue	Issue – Added Floor Functionality to UST FRN Bonds.

1.134 Version 12.14.0, 12.14.1 (October 2023)

Component	Introduced In	Capability Group	Capability	Asset Group	HD/Case	RPM	Issue	Type	Description
BBERG DL 12.14.1	Pre-MR	Integration	Reference Data	FI	00079405		BBERG-2274	Issue	Issue – Incorrect Roll Day Generated for Bond imported through Bloomberg. Impact analysis – Fixed roll day issue for calc type 1317.

1.135 Version 12.14.2 (November 2023)

Component	Introduced In	Capability Group	Capability	Asset Group	HD/Case	RPM	Issue	Type	Description
BBERG DL 12.14.2	Pre-MR	Integration	Reference Data	FI	00085035		BBERG-2302	Issue	Issue – Two cashflows are created for the same period, when

Component	Introduced In	Capability Group	Capability	Asset Group	HD/Case	RPM	Issue	Type	Description
									BondAssetBacked.USE_EXTERNAL_FLOWS_FOR_PRICING domain value is set to TRUE. Impact analysis – Added fix to adjust first coupon start date based on rolling day.
BBERG DL 12.14.2	Pre-MR	Integration	Reference Data	FI	00086416		BBERG-2309	Issue	Issue – Restricting the size and the type of files that can be imported via Bloomberg connect. Impact analysis – Added restricted import feature for out files only.
BBERG DL 12.14.2	Pre-MR	Integration	Reference Data	FI	00087177		BBERG-2312	Issue	Issue – The BLOOMBERG_UPDATE ST with the action -_ Process Updates Received_ fails with error but the ST logs reflect 0 errors. Impact analysis – The ST logs reflects the relevant errors.

1.136 Version 12.15.0 (February 2024)

Component	Introduced In	Capability Group	Capability	Asset Group	HD/Case	RPM	Issue	Type	Description
BBERG DL 12.15.0	Pre-MR	Static Data	None	FI	00095803 00091148 00095035		BBERG-2339	Issue	Issue – Flipper details not being imported when importing using BBG DL. Impact analysis – Added flipper support for calcType '1469'.
BBERG DL 12.15.0		Integration	Reference Data	FI	00067053	APL-7444	BBERG-2363	Enh	Issue – Add support for T-1 price in Bloomberg. Fix – To enhance the Bloomberg Connect window to support the user's ability to pull the T-1 prices of securities

Component	Introduced In	Capability Group	Capability	Asset Group	HD/Case	RPM	Issue	Type	Description
									(Bond and Equity) if the user requests the following fields: PX_YEST_ASK PX_YEST_BID PX_YEST_CLOSE PX_YEST_DT T-1 data is currently available in the out file.
BBERG DL 12.15.0						APL-8322	BBERG-2359	Sec	Issue – Added xalan 2.7.3 library.
BBERG DL 12.15.0	17.0.MR.Jun23	Integration	Reference Data	FI	00090706		BBERG-2337	Issue	Issue - When user tries to re-save the bond without making any actual changes to bond in front end, Data authorization window reflects the fields that were captured incorrectly in the database. Impact analysis - Fixed flipper bond null amends audit issues.
BBERG DL 12.15.0	Pre-MR	Integration	Reference Data	FI	00092586		BBERG-2334	Issue	Issue - ABS: Wrong first period PMT BGN for bonds with long first period using BBG external flows. Impact analysis - Fixed first coupon Pmt Begin date issue when no historical flows are received.

1.137 Version 12.16.0, 12.16.1 (March 2024)

Component	Introduced In	Capability Group	Capability	Asset Group	HD/Case	RPM	Issue	Type	Description
BBERG DL 12.16.1	Pre-MR	Static Data	None	FI	00101499		BBERG-2372	Issue	Issue – BondAssetBacked fail to Price due to historical Pool Factor saving earlier to Issue Date. Impact analysis – Pool Factor schedule which are older than bond issue date is ignored and not imported from Bloomberg.
BBERG DL 12.16.1	Pre-MR	Integration	Reference Data	FI	00038408		BBERG-2361	Issue	Issue – Schedule task BLOOMBERG_UPDATE failing when containing cancel program. Impact analysis – Failed due to null value.
BBERG DL 12.16.1						APL-6752	BBERG-2288	Enh	Issue – Bloomberg Support for IBOR Fallback Rates using Data License. Fix - Updated Date Range Field in the Bloomberg Update window which will help the user to enter generic tenors in the date range and updated the BLOOMBERG_UPDATE ST with a new attribute called “Skip Existing Quotes”

