Nasdaq Calypso

Bloomberg TS Release Notes

Revision 79.0
April 2025
Approved

This document describes functionality changes in the Bloomberg TS module.

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

Document History

Revision	Published	Summary of Changes
1.0	November 2012	First edition – Updates for version 1.1.1.
2.0	December 2012	Second edition – Updates for version 1.2.0 – TOMS integration.
3.0	January 2013	Third edition – Updates for version 1.2.1.
4.0	February 2013	Fourth edition – Updates for version 1.2.2.
5.0	March 2013	Fifth edition – Updates for version 1.2.3.
6.0	April 2013	Sixth edition – Updates for versions 1.2.4, 1.2.5.
7.0	May 2013	Seventh edition – Updates for version 2.0.0.
8.0	June 2013	Eighth edition – Updates for version 2.0.1.
9.0	January 2014	Ninth edition – Updates for version 3.0.0.
10.0	December 2014	Tenth edition – Updates for version 3.0.1.
11.0	February 2016	Eleventh edition – Updates for version 4.0.0.
12.0	May 2016	Twelfth edition – Updates for version 4.1.0.
13.0	June 2016	Thirteenth edition – Updates for version 4.1.1.
14.0	July 2016	Fourteenth edition – Updates for version 4.1.2.
15.0	August 2016	Fifteenth edition – Updates for version 4.2.0.
16.0	November 2016	Sixteenth edition – Updates for version 4.2.1.
17.0	February 2017	Seventeenth edition – Updates for version 5.0.0.

Revision	Published	Summary of Changes
18.0	March 2017	Eighteenth edition – Updates for version 5.0.1.
19.0	May 2017	Nineteenth edition – Updates for version 5.0.2.
20.0	June 2017	Twentieth edition – Updates for version 5.0.3.
21.0	August 2017	Twenty-first edition – Updates for version 5.1.0.
22.0	October 2017	Twenty-second edition – Updates for versions 5.0.4, 5.2.0
23.0	May 2018	Twenty-third edition – Updates for versions 5.2.1, 5.2.2, 5.2.3, 5.3.0, 5.3.1.
24.0	August 2018	Twenty-fourth edition – Updates for versions 5.3.2, 5.3.3
25.0	September 2018	Twenty-fifth edition – Updates for version 5.3.4.
26.0	October 2018	Twenty-sixth edition – Updates for version 5.3.5.
27.0	November 2018	Twenty-seventh edition – Updates for versions 5.4.0, 5.4.1.
28.0	January 2019	Twenty-eighth edition – Updates for versions 5.4.2, 5.4.3.
29.0	March 2019	Twenty-ninth edition – Updates for versions 5.4.4, 5.5.0.
30.0	April 2019	Thirtieth edition – Updates for versions 5.4.5, 5.5.1, 5.4.6, 5.5.2.
31.0	June 2019	Thirty-first edition – Updates for version 5.4.7.
32.0	July 2019	Thirty-second edition – Updates for version 5.5.3.
33.0	August 2019	Thirty-third edition – Updates for version 5.4.8.
34.0	September 2019	Thirty-fourth edition – Updates for version 5.4.9.
35.0	October 2019	Thirty-fifth edition – Updates for version 5.4.10.

Revision	Published	Summary of Changes
36.0	November 2019	Thirty-sixth edition – Updates for version 5.5.4.
37.0	December 2019	Thirty-seventh edition – Updates for versions 5.4.11, 5.6.0.
38.0	January 2020	Thirty-eighth edition – Updates for version 5.4.12.
39.0	February 2020	Thirty-ninth edition – Updates for version 5.6.1.
40.0	May 2020	Edition 40 – Updates for versions 5.4.13, 5.6.2.
41.0	July 2020	Edition 41 – Updates for versions 5.4.14, 5.6.3.
42.0	September 2020	Edition 42 – Updates for version 5.4.15.
43.0	September 2020	Edition 43 – Updates for version 5.6.4.
44.0	September 2020	Edition 44 – Updates for version 5.5.16.
45.0	October 2020	Edition 45 – Updates for version 5.6.5.
46.0	November 2020	Edition 46 – Updates for version 5.4.17.
47.0	November 2020	Edition 47 – Updates for version 5.7.0.
48.0	August 2021	Edition 48 – Updates for version 5.4.18.
49.0	August 2021	Edition 49 – Updates for version 5.8.0.
50.0	September 2021	Edition 50 – Updates for version 5.7.1.
51.0	October 2021	Edition 51 – Updates for 5.10.0.
52.0	November 2021	Edition 52 – Updates for 5.7.2, 5.11.0, 5.11.1.
53.0	February 2022	Edition 53 – Updated for version 5.12.0.

Revision	Published	Summary of Changes
		Version 6.0.0, 6.0.1 – Technical release only – Version 17.0 compatibility.
54.0	March 2022	Edition 54 – Version 6.2.0 – Technical release only
55.0	April 2022	Edition 55 – Updates for 6.2.0, 5.12.1
56.0	August 2022	Edition 56 – Update for 5.13.0, 6.3.0, 5.4.19, 5.14.0, 5.12.2, 5.4.20
57.0	September 2022	Edition 57 – Update for 6.4.0, 5.15.0, 5.12.3
58.0	October 2022	Edition 58 – Update for 5.12.3
59.0	November 2022	Edition 59 – Update for version 5.12.4, 5.16.0, 6.5.0
60.0	April 2023	Edition 60 - 6.6.0, 5.17.0, 5.12.5, 5.16.1
61.0	May 2023	Edition 61 - 5.18.0, 5.16.2, 6.7.0
62.0	October 2023	Edition 62 - 5.16.3
63.0	November 2023	Edition 63 - 6.8.0, 5.19.0
64.0	December 2023	Edition 64 - 6.7.1
65.0	January 2024	Edition 65 - 6.7.2, 6.2.1, 6.2.2, 6.8.1, 7.3.0 - Version 18 compatibility
66.0	February 2024	Edition 66 - 6.2.3, 6.9.0, 6.9.1, 7.4.0, 7.4.1
67.0	March 2024	Edition 67 - 6.2.4, 7.5.0, 6.10.0
68.0	April 2024	Edition 68 - 6.2.5, 7.5.1, 6.11.0
69.0	May 2024	Updates for version 7.6.0, 6.12.0, 7.7.0 – *Technical release only*
70.0	June 2024	Updates for version 6.13.0, 7.8.0

Revision	Published	Summary of Changes
71.0	July 2024	Updates for version 7.9.0, 6.14.0
72.0	August 2024	Updates for version 6.15.1, 7.10.0
73.0	September 2024	Updates for version 6.12.1, 6.16.0, 7.11.0
74.0	October 2024	Updates for version 6.17.0, 6.12.2, 7.12.0
75.0	November 2024	Updates for version 6.12.3, 6.13.1, 6.18.0
76.0	December 2024	Updates for version 7.13.0, 6.13.2, 7.13.1
77.0	January 2025	Updates for version 7.14.0, 6.19.0, 6.13.3, 7.12.1
78.0	February 2025	Updates for version 6.16.1, 6.20.0, 7.15.0, 7.14.1
79.0	April 2025	Updates for version 6.16.2, 6.21.0, 7.16.0

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Dependencies

Bloomberg-TS	Exchange-Feed-Core	Data Uploader	Calypso
1.1.1	1.0.5	3.1.2	13.X
1.2.0	1.1.3	3.1.6	13.X
1.2.1	1.1.3	3.1.8	13.X
1.2.2	1.2.1	3.1.9	13.X
1.2.3	1.2.1	3.1.9	13.X
1.2.4	1.2.3	3.1.10	13.X
1.2.5	1.2.3	3.1.10	13.X
2.0.0	2.0.0	3.1.12	14.X
2.0.1	2.0.3	3.1.12	14.X
3.0.0	3.0.2	3.7.3	14.X
3.0.1	3.1.0	3.10.0	14.X
4.0.0	N/A	4.5.0	14.X
4.1.0	N/A	4.5.0	14.X, 15.0
4.1.1	N/A	4.10.0	14.X, 15.0
4.1.2	N/A	4.10.0	14.X, 15.0
4.2.0	N/A	4.10.0	14.X, 15.0

Module dependencies for Version 16 Suite and Version 17 Suite are in the monthly release notes.