1.138 Version 12.17.0 (April 2024)

Component	Introduced In	Capability Group	Capability	Asset Group	HD/Case	RPM	Issue	Type	Description
BBERG DL 12.17.0						APL-8337 APL-8338	BBERG-2365	Enh	Issue – Feed Config - Configure Bloomberg Output file location.

Component	Introduced In	Capability Group	Capability	Asset Group	HD/Case	RPM	Issue	Type	Description
						APL-7282			Fix – Added the following new fields to the Feed Config window: BloombergFilePrefix - This field will enable users to enter a two-letter file name prefix. BloombergRequestOutFolder - This field will allow users to specify a folder name in the root directory for storing both the request and the output files.

1.139 Version 12.18.0 (June 2024)

Component	Introduced In	Capability Group	Capability	Asset Group	HD/Case	RPM	Issue	Type	Description
BBERG DL 12.18.0		Integration	Reference Data	FI	00026626	APL-2496 APL-9070	BBERG-2378	Enh	Issue – Added swaption, CAP & floor volatility surface curve support for RFR index. Fix – Enhanced the Swaption template to include a column BVOL_RFR_SWAPTION for pulling Volatility Surfaces of RFR Index. Updated the Rate Index field as a list box which allows the field to move from available to selected while selecting the template type as Swaption and CapFloor. Enhanced the CapFloor template to include a column BVOL_RFR_CAP for pulling Volatility Surfaces of RFR Index.

1.140 Version 12.19.0 (July 2024)

Component	Introduced In	Capability Group	Capability	Asset Group	HD/Case	RPM	Issue	Type	Description
BBERG DL 12.19.0	Pre-MR	Integration	Reference Data	FI	00106195		BBERG-2431	Issue	Issue – In logs and WebAdmin there are many Bad events as there are Consumed events for the Bloomberg Engine. Impact analysis – Local impact to BloombergEngine - Unwanted Bad Events in the Bloomberg Engine are identified and acknowledged. The Acknowledged bad events are successfully removed from the system.
BBERG DL 12.9.0		Integration	Reference Data	FI	00101778		BBERG-2425	Issue	Issue – Unable to override the Bloomberg external cashflows by using a different prepay than the default. Impact analysis - Added the functionality for BloombergUpdate.
BBERG DL 12.19.0	Pre-MR	Integration	Reference Data	FI	00114279		BBERG-2414	Issue	Issue - Duplicate unique product codes saved from Bloomberg. Impact analysis - Local impact to BloombergHandler - Rejecting the import of any duplicate unique product code from Bloomberg.
BBERG DL 12.19.0						APL-9409 APL-9410	BBERG-2410	Enh	Issue – Removed PSEventBloomberg,BloombergIdentifier classes from external module. Fix - Moved the PSEventBloomberg class and all the objects required to instantiate the event from the Bloomberg module to the core Calypso.

1.141 Version 12.20.0 (August 2024)

Component	Introduced In	Capability Group	Capability	Asset Group	HD/Case	RPM	Issue	Type	Description
BBERG DL 12.20.0	Pre-MR	Integration	Reference Data	FI	00117173		BBERG-2471	Issue	Issue – RunDate mismatch error when the Bloomberg Update time zone is different than the Bloomberg Server time zone. Impact analysis – Converts the date from the outfile's timezone to the timezone which is specified in the BLOOMBERG_UPDATE ST.
BBERG DL 12.20.0	17.0.MR.Apr24	Integration	Reference Data	FI	00116657		BBERG-2458	Issue	Issue - Unable to price the measure BOOK_VALUE, encountering the error "No Coupon for the Bond on date." Impact Analysis - While importing the bond from Bloomberg, we are getting wrong external flows. The first cashflow (current flow) start date is coming as bond's dated date. It supposed to the current or previous month. The end date is correct, but the start is overridden with bond dated date.