Release Notes

1.1 Changes in 1.1.1 (November 2012)

BTS-8: AckNack values are case-sensitive and should be: Ack, Ack2, Nack.

BTS-23: Missing Value Mappings.

Mapping for DateRollConvention and DayCountConvention added.

Configuration Changes

- Run upgrade script ora_migrate_from_1-1-0_to_1-1-1.sql
- Execute BloombergTSSchemaData.xml via Execute SQL

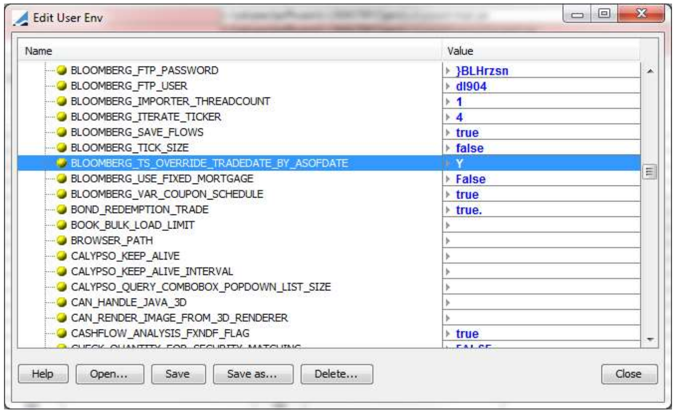
1.2 Changes in 1.2.2 (February 2013)

BTS-62: Allow option to use As of date for trade date.

BTS-70: For T-bill trades, set the negotiated quote type to Discount and negotiated price to Discount Yield if the QuoteTypeIndicator equals 2 and the Discount Yield field is not blank.

Configuration Changes

- Add environment property “BLOOMBERG_TS_OVERRIDE_TRADEDATE_BY_ASOFDATE” with value equals “Y” in the Calypso properties. If this flag does not exist or with value which does not equal “Y”, the trade date from Bloomberg AIM/TOMS message is taken.



1.3 Changes in 1.2.3 (March 2013)

BTS-64: Support negotiable currency for FX Swap products.

1.4 Changes in 1.2.4 (April 2013)

BTS-75: MQ reconnect issue.

1.5 Changes in 1.2.5 (April 2013)

BTS-79: For pre-existing trades (TS message with non-empty short note 1 with trade ID), the action value configured in Calypso Mapping is used for the action in Calypso Upload Document.

1.6 Changes in 2.0.0 (May 2013)

REL-10110: Set next version to 2.0.0.

1.7 Changes in 2.0.1 (June 2013)

BTS-79: For pre-existing trades (TS message with non-empty short note 1 with trade ID), the action value configured in Calypso Mapping is used for the action in Calypso Upload Document.

1.8 Changes in 3.0.0 (January 2014)

BTS-89: Support new AIM/TOMS field TradeByCurrency for FXSpot, FXForward and FXNDF.

BTS-89: Map to additional trade keywords for Swap products.

BTS-95: Support importing Cross Currency Swap to a New Calypso Product Type – SwapCrossCurrency.

BTS-101: Bloomberg TS message should support datauploader GUI.

BTS-108: Make Bloomberg TS Compatible to Exchange Feed Core 3.0.

Configuration Changes

- In Calypso Mapping, if product type is mapped to SwapCrossCurrency, the trade will be uploaded using the new Calypso product type SwapCrossCurrency.
- Run the migration script ora_migrate_from_2-0-1_to_3-0-0.sql.

1.9 Changes in 3.0.1 (December 2014)

BTS-114: Fix Calypso Mapping Types in Bloomberg TS.

BTS-116: Fix message source and format values.

Configuration Changes

- Run the migration script ora_migrate_from_3-0-0_to_3-0-1.sql.

1.10 Changes in 4.0.0 (February 2013)

BTS-125: Bloomberg TS - Out of DS and Remove Dependency on Exchange Feed Core.

BTS-146: com/calypso/tk/util/BloombergAIMMonitor.java has a left-over main() method.

BTS-147: com/calypso/tk/util/BloombergTOMSMonitor.java has a left-over main() method.

BTS-148: com/calypso/tk/bo/bridge/handler/BLOOMBERGTOMSRuleHandler.java is loading an unchecked resource as stream.

BTS-149: com/calypso/upload/messaging/BloombergTradeFeedCompletionSizeExpression.java is instantiating an unsecurely configured DocumentBuilder.

BTS-150: com/calypso/tk/util/BloombergTradeFeedUtil.java is instantiating an unsecurely configured DocumentBuilder.

BTS-152: Fix potential bug - Call to equals() comparing different types.

BTS-153: Fix potential bug - Exception created and dropped rather than thrown.

BTS-154: Fix potential bug - Possible null pointer dereference.

BTS-155: Fix potential bug - Possible null pointer dereference on exception path.

BTS-156: Fix potential bug - Dead store to local variable.

1.11 Changes in 4.1.0 (May 2016)

BTS-165: Add module-upgrade-[module_name].mxml to support new Execute SQL.

1.12 Changes in 4.1.1 (June 2016)

BTS-172: Move schema files to under core and upgrade to calypso-release2-plugin 1.0.11.

1.13 Changes in 4.1.2 (July 2016)

BTS-183: Clean up SQL folder for Calypso version 15.

1.14 Changes in 4.2.0 (August 2016)

BTS-188: Add products in Bloomberg AIM.

Configuration Changes

- Apply migration SQL script *bloombergts_ora_migrate_to_4-2-0.sql* (for Oracle database) or *bloombergts_syb_migrate_to_4-2-0.sql* (for Sybase database) and then update schema data. (Only applicable to Calypso version 14.X.)

1.15 Changes in 4.2.1 (November 2016)

BTS-193: Add Migration Scripts for Calypso version 15.

BTS-195: Fix time zone issue on trade date.

1.16 Changes in 5.0.0 (February 2017)

BTS-194: Add Migration Scripts for Calypso version 15.

BTS-196: Fix time zone issue on trade date.

BTS-202: Read "As of Date" from Trade Feed as Calypso Trade Date.

1.17 Changes in 5.0.1 (March 2017)

BTS-207: Specify Source as "BloombergTradeFeed" in Translated Message.

1.18 Changes in 5.0.2 (May 2017)

BTS-217: Fix issue on Requesting Bloomberg Bond Definition in Workflow (local mode).

BTS-219: Assign BLOOMBERG_DUMMY_BOOK to Calypso Trade if Account Name is missing from Trade Feed.

BTS-221: Put Amend/Cancel Trade Feed in Pending Status if the Corresponding Calypso Trade does not Exist.

BTS-224: Issues in BloombergTradeFeedUploadCustomizer introduced in 5.0.1 when remapping ShortNote1 for Trade amendment.

1.19 Changes in 5.0.3 (June 2017)

BTS-224: Issues in BloombergTradeFeedUploadCustomizer introduced in 5.0.1 when remapping ShortNote1 for Trade amendment.

BTS-227: Fix Issues on Sybase Migration Scripts.

BTS-234: Fix the Ticket Issue for Repo Trades from TOMS.

1.20 Changes in 5.0.4 (October 2017)

BTS-244: BuySell Back from TOMS doesn’t generate trade.

BTS-246: Stock Borrow fee does not agree with Bloomberg.

1.21 Changes in 5.1.0 (August 2017)

BTS-241: Add support for Bond Trade Allocation.

1.22 Changes in 5.2.0 (October 2017)

BTS-241: Add support for Bond Trade Allocation.

BTS-244: BuySell Back from TOMS doesn’t generate trade. Support added for RepoTransactionType SB.

BTS-246: Stock Borrow fee does not agree with Bloomberg.

1.23 Changes in 5.2.1 (May 2018)

Internal release.

1.24 Changes in 5.2.2 (May 2018)

BTS-261: Handle cancellation message for a trade not present in Calypso.

BTS-265: BuySell Back from TOMS doesn’t generate trade. Support added for RepoTransactionType BS.

1.25 Changes in 5.2.3 (May 2018)

BTS-267: GATEWAYMSG workflow completing without waiting for security to be created.

1.26 Changes in 5.3.0 (May 2018)

Internal release to support long id changes.

1.27 Changes in 5.3.1 (May 2018)

BTS-282: Incorrect cash on Repo from TOMS.

BTS-285: Repo from TOMS where bond doesn't exist in Calypso requires manual intervention.

BTS-287: Repo on UKT does not work.

1.28 Changes in 5.3.2 (August 2018)

BTS-289 (HD 163627): Buy or Sell on UKT doesn’t work. Supported bond trade with underlying UKT bond.

1.29 Changes in 5.3.3 (August 2018)

BTS-294 (HD 165758): NoSuchMethodException thrown processing a Bloomberg TOMS cancel for non-matched trade. Corrected behavior and removed exception cause.

BTS-297 (HD 166679): Allocation does not work for real world test cases. Changes to handle allocation where cancellations and amendments are received. Handled incoming child trades after a CMT trade message is received.

BTS-299 (HD 166975): FXSwap trades imported into Calypso from Bloomberg TOMS have the wrong trade direction. Corrected trade direction for FX Swap trades.

BTS-301 (HD 166983): ReverseRepo trades haircut direction is wrong. Haircut direction is set to receive for reverse repo.

BTS-302 (HD 167311): Settlement ccy is wrong in Repo where Settlement ccy not equal to Security ccy. Added mapping of SecurityCurrencyISOCode with funding currency in repo. Added FXRate mapping.

BTS-300 (HD 166989): Bond trades settlement currency is wrong. Added mapping of SecurityCurrencyISOCode with trade settle currency for bond trade. Added FXRate mapping.

1.30 Changes in 5.3.4 (September 2018)

BTS-339 (HD 167667): Added support to book interbook deals from Bloomberg TOMS. Trades uploaded are not mirrored.

BTS-319 (HD 167709): Counterparty name mapping priority. Changed the order to search counterparty. First it is searched by LE attribute and then by LE short name.

BTS-338: Changes made to enable upload of Equity Index Future trade.

1.31 Changes in 5.3.5 (October 2018)

BTS-344 (HD 167311): Changes to handle FXRate based on pair position for Repo trade.

BTS-347 (HD 166989): Changes to handle FXRate based on pair position for Bond trade.

BTS-350 (HD 168948): OPEN term Repo should be created with market standard “Callable By”=BOTH and “Notice Days”=2 instead of NONE and 0.

In trade file if RepoOpenTicket=Y then Maturity type will be OPEN and Notice Days will be 2. If RepoOpenTicket=N then Maturity will be TERM and Callable By will be NONE.

BTS-353 (HD 168981): Sales and Trader fields should be defaulted to NONE if not specified in message from TOMS.

BTS-356 (HD 169264): Wrong settlement currency on FXNDF trade.

Changed behavior to set FXNDFSettlementCurrency as settle currency for FX NDF trades.

BTS-359 (HD 169038): Calypso fails to import FXSwap trade from TOMS due to translation error.

BTS-362 (HD 168875): Repo reinstate creates new trade without cancelling previous.

1.32 Changes in 5.4.0 (November 2018)

BTS-281 (HD 155450): Reverse Repo in TOMS with no haircut has wrong cash amount.

BTS-284 (HD 160719 / HD 161707): Repo from TOMS where bond doesn't exist in Calypso requires manual intervention. Introduced the workflow message rule “RequestUnderlying”.

BTS-286 (HD 161593): Repo on UKT does not work.

BTS-291 (HD 163627): Buy or Sell on UKT doesn’t work.

BTS-303 (HD 166975): FXSwap trades imported into Calypso from Bloomberg TOMS have the wrong trade direction.

BTS-305 (HD 166889): Bond trades imported into Calypso from Bloomberg TOMS have wrong settlement currency.

BTS-307 (HD 167311): Settlement currency is wrong on Repo with settlement currency ≠ security currency.

BTS-309 (HD 166983): Wrong haircut direction on Reverse Repo trade.

BTS-311 (HD 165758): NoSuchMethodException thrown while processing a Bloomberg TOMS cancel for non-matched trade.

BTS-313 (HD 166579): Allocation does not work for real world test cases.

BTS-318 (HD 167709): Counterparty name mapping priority. Changed the order to search counterparty. First it is searched by LE attribute and then by LE short name.

BTS-337: Changes made to enable upload of Equity Index Future trade.

Configuration Changes

- Upload the latest Message workflow for UPLOADSOURCEMSG, which comes with the Data Uploader module. Then perform the following configuration:
  - Add “RequestUnderlying” to the workflowRuleMessage domain value.
  - On the PENDING – REPROCESS – REPROCESSING transition, ensure that the following rules are present, and add them if not:
    a. CheckKickOff
    b. RequestUnderlying
    c. UploadReprocess
    d. CheckLink

1.33 Changes in 5.4.1 (November 2018)

BTS-341 (HD 167667): Added support to book interbook deals from Bloomberg TOMS. Trades uploaded are not mirrored.

BTS-345 (HD 167311): Changes to handle FXRate based on pair position for Repo trade.

BTS-348 (HD 166989): Changes to handle FXRate based on pair position for Bond trade.

BTS-351 (HD 168948): OPEN term Repo should be created with market standard “Callable By”=BOTH and “Notice Days”=2 instead of NONE and 0.

In trade file if RepoOpenTicket=Y then Maturity type will be OPEN and Notice Days will be 2. If RepoOpenTicket=N then Maturity will be TERM and Callable By will be NONE.

BTS-354 (HD 168981): Sales and Trader fields should be defaulted to NONE if not specified in message from TOMS.