1.142 Version 12.20.2 (September 2024)

Component	Introduced In	Capability Group	Capability	Asset Group	HD/Case	RPM	Issue	Type	Description
BBERG DL 12.20.2	Pre-MR	Post Trade Processing	Corporate Actions	FI	00120952		BBERG-2491	Issue	Issue – Redemption CA not being created with Bloomberg external flows for ABS. Impact analysis – Added functionality to add Historical cash Even if Mortage cashflows are Empty.

1.143 Version 12.21.0 (October 2024)

Component	Introduced In	Capability Group	Capability	Asset Group	HD/Case	RPM	Issue	Type	Description
BBERG DL 12.21.0	18.0.MR.Jul24	Integration	Market Data Integration	FI	00132114 00133133		BBERG-2511	Issue	Issue – Incorrect Bond Subtype being mapped using Bloomberg DL. Impact analysis – As the values in the outfile tie out to the mapping criteria wherein the Product Subtype has been set to Corporate Eurobond.
BBERG DL 12.21.0	Pre-MR	P&L	EOD & Official P&L	Cross	00112328		BBERG-2496	Issue	Issue - Issue on AssetValue OPL on Bonds/External Flows has different coupon than ABS Schedule. Impact Analysis - Added the mapping for ResetIndex the spread column in Cashflow is now updated correctly.
BBERG DL 12.21.0	Pre-MR	Integration	Reference Data	FI	00121817		BBERG-2462	Issue	Issue - System is setting two CTD's as true when out file is imported. It works properly when done manually. Impact Analysis - System should not allow to set two CTD as true for a single contract.
BBERG DL 12.21.0	17.0.MR.Mar24	Integration	Reference Data	FI	00123482 00128942		BBERG-2505	Issue	Issue - GetHistory program returns the Date value as N.A. Impact Analysis – Local impact to QuoteUpdateHandler which returns Date value correctly.
BBERG DL 12.21.0							BBERG-2519	Sec	Issue – Security: Upgrade third-party libraries spring from 5.3.34 to 5.3.37.

1.144 Version 12.22.0 (November 2024)

Component	Introduced In	Capability Group	Capability	Asset Group	HD/Case	RPM	Issue	Type	Description
BBERG DL 12.22.0	Pre-MR	Integration	Reference Data	FI	00133738		BBERG-2523	Issue	Issue – Issue is related to import of External Flows for BondAssetBacked product. Impact analysis – DES_CASH_FLOW is added to the columns in Bloomberg Update Get Data program.
BBERG DL 12.22.0	18.0.MR.Jul24	Integration	Reference Data	FI	00135396		BBERG-2530	Issue	Issue - CALLED Bonds in Bloomberg do not get reflected correctly for Bermudans. Impact Analysis - Setting the exercise flag set to Y for the Call where Redemption Date is same as the Called Date.
BBERG DL 12.22.0	Pre-MR	Integration	Reference Data	FI	00135956		BBERG-2534	Issue	Issue - Incorrect Bond Cashflows on BondABS imported from BloombergDL. Impact Analysis - USE_EXTERNAL_FLOWS_FOR_PRICING =true, the cashflows for a particular period are incorrectly calculated.
BBERG DL 12.22.0	17.0.MR.Jul23	Integration	Integration	Integration	00127102		BBERG-2537	Issue	Issue - BloombergDL SFTP connection should use secured ciphers. Impact Analysis - Utility method can be used on need basis to harden the SFTP Client security config.

1.145 Version 12.22.1 (January 2025)

Component	Introduced In	Capability Group	Capability	Asset Group	HD/Case	RPM	Issue	Type	Description
BBERG DL 12.22.1	Pre-MR	Integration	Reference Data	FI	00135760		BBERG-2558	Issue	Issue - Bond getting Saved as BondAssetBacked. Impact Analysis - Added BB_GLOBAL in product codes.
BBERG DL 12.22.1	17.0.MR.Nov22	Integration	Reference Data	FI	00127008		BBERG-2546	Issue	Issue – CTD is set as Blank after uploading out file to update CTD. Impact analysis – The issue is fixed and the data is updated.
BBERG DL 12.22.1		Integration	Market Data Integration	FI	00141081		BBERG-2554	Issue	Issue - BBG Combined factor and cashflow file causes NPE for around 200 bonds.

1.146 Version 12.22.2 (March 2025)

Component	Introduced In	Capability Group	Capability	Asset Group	HD/Case	RPM	Issue	Type	Description
BBERG DL 12.22.2	Pre-MR	Post Trade Processing	Corporate Actions	FI	00149423		BBERG-2599	Issue	Issue – Corporate Action Interest Amount is generated incorrectly for ABS with Paydowns. Impact analysis – Local impact to “BloombergBondHandler” – The interest rate is calculated using the current period, that is, the effective period.

1.147 Version 13.1.0, 13.1.5 (January 2024)

Component	Introduced In	Capability Group	Capability	Asset Group	HD/Case	RPM	Issue	Type	Description
BBERG DL 13.1.5	Pre-MR	Integration	Reference Data	FI	00079405		BBERG-2281	Issue	Issue - The bond is imported through Bloomberg and the roll day is updated incorrectly. Due to this, cashflows generated for bonds are incorrect. Impact analysis - Fixed roll day issue for calc type 1317.
BBERG DL 13.1.5	Pre-MR	Front Office	Trade Capture	FI	00080680 00085069		BBERG-2293	Issue	Issue - Pmt begin date of first period is incorrect when BondAssetBacked.USE_EXTERNAL_FLOWS_FOR_PRICING domain value is set and external cashflows are used. Impact analysis - Added external cashflow fix for first coupon start date.
BBERG DL 13.1.5	Pre-MR	Integration	Reference Data	FI	00085035		BBERG-2303	Issue	Issue - When importing the external cashflows, two cashflows are created for the same period. This is observed when BondAssetBacked.USE_EXTERNAL_FLOWS_FOR_PRICING domain value is set to TRUE. Impact analysis - Added fix to adjust first coupon start date based on rolling day.
BBERG DL 13.1.5	Pre-MR	Integration	Reference Data	FI	00086416		BBERG-2310	Issue	Issue - Added restrictions in the size and the type of files that can be imported via Bloomberg Connect Window. Impact analysis - Restricted import feature for OUT files only.
BBERG DL 13.1.5	Pre-MR	Integration	Reference Data	FI	00087177		BBERG-2313	Issue	Issue - The BLOOMBERG_UPDATE ST with the action _Process Updates Received_ fails with error but the ST logs reflect 0 errors. Impact analysis - The ST logs should reflect the relevant reason instead of showing zero errors.

Component	Introduced In	Capability Group	Capability	Asset Group	HD/Case	RPM	Issue	Type	Description
BBERG DL 13.1.5	Pre-MR	Integration	Reference Data	FI	00092586		BBERG-2330	Issue	Issue - ABS: Wrong first period PMT BGN for bonds with long first period using BBG external flows. Impact analysis - Fixed pmt begin date issue when no historical flows are received.
BBERG DL 13.1.5	17.0.MR.Jun23	Integration	Reference Data	FI	00090706	APL-2502	BBERG-2335	Enh	Issue - Incorrect values being captured in the database after the bond is retrieved from Bloomberg DL. Fix - Fixed flipper bond null amends audit issues.
BBERG DL 13.1.5	Pre-MR	Static Data	None	FI	00091148 00095803		BBERG-2340	Issue	Issue - Flipper details not being imported when importing using BBG DL. Impact analysis - Added flipper support for calcType '1469'.

1.148 Version 13.2.0 (March 2024)

Component	Introduced In	Capability Group	Capability	Asset Group	HD/Case	RPM	Issue	Type	Description
BBERG DL 13.2.0						APL-8465, APL-8420	BBERG-2352	Enh	Issue - Refactoring QueryDefinition with existing QueryParameterJoins. Impact analysis - Fixed QD classes will be modified to separate QueryJoins into its sub child classes.