BTS-357 (HD 169264): Wrong settlement currency on FXNDF trade.

Changed behavior to set FXNDFSettlementCurrency as settle currency for FX NDF trades.

BTS-360 (HD 169038): Calypso fails to import FXSwap trade from TOMS due to translation error.

BTS-363 (HD 168875): Repo reinstate creates new trade without cancelling previous.

BTS-367: Removed lower version migration scripts which are no longer needed.

BTS-372 (HD 170714): Corrected logic to determine haircut details (Type, Direction, and Value) for Repo trades.

BTS-375 (HD 171259): TOMS not supporting messages for basic preferred Bonds.

The translator to be called is decided on the combination of the following fields of TOMS feed: SecurityProductKey, ProductSubFlag, FX dealType, FX IsNDF, Repo Transaction Type

The sample provided as a part of this Jira results in "4,1,,,". This combination is for a Bond and was missing and hence the required translator was not found and NPE was thrown.

Support for the above combination has been added.

BTS-378 (HD 170484): InternalReference not changed after Repo termination from TOMS.

1.34 Changes in 5.4.2 (January 2019)

BTS-388 (HD 171568): Position Keeping Server copies Internal Reference from parent trade to child trades, which results in AMEND/CANCEL actions failing in TOMS.

Now, in case of multiple trades with internal reference, we look for unique trade with external reference. If found unique use that trade for processing.

BTS-390 (HD 171818): Issue with Repo rollover in TOMS.

BTS-398 (HD 172928): Bloomberg interface is taking disabled counterparty in place of active counterparty.

BTS-400 (HD 172999): Failure to upload Loan/Deposit trade with error "Missing Rounding Method".

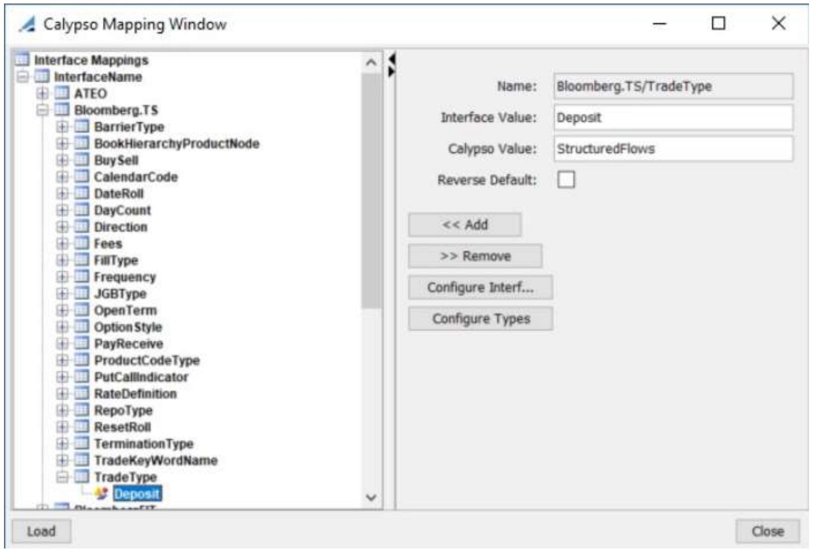
1.35 Changes in 5.4.3 (January 2019)

BTS-404 (HD 173459): Bloomberg TOMS interface doesn't support Mortgage ABS Repos (Key 11 and SubFlag 16).

BTS-406 (HD 173018): Incorrect events processing order by UpdateManagerEngine. Wrong direction in FXSwap trades.

BTS-409 (HD 174069): Added support for StructuredFlows trade in BTS module.

Configuration is added in Calypso Mapping to save Deposit trade as StructuredFlows trade by default.



BTS-412 (HD 174191): TransactionCosts amount from Bloomberg TOMS trades defined as double instead of long.

BTS-414 (HD 172029): Bond trade correction message results in task station exceptions and is not loaded in Calypso.

When underlying 'TransactionNumberOfOriginTrans' is already cancelled then the 'MasterTicketNumber' trade should be corrected as child trade is cancelled. Made changes to handle this behavior.

1.36 Changes in 5.4.4 (March 2019)

BTS-425 (HD 175832 / 176131): Changed interface behavior to enable reprocessing of allocation ticket in Bloomberg TOMS/AIM.

BTS-427 (HD 174191): Bloomberg-TS sends empty Fee details on the trade feed.

Provided a fix to ignore these empty details and only consider valid entries.

BTS-430 (HD 175832): Changes made to update child trade when transaction type is CSB.

1.37 Changes in 5.4.5 (April 2019)

BTS-436 (HD 175032): Unique message key doesn't take into account Bloomberg site id/firm id.

Changed Bloomberg TOMS behavior to consider transaction number and Bloomberg firm id as unique key for UploadSourceMessage.

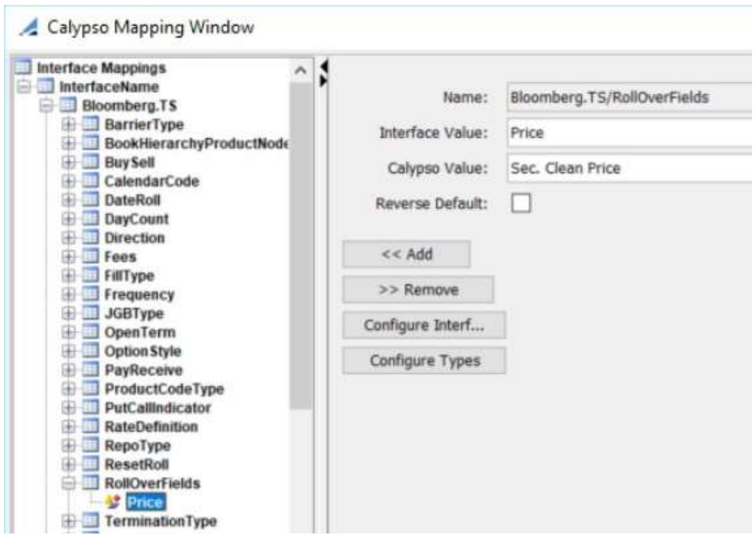
BTS-439 (HD 172029): Incomplete allocation.

Made changes to perform allocation when TransactionType is CSB and CancelDueToCorrection value is A in the Bloomberg TOMS trade feed message.

1.38 Changes in 5.4.6 (April 2019)

BTS-453 (HD 176502): Bloomberg TOMS Repo rollover action doesn't update child trade correctly in Calypso.

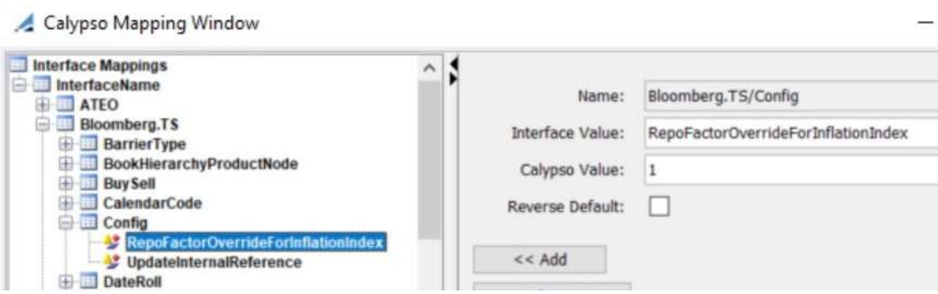
Added Calypso mapping 'RollOverFields' to explicitly set clean price during rollover action on Repo trade from Bloomberg TOMS.