1.149 Version 13.3.0 (March 2024)

Component	Introduced In	Capability Group	Capability	Asset Group	HD/Case	RPM	Issue	Type	Description
BBERG DL 13.3.0	Pre-MR	Static Data	None	FI	00101499		BBERG-2373	Issue	Issue - BondAssetBacked fail to Price due to historical Pool Factor saving earlier to Issue Date. Impact analysis - Added support for T-1 price in equity and equity index handler.
BBERG DL 13.3.0	Pre-MR	Integration	Reference Data	FI	00085035 00067053	APL-8225	BBERG-2362	Issue	Issue - Add support for T-1 price in Bloomberg. Impact analysis - To enhance the Bloomberg Connect window to support the user's ability to pull the T-1 prices of securities (Bond and Equity) if the user requests the following fields: PX_YEST_ASK PX_YEST_BID PX_YEST_CLOSE PX_YEST_DT T-1 data is currently available in the out file.
BBERG DL 13.3.0	Pre-MR	Integration	Reference Data	FI	00038408		BBERG-2355	Issue	Issue - ST BLOOMBERG_UPDATE failing when containing cancel program. Impact analysis - ST BLOOMBERG_UPDATE failed due to null value.
BBERG DL 13.3.0						APL-8850 APL-6752	BBERG-2289	Enh	Issue – Added Bloomberg support for IBOR Fallback Rates using Data License.

1.150 Version 13.4.0 (April 2024)

Component	Introduced In	Capability Group	Capability	Asset Group	HD/Case	RPM	Issue	Type	Description
BBERG DL 13.4.0						APL-8337 APL-8338 APL-7282	BBERG-2366	Enh	Issue – Feed Config - Configure Bloomberg Output file location. Fix – Added the following new fields to the Feed Config window: BloombergFilePrefix - This field will enable users to enter a two-letter file name prefix. BloombergRequestOutFolder - This field will allow users to specify a folder name in the root directory for storing both the request and the output files.

1.151 Version 13.6.0 (June 2024)

Component	Introduced In	Capability Group	Capability	Asset Group	HD/Case	RPM	Issue	Type	Description
BBERG DL 13.6.0		Integration	Reference Data	FI	00026626	APL-2496 APL-9070	BBERG-2379	Enh	Issue – Added swaption, CAP & floor volatility surface curve support for RFR index. Fix – Enhanced the Swaption template to include a column BVOL_RFR_SWAPTION for pulling Volatility Surfaces of RFR Index. Updated the Rate Index field as a list box which allows the field to move from available to selected while

Component	Introduced In	Capability Group	Capability	Asset Group	HD/Case	RPM	Issue	Type	Description
									selecting the template type as Swaption and CapFloor. Enhanced the CapFloor template to include a column BVOL_RFR_CAP for pulling Volatility Surfaces of RFR Index.
BBERG DL 13.6.0	Pre-MR	Post Trade Processing	Corporate Actions	FI	00089667	APL-9275 APL-9276	BBERG-2391	Enh	Issue - Added Wild Card "*" Capability to Bloomberg Data License Mapping.

1.152 Version 13.7.0 (July 2024)

Component	Introduced In	Capability Group	Capability	Asset Group	HD/Case	RPM	Issue	Type	Description
BBERG DL 13.7.0	Pre-MR	Integration	Reference Data	FI	00106195		BBERG-2432	Issue	Issue – In logs and WebAdmin there are many Bad events as there are Consumed events for the Bloomberg Engine. Impact analysis – Local impact to BloombergEngine - Unwanted Bad Events in the Bloomberg Engine are identified and acknowledged. The Acknowledged bad events are successfully removed from the system.
BBERG DL 13.7.0		Integration	Reference Data	FI	00101778		BBERG-2426	Issue	Issue – Unable to override the Bloomberg external cashflows by using a different prepay than the default. Impact analysis - Added the functionality for BloombergUpdate.
BBERG DL 13.7.0	Pre-MR	Integration	Reference Data	FI	00114279		BBERG-2414	Issue	Issue - Duplicate unique product codes saved from Bloomberg.

Component	Introduced In	Capability Group	Capability	Asset Group	HD/Case	RPM	Issue	Type	Description
									Impact analysis - Local impact to BloombergHandler - Rejecting the import of any duplicate unique product code from Bloomberg.
BBERG DL 13.7.0						APL-9838 APL-10338	BBERG-2397	Sec	Issue – Upgrade thirdparty library - com.enterprisedt:edtftpj-pro from 7.2.0 to 7.7.0 and spring.springframework:spring-* 6.1.4 to 6.1.6.

1.153 Version 13.8.0 (August 2024)

Component	Introduced In	Capability Group	Capability	Asset Group	HD/Case	RPM	Issue	Type	Description
BBERG DL 13.8.0	17.0.MR.Apr24	Front Office	Trade Pricing	FI	00116657		BBERG-2457	Issue	Issue - Unable to price the measure BOOK_VALUE, encountering the error "No Coupon for the Bond on date." Impact Analysis - While importing the bond from Bloomberg, we are getting wrong external flows. The first cashflow (current flow) start date is coming as bond's dated date. It supposed to the current or previous month. The end date is correct, but the start is overridden with bond dated date.
BBERG DL 13.8.0		Cross Functional	Permissions & Authorizations	FI	00101454	APL-9378	BBERG-2451	Enh	Issue - Added user access permission for BloombergConnect and Bloomberg Mapping. Fix - Added an additional function in User Access Control > Group Access > Functions for Bloomberg Mapping to

Component	Introduced In	Capability Group	Capability	Asset Group	HD/Case	RPM	Issue	Type	Description
									be read-only so that users are not able to modify any configuration in Bloomberg Mapping Window.
BBERG DL 13.8.0						APL-9410 APL-9409	BBERG-2468	Enh	Issue - Removed PSEventBloomberg,BloombergIdentifier classes from external module. Fix - Moved the PSEventBloomberg class - and all the objects required to instantiate this event - from the Bloomberg module to the core Calypso so that it can be instantiated anywhere in the application.
BBERG DL 13.8.0		Integration	Reference Data	FI	00098143	APL-9345, APL-9346	BBERG-2436	Enh	Issue - Added Reset Holiday support for MBS deals through the Bloomberg DL.
BBERG DL 13.8.0	Pre-MR	Integration	Reference Data	FI	00117173		BBERG-2470	Issue	Issue – RunDate mismatch error when the Bloomberg Update time zone is different than the Bloomberg Server time zone. Impact analysis – Converts the date from the outfile's timezone to the timezone which is specified in the BLOOMBERG_UPDATE ST.
BBERG DL 13.8.0	17.0.MR.Mar24	Integration	Reference Data	FI	00123482		BBERG-2477	Issue	Issue - GetHistory program returns the Date value as N.A. Impact Analysis – Local impact to QuoteUpdateHandler which returns Date value correctly.
BBERG DL 13.8.0							BBERG-2484	Issue	Issue - Replaced xalan with saxon library.

1.154 Version 13.8.2 (September 2024)

Component	Introduced In	Capability Group	Capability	Asset Group	HD/Case	RPM	Issue	Type	Description
BBERG DL 13.8.2	Pre-MR	Post Trade Processing	Corporate Actions	FI	00120952		BBERG-2492	Issue	Issue – Redemption CA not being created with Bloomberg external flows for ABS. Impact analysis – Added functionality to add Historical cash Even if Mortage cashflows are Empty.

1.155 Version 13.9.0 (October 2024)

Component	Introduced In	Capability Group	Capability	Asset Group	HD/Case	RPM	Issue	Type	Description
BBERG DL 13.9.0	18.0.MR.Jul24	Integration	Market Data Integration	FI	00132114 00133133		BBERG-2512	Issue	Issue – Incorrect Bond Subtype being mapped using Bloomberg DL. Impact analysis – As the values in the outfile tie out to the mapping criteria wherein the Product Subtype has been set to Corporate Eurobond.
BBERG DL 13.9.0							BBERG-2510	Sec	Issue – Security: Upgrade third-party library spring: 6.1.6 to 6.1.11
BBERG DL 13.9.0	17.0.MR.Mar24	Integration	Reference Data	FI	00123482 00128942		BBERG-2504	Issue	Issue - GetHistory program returns the Date value as N.A. Impact Analysis – Local impact to QuoteUpdateHandler which returns Date value correctly.
BBERG DL 13.9.0	Pre-MR	Integration	Reference Data	FI	00121817		BBERG-2436	Issue	Issue - System is setting two CTD's as true when out file is imported. It works properly when done manually.

Component	Introduced In	Capability Group	Capability	Asset Group	HD/Case	RPM	Issue	Type	Description
									Impact Analysis - System should not allow to set two CTD as true for a single contract.
BBERG DL 13.9.0	Pre-MR	P&L	EOD & Official P&L	Cross	00112328		BBERG-2497	Issue	Issue - Issue on AssetValue OPL on Bonds/External Flows has different coupon than ABS Schedule. Impact Analysis - Added the mapping for ResetIndex the spread column in Cashflow is now updated correctly.