BTS-455 (HD 176050): Incorrect dirty price for inflation indexed bond from Bloomberg TOMS.

Made changes to set default value of index factor for Repo trades when ShortNote4 is Y.

Added Calypso mapping 'RepoFactorOverrideForInflationIndex' to determine the default value of 'Sec. Index Factor' in Repo trade for inflation-indexed bond. If the mapping is left empty the 'Sec. Index Factor' will not be explicitly set.



1.39 Changes in 5.4.7 (June 2019)

BTS-472 (HD 180533): Repo on Equity trade message not processed.

Made changes for repo and sec lending trades to fetch underlying equity product using TICKER_UNIQUE product code when multiple products are present for a given ISIN value.

BTS-475 (HD 181154): Equity trade translation error.

Added support for security key 2 and product sub-type 2 as Equity trades.

1.40 Changes in 5.4.8 (August 2019)

Version	Component	HelpDesk	Issue	Type	Description
5.4.8	BBERG TS	183179	BTS-489	Issue	Issue – Bloomberg TOMS - Swap trade first rate is always set to "1st Rate". Fix – Changes made to set 1st Rate field as NONE for InterestRateSwap and CrossCurrencySwap trade when Pay/ReceiveStubReset field is not sent in trade feed.
5.4.8	BBERG TS	180533	BTS-484	Enh	Issue – Repo on Equity trade message not processed. Fix – Made changes for repo and sec lending trades to fetch underlying equity product using TICKER_UNIQUE product code when multiple products are present for a given ISIN value.

Version	Component	HelpDesk	Issue	Type	Description
5.4.8	BBERG TS	180851	BTS-481	Issue	Issue – Canceled trade message moved to status COMPLETED instead of PENDING. Fix – Changes made to ignore cancellation message in case of bond allocation when the corresponding trade is not already present in the system.

1.41 Changes in 5.4.9 (September 2019)

Version	Component	HelpDesk	Issue	Type	Description
5.4.9	BBERG TS	183399	BTS-498	Issue	Issue – Rounding of FX price blocking trade messages. Fix – Changes made in FXForward translator to calculate secondary amount using Price instead of OutrightSpotRate when secondary amount does not match using the latter.
5.4.9	BBERG TS	183016	BTS-501	Issue	Issue – Repo rollover not updating fields. Fix – Changes made to support Repo fields as well in 'RollOverFields' Calypso mapping.
5.4.9	BBERG TS	183776	BTS-504	Issue	Issue – Termination trade date is set to settlement date instead of valuation date. Fix – Changes made to set termination trade date as trade date instead of settlement date in case of Repo trades.

1.42 Changes in 5.4.10 (October 2019)

Version	Component	HelpDesk	Issue	Type	Description
5.4.10	BBERG TS	183776	BTS-504	Issue	Issue – Termination trade date is set to settlement date instead of valuation date - Additional fix.

1.43 Changes in 5.4.11 (December 2019)

Version	Component	HelpDesk	Issue	Type	Description
5.4.11	BBERG TS		BTS-511	Enh	Issue – Add support for configurable mapping of product type and action. Fix – Added configurable mapping of product type and trade action via ProductMapping and TradeActionMapping in Calypso Mapping window.
5.4.11	BBERG TS	188747	BTS-514	Issue	Issue – Fund Trade feed failed to create equity trade in Calypso.
5.4.11	BBERG TS		BTS-516	Issue	Issue – Remove instances of e.printstacktrace().
5.4.11	BBERG TS	189080	BTS-519	Issue	Issue – Getting error Invalid Currency value when Delivery Type is Cash. Fix – Set FX Option settlement currency in FX Option Bloomberg translator.

1.44 Changes in 5.4.12 (January 2020)

Version	Component	HelpDesk	Issue	Type	Description
5.4.12	BBERG TS	188230	BTS-525	Issue	Issue – Buy / Sell field mapping problem for FX trade.

1.45 Changes in 5.4.13 (May 2020)

Component	HelpDesk	Issue	Type	Description
BBERG TS 5.4.13	195618	BTS-543	Issue	Issue – Wrong buy/sell direction in FX NDF. Fix – The Settlement Currency Rate can be used to determine if the buy / sell direction needs to be flipped or not. When Settlement Currency Rate = 1 use the Bloomberg trade direction as it is, else flip the direction. This fix impacts the trade direction for FX trades.

1.46 Changes in 5.4.14 (July 2020)

Component	HelpDesk	Issue	Type	Description
BBERG TS 5.4.14	197337	BTS-553	Issue	Issue – Wrong direction of FX trade in TOMS platform. Fix – Corrected FX Spot, Fwd and NDF trade direction for TOMS platform.
BBERG TS 5.4.14	197430	BTS-549	Issue	Issue – Incorrect spread for Cross Currency swap. Fix – Corrected spread value in IRS and XCCY swap translator.

1.47 Changes in 5.4.15 (September 2020)

Component	HelpDesk	Issue	Type	Description
BBERG TS 5.4.15	00002882	BTS-563	Enh	Issue – Direction of FX trade in AIM platform is still wrong in some cases. Fix – Added support for TradeCurrency field to determine trade direction in Bloomberg AIM interface.

1.48 Changes in 5.4.16 (September 2020)

Component	HelpDesk	Issue	Type	Description
BBERG TS 5.4.16	00002881	BTS-568	Issue	Issue – Callable date changes when Repo is amended. Fix – The Bloomberg Repo translator was not setting the CallableBy value when OpenTicket is “N”. This was leading to an issue in DTUP and the callable date getting populated. We now initialize the CallableBy value to “NONE” for default values.

1.49 Changes in 5.4.17 (November 2020)

Component	HelpDesk	Issue	Type	Description
BBERG TS 5.4.17	00006044	BTS-580	Enh	Issue – Direction of FXSwap trade in AIM platform is still wrong. Fix – Added support for TradeCurrency field to determine trade direction in Bloomberg AIM interface for FXSwap.

1.50 Changes in 5.4.18 (August 2021)

Component	HelpDesk	Issue	Type	Description
BBERG TS 5.4.18	00018376	BTS-593	Issue	Issue – Trade keyword Execution_Venue_Transaction_Identifier is missing when trade enters Calypso from Bloomberg, even though mapping is configured.

1.51 Changes in 5.4.19 (August 2022)

Component	HelpDesk	RPM	Issue	Type	Description
BBERG TS 5.4.19	00033918		BTS-637	Issue	Issue - TOMS to Calypso IRS Trade Feed - Compounding fields are not getting set on the trade. Impact Analysis – Local impact to BloombergTradeFeedInterestRateSwapTranslator – If SwapType = OIS Swap, the product subtype is set to OISSwap to ensure that the compounding fields are correctly set.

1.52 Changes in 5.4.20 (August 2022)

Component	HelpDesk	RPM	Issue	Type	Description
BBERG TS 5.4.20	00038871		BTS-654	Issue	Issue - Currency swap Fix/Fix trade cannot be imported into the system through interface. Impact Analysis – Local impact – If SwapType=Fix/Fix Swap, then set both the Pay and Receive Leg types = Fixed.