1.156 Version 13.10.0 (October 2024)

Component	Introduced In	Capability Group	Capability	Asset Group	HD/Case	RPM	Issue	Type	Description
BBERG DL 13.10.0	18.0.MR.Jul24	Integration	Reference Data	FI	00135396		BBERG-2528	Issue	Issue - CALLED Bonds in Bloomberg do not get reflected correctly for Bermudans. Impact Analysis - Setting the exercise flag set to Y for the Call where Redemption Date is same as the Called Date.
BBERG DL 13.10.0		Integration	Reference Data	FI	00133738		BBERG-2522	Issue	Issue – Issue is related to import of External Flows for BondAssetBacked product. Impact analysis – DES_CASH_FLOW is added to the columns in Bloomberg Update Get Data program.
BBERG DL 13.10.0	18.0.MR.Sep24						BBERG-2542	Issue	Issue - Added support for OptionalFeature on Bloomberg Engine.

Component	Introduced In	Capability Group	Capability	Asset Group	HD/Case	RPM	Issue	Type	Description
BBERG DL 13.10.0	17.0.MR.Jul23	Integration	Reference Data	FI	00127102		BBERG-2536	Issue	Issue - BloombergDL SFTP connection should use secured ciphers. Impact Analysis - Enabled only the mentioned supported ciphers when connecting to Bloomberg-DL.
BBERG DL 13.10.0	Pre-MR	Integration	Reference Data	FI	00135956 00092586		BBERG-2533	Issue	Issue - Incorrect Bond Cashflows on BondABS imported from BloombergDL. Impact Analysis - USE_EXTERNAL_FLOWS_FOR_PRICING =true, the cashflows for a particular period are incorrectly calculated.

1.157 Version 13.11.0 (January 2025)

Component	Introduced In	Capability Group	Capability	Asset Group	HD/Case	RPM	Issue	Type	Description
BBERG DL 13.11.0	Pre-MR	Integration	Reference Data	FI	00135760		BBERG-2557	Issue	Issue - Bond getting Saved as BondAssetBacked. Impact Analysis - Added BB_GLOBAL in product codes.
BBERG DL 13.11.0	17.0.MR.Nov22	Integration	Reference Data	FI	00127008		BBERG-2545	Issue	Issue – CTD is set as Blank after uploading out file to update CTD. Impact analysis – The issue is fixed and the data is updated.
BBERG DL 13.11.0		Integration	Market Data Integration	FI	00141081		BBERG-2553	Issue	Issue - BBG Combined factor and cashflow file causes NPE for around 200 bonds.

Component	Introduced In	Capability Group	Capability	Asset Group	HD/Case	RPM	Issue	Type	Description
BBERG DL 13.11.0						APL-12020	BBERG-2441	Enh	Issue - OCI : Create interface connectivity validation script for Bloomberg DL. Fix - The script is getting executed as part of the post-deployment-job without any issue related to the properties file.

1.158 Version 13.13.0, 13.13.1 (March 2025)

Component	Introduced In	Capability Group	Capability	Asset Group	HD/Case	RPM	Issue	Type	Description
BBERG DL 13.13.0						APL-13635	BBERG-2578	Sec	Issue – Security: Upgraded thirdparty library - org.springframework:spring-* from 6.1.14 to 6.1.16.
BBERG DL 13.13.0	Pre-MR	Post Trade Processing	Corporate Actions	FI	00149423		BBERG-2600	Issue	Issue – Corporate Action Interest Amount is generated incorrectly for ABS with Paydowns. Impact analysis – Local impact to “BloombergBondHandler” – The interest rate is calculated using the current period, that is, the effective period.
BBERG DL 13.13.0	18.0.MR.Feb24	Integration	Reference Data	FI	00153776		BBERG-2608	Issue	Issue – Saving and reconciling Bloomberg cash flows not working as expected, leading to Null Pointer Error in Navigator logs. Impact Analysis – Local impact to “BloombergFlowsQueryDefinition” – The Calypso flows from Bloomberg are

Component	Introduced In	Capability Group	Capability	Asset Group	HD/Case	RPM	Issue	Type	Description
									now available as external cash flows in the Bond Product Definition window.