1.53 Changes in 5.5.0 (March 2019)

BTS-340 (HD 167667): Added support to book interbook deals from Bloomberg TOMS. Trades uploaded are not mirrored.

BTS-343 (HD 167311): Changes to handle FXRate based on pair position for Repo trade.

BTS-346 (HD 166989): Changes to handle FXRate based on pair position for Bond trade.

BTS-349 (HD 168948): OPEN term Repo should be created with market standard “Callable By”=BOTH and “Notice Days”=2 instead of NONE and 0.

In trade file if RepoOpenTicket=Y then Maturity type will be OPEN and Notice Days will be 2. If RepoOpenTicket=N then Maturity will be TERM and Callable By will be NONE.

BTS-352 (HD 168981): Sales and Trader fields should be defaulted to NONE if not specified in message from TOMS.

BTS-355 (HD 169264): Wrong settlement currency on FXNDF trade.

Changed behavior to set FXNDFSettlementCurrency as settle currency for FX NDF trades.

BTS-358 (HD 169038): Calypso fails to import FXSwap trade from TOMS due to translation error.

BTS-361 (HD 168875): Repo reinstate creates new trade without cancelling previous.

BTS-366: Removed lower version migration scripts which are no longer needed.

BTS-371 (HD 170714): Corrected logic to determine haircut details (Type, Direction, and Value) for Repo trades.

BTS-374 (HD 171259): TOMS not supporting messages for basic preferred Bonds.

The translator to be called is decided on the combination of the following fields of TOMS feed: SecurityProductKey, ProductSubFlag, FX dealType, FX IsNDF, Repo Transaction Type

The sample provided as a part of this Jira results in "4,1,,,". This combination is for a Bond and was missing and hence the required translator was not found and NPE was thrown.

Support for the above combination has been added.

BTS-377 (HD 170484): InternalReference not changed after Repo termination from TOMS.

BTS-387 (HD 171568): Position Keeping Server copies Internal Reference from parent trade to child trades, which results in AMEND/CANCEL actions failing in TOMS.

Now, in case of multiple trades with internal reference, we look for unique trade with external reference. If found unique use that trade for processing.

BTS-389 (HD 171818): Issue with Repo rollover in TOMS.

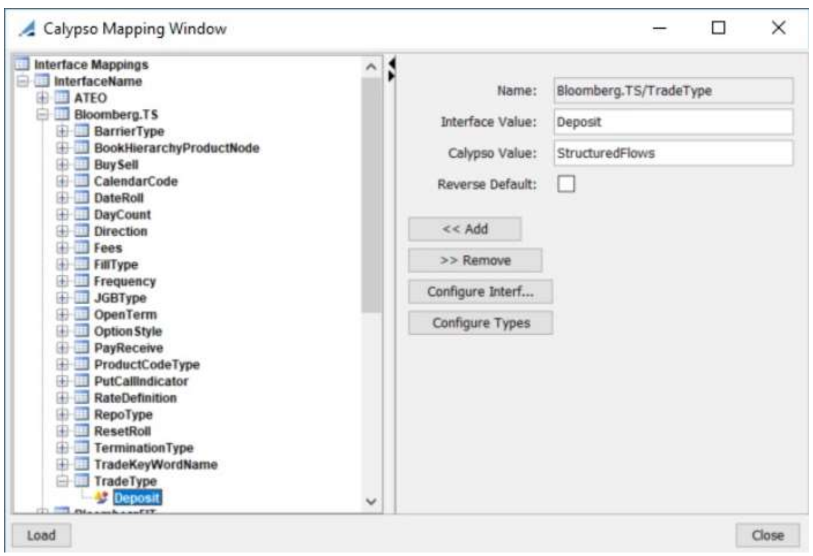
BTS-397 (HD 172928): Bloomberg interface is taking disabled counterparty in place of active counterparty.

BTS-399 (HD 172999): Failure to upload Loan/Deposit trade with error "Missing Rounding Method".

BTS-403 (HD 173459): Bloomberg TOMS interface doesn't support Mortgage ABS Repos (Key 11 and SubFlag 16).

BTS-405 (HD 173018): Incorrect events processing order by UpdateManagerEngine. Wrong direction in FXSwap trades.

BTS-408 (HD 174069): Added support for StructuredFlows trade in BTS module.
Configuration is added in Calypso Mapping to save Deposit trade as StructuredFlows trade by default.



BTS-411 (HD 174191): TransactionCosts amount from Bloomberg TOMS trades defined as double instead of long.

BTS-413 (HD 172029): Bond trade correction message results in task station exceptions and is not loaded in Calypso.

When underlying 'TransactionNumberOfOriginTrans' is already cancelled then the 'MasterTicketNumber' trade should be corrected as child trade is cancelled. Made changes to handle this behavior.

BTS-424 (HD 175832 / 176131): Changed interface behavior to enable reprocessing of allocation ticket in Bloomberg TOMS/AIM.

BTS-426 (HD 174191): Bloomberg-TS sends empty Fee details on the trade feed.

Provided a fix to ignore these empty details and only consider valid entries.

BTS-429 (HD 175832): Changes made to update child trade when transaction type is CSB.

1.54 Changes in 5.5.1 (April 2019)

BTS-448 (HD 176773): Duplicates in SchemaData.xml.

1.55 Changes in 5.5.2 (April 2019)

BTS-437 (HD 175032): Unique message key doesn't take into account Bloomberg site id/firm id.

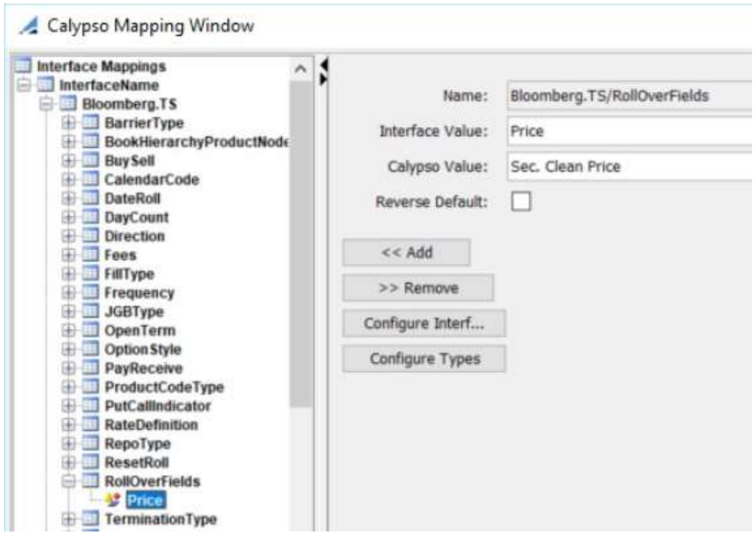
Changed Bloomberg TOMS behavior to consider transaction number and Bloomberg firm id as unique key for UploadSourceMessage.

BTS-440 (HD 172029): Incomplete allocation.

Made changes to perform allocation when TransactionType is CSB and CancelDueToCorrection value is A in the Bloomberg TOMS trade feed message.

BTS-452 (HD 176502): Bloomberg TOMS Repo rollover action doesn't update child trade correctly in Calypso.

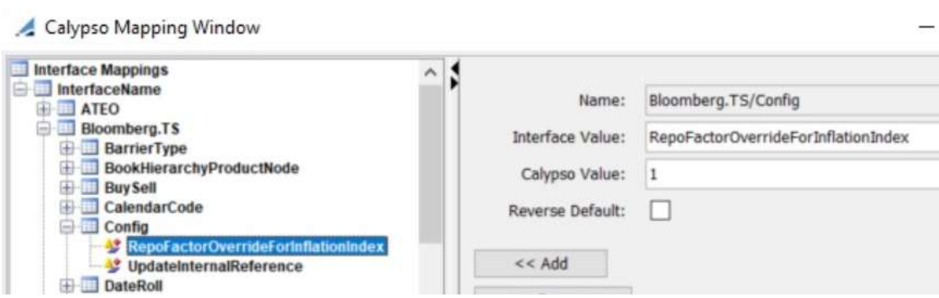
Added Calypso mapping 'RollOverFields' to explicitly set clean price during rollover action on Repo trade from Bloomberg TOMS.



BTS-454 (HD 176050): Incorrect dirty price for inflation indexed bond from Bloomberg TOMS.

Made changes to set default value of index factor for Repo trades when ShortNote4 is Y.

Added Calypso mapping 'RepoFactorOverrideForInflationIndex' to determine the default value of ‘Sec. Index Factor’ in Repo trade for inflation-indexed bond. If the mapping is left empty the ‘Sec. Index Factor’ will not be explicitly set.



1.56 Changes in 5.5.3 (July 2019)

BTS-476 (HD 181154): Equity trade translation error.

Added support for security key 2 and product sub-type 2 as Equity trades.

BTS-470 (HD 180533): Repo on Equity trade message not processed.

Made changes for repo and sec lending trades to fetch underlying equity product using TICKER_UNIQUE product code when multiple products are present for a given ISIN value.

1.57 Changes in 5.5.4 (November 2019)

Version	Component	HelpDesk	Issue	Type	Description
5.5.4	BBERG TS	180851	BTS-480	Issue	Issue – Canceled trade message moved to status COMPLETED instead of PENDING. Fix – Changes made to ignore cancellation message in case of bond allocation when the corresponding trade is not already present in the system.
5.5.4	BBERG TS	180533	BTS-483	Enh	Issue – Repo on Equity trade message not processed. Fix – Made changes for repo and sec lending trades to fetch underlying equity product using TICKER_UNIQUE product code when multiple products are present for a given ISIN value.
5.5.4	BBERG TS	183179	BTS-490	Issue	Issue – Bloomberg TOMS - Swap trade first rate is always set to "1st Rate". Fix – Changes made to set 1st Rate field as NONE for InterestRateSwap and CrossCurrencySwap trade when Pay/ReceiveStubReset field is not sent in trade feed.
5.5.4	BBERG TS	183399	BTS-497	Issue	Issue – Rounding of FX price blocking trade messages. Fix – Changes made in FXForward translator to calculate secondary amount using Price instead of OutrightSpotRate when secondary amount does not match using the latter.
5.5.4	BBERG TS	183016	BTS-500	Issue	Issue – Repo rollover not updating fields. Fix – Changes made to support Repo fields as well in 'RollOverFields' Calypso mapping.

Version	Component	HelpDesk	Issue	Type	Description
5.5.4	BBERG TS	183776	BTS-503	Issue	Issue – Termination trade date is set to settlement date instead of valuation date. Fix – Changes made to set termination trade date as trade date instead of settlement date in case of Repo trades.

1.58 Changes in 5.6.0 (December 2019)

Version	Component	HelpDesk	Issue	Type	Description
5.6.0	BBERG TS	163968	BTS-379	Enh	Issue – Add MiFID support in Bloomberg TOMS/AIMS. Fix – Mapping for MiFID trade keywords can be provided in the domain “BloombergTS.MifidKeywords”. Only the fields provided in this domain are saved as trade keywords.
5.6.0	BBERG TS	175032	BTS-438	Issue	Issue – Unique message key doesn’t take into account Bloomberg site id/firm id. Fix – Changed Bloomberg TOMS behavior to consider transaction number and Bloomberg firm id as unique key for UploadSourceMessage.
5.6.0	BBERG TS	172029	BTS-441	Issue	Issue – Incomplete allocation. Fix – Made changes to perform allocation when TransactionType is CSB and CancelDueToCorrection value is A in the Bloomberg TOMS trade feed message.
5.6.0	BBERG TS	176773	BTS-449	Issue	Issue – Duplicates in SchemaData.
5.6.0	BBERG TS	176502	BTS-456	Enh	Issue – Bloomberg TOMS Repo rollover action doesn’t update child trade correctly in Calypso. Fix – Added Calypso mapping 'RollOverFields' to explicitly set clean price during rollover action on Repo trade from Bloomberg TOMS.

Version	Component	HelpDesk	Issue	Type	Description
5.6.0	BBERG TS	176050	BTS-459	Enh	Issue – Incorrect dirty price for inflation indexed bond from Bloomberg TOMS. Fix – Made changes to set default value of index factor for Repo trades when ShortNote4 is Y. Added Calypso mapping 'RepoFactorOverrideForInflationIndex' to determine the default value of 'Sec. Index Factor' in Repo trade for inflation-indexed bond. If the mapping is left empty the 'Sec. Index Factor' will not be explicitly set.
5.6.0	BBERG TS		BTS-466	Enh	Issue – Data type of quantity field needs to be updated from int to double for Future and FutureOption trades.
5.6.0	BBERG TS	180533	BTS-469	Issue	Issue – Repo on Equity trade message not processed. Fix – Made changes for Repo and SecLending trades to fetch underlying equity product using TICKER_UNIQUE product code when multiple products are present for a given ISIN value.
5.6.0	BBERG TS	181154	BTS-474	Enh	Issue – Equity trade translation error. Fix – Added support for security key 2 and product sub-type 2 as Equity trades.
5.6.0	BBERG TS	180851	BTS-479	Issue	Issue – Canceled trade message moved to status COMPLETED instead of PENDING. Fix – Changes made to ignore cancellation message in case of bond allocation when the corresponding trade is not already present in the system.
5.6.0	BBERG TS	180533	BTS-482	Enh	Issue – Repo on Equity trade message not processed. Fix – Made changes for Repo and SecLending trades to fetch underlying equity product using TICKER_UNIQUE product code when multiple products are present for a given ISIN value.
5.6.0	BBERG TS		BTS-485	Enh	Issue – Add support for configurable mapping of product type and action.

Version	Component	HelpDesk	Issue	Type	Description
					Fix – Added configurable mapping of product type and trade action via ProductMapping and TradeActionMapping in Calypso Mapping window.
5.6.0	BBERG TS	183179	BTS-488	Issue	Issue – Bloomberg TOMS - Swap trade first rate is always set to "1st Rate". Fix – Changes made to set 1st Rate field as NONE for InterestRateSwap and CrossCurrencySwap trade when Pay/ReceiveStubReset field is not sent in trade feed.
5.6.0	BBERG TS	183399	BTS-496	Issue	Issue – Rounding of FX price blocking trade messages. Fix – Changes made in FXForward translator to calculate secondary amount using Price instead of OutrightSpotRate when secondary amount does not match using the latter.
5.6.0	BBERG TS	183016	BTS-499	Issue	Issue – Repo rollover not updating fields. Fix – Changes made to support Repo fields as well in 'RollOverFields' Calypso mapping.
5.6.0	BBERG TS	183776	BTS-502	Issue	Issue – Termination trade date is set to settlement date instead of valuation date. Fix – Changes made to set termination trade date as trade date instead of settlement date in case of Repo trades.
5.6.0	BBERG TS	188747	BTS-512	Issue	Issue – Fund Trade feed failed to create equity trade in Calypso.
5.6.0	BBERG TS		BTS-515	Issue	Issue – Remove instances of e.printstacktrace().
5.6.0	BBERG TS	189080	BTS-518	Issue	Issue – Getting error Invalid Currency value when Delivery Type is Cash. Fix – Set FX Option settlement currency in FX Option Bloomberg translator.
5.6.0	BBERG TS		BTS-521	Issue	Issue – Unique constraint error in Execute SQL for BloombergTSBaseSchemaData.

1.59 Changes in 5.6.1 (February 2020)

Version	Component	HelpDesk	Issue	Type	Description
5.6.1	BBERG TS	188230	BTS-524	Issue	Issue – Buy / Sell field mapping problem for FX trade.
5.6.1	BBERG TS	191260	BTS-529	Issue	Issue – Trade corrections on allocation flowed incorrectly. Fix – Added Externally Allocated trade keyword in bond child trade during external allocation.

1.60 Changes in 5.6.2 (May 2020)

Component	HelpDesk	Issue	Type	Description
BBERG TS 5.6.2		BTS-540	Enh	Issue – Bloomberg TOMS support for Securities Financing Transaction Regulation (SFTR). Fix – The default SFTR field mappings have been added to the domain “BloombergTS.MifidKeywords”. Feature to map extended fields as trade keywords already supported with MiFID field support (see BTS-379).
BBERG TS 5.6.2	195618	BTS-542	Issue	Issue – Wrong buy/sell direction in FX NDF. Fix – The Settlement Currency Rate can be used to determine if the buy / sell direction needs to be flipped or not. When Settlement Currency Rate = 1 use the Bloomberg trade direction as it is, else flip the direction. This fix impacts the trade direction for FX trades.
BBERG TS 5.6.2	195263	BTS-545	Issue	Issue – Bloomberg allocations: Additional cancel message causes error “Action Cannot Be Applied On Trade” because there is no action available from CANCELLED.

1.61 Changes in 5.6.3 (July 2020)

Component	HelpDesk	Issue	Type	Description
BBERG TS 5.6.3	197337	BTS-554	Issue	Issue – Wrong direction of FX trade in TOMS platform. Fix – Corrected FX Spot, Fwd and NDF trade direction for TOMS platform.
BBERG TS 5.6.3	197430	BTS-550	Issue	Issue – Incorrect spread for Cross Currency swap. Fix – Corrected spread value in IRS and XCCY swap translator.

1.62 Changes in 5.6.4 (September 2020)

Component	HelpDesk	Issue	Type	Description
BBERG TS 5.6.4	00002882	BTS-562	Enh	Issue – Direction of FX trade in AIM platform is still wrong in some cases. Fix – Added support for TradeCurrency field to determine trade direction in Bloomberg AIM interface.

1.63 Changes in 5.6.5 (October 2020)

Component	HelpDesk	Issue	Type	Description
BBERG TS 5.6.5	00002881	BTS-569	Issue	Issue – Callable date changes when Repo is amended. Fix – The Bloomberg Repo translator was not setting the CallableBy value when OpenTicket is “N”. This was leading to an issue in DTUP and the callable date getting populated. We now initialize the CallableBy value to “NONE” for default values.

1.64 Changes in 5.7.0 (November 2020)

Component	HelpDesk	Issue	Type	Description
BBERG TS 5.7.0	188230	BTS-523	Issue	Issue – Buy / Sell field mapping problem for FX trade.
BBERG TS 5.7.0	191260	BTS-528	Issue	Issue – Trade corrections on allocation flowed incorrectly. Fix – Added Externally Allocated trade keyword in bond child trade during external allocation.
BBERG TS 5.7.0		BTS-539	Enh	Issue – Bloomberg TOMS support for Securities Financing Transaction Regulation (SFTR). Fix – The default SFTR field mappings have been added to the domain “BloombergTS.MifidKeywords”. Feature to map extended fields as trade keywords already supported with MiFID field support (see BTS-379).
BBERG TS 5.7.0	195618	BTS-541	Issue	Issue – Wrong buy/sell direction in FX NDF. Fix – The Settlement Currency Rate can be used to determine if the buy / sell direction needs to be flipped or not. When Settlement Currency Rate = 1 use the Bloomberg trade direction as it is, else flip the direction. This fix impacts the trade direction for FX trades.
BBERG TS 5.7.0	195263	BTS-544	Issue	Issue – Bloomberg allocations: Additional cancel message causes error “Action Cannot Be Applied On Trade” because there is no action available from CANCELLED.
BBERG TS 5.7.0	197430	BTS-548	Issue	Issue – Incorrect spread for Cross Currency swap. Fix – Corrected spread value in IRS and XCCY swap translator.
BBERG TS 5.7.0	197337	BTS-552	Issue	Issue – Wrong direction of FX trade in TOMS platform. Fix – Corrected FX Spot, Fwd and NDF trade direction for TOMS platform.
BBERG TS 5.7.0	00002882	BTS-561	Enh	Issue – Direction of FX trade in AIM platform is still wrong in some cases. Fix – Added support for TradeCurrency field to determine trade direction in Bloomberg AIM interface.

Component	HelpDesk	Issue	Type	Description
BBERG TS 5.7.0	00002881	BTS-567	Issue	Issue – Callable date changes when Repo is amended. Fix – The Bloomberg Repo translator was not setting the CallableBy value when OpenTicket is “N”. This was leading to an issue in DTUP and the callable date getting populated. We now initialize the CallableBy value to “NONE” for default values.
BBERG TS 5.7.0		BTS-573	Enh	Issue – Upgrade library groovy.jar from version 2.3.4 to 2.5.13.
BBERG TS 5.7.0		BTS-577	Enh	Issue – Upgrade jaxb-xjc from version 2.2 to 2.3.3.
BBERG TS 5.7.0	00006044	BTS-579	Enh	Issue – Direction of FXSwap trade in AIM platform is still wrong. Fix – Added support for TradeCurrency field to determine trade direction in Bloomberg AIM interface for FXSwap.

1.65 Changes in 5.7.1 (September 2021)

Component	HelpDesk	Issue	Type	Description
BBERG TS 5.7.1	00016950	BTS-600	Issue	Issue – FX Swap Trade Amend does not work properly. Impact Analysis – Local impact to BlombergTradeFeedTranslator - In case of Amend action, the system should not try to fetch child trade using External Ref as for Cancel action.

1.66 Changes in 5.7.2 (November 2021)

Component	HelpDesk	Issue	Type	Description
BBERG TS 5.7.2	00023672	BTS-609	Enh	Issue – Expiry Time Zone is hardcoded as America/NewYork for FX Option trades coming from trades flowing from Bloomberg TOMS.

Component	HelpDesk	Issue	Type	Description
				Fix – Added ExpiryTimeZone mapping. If not set, America/NewYork is used by default. Example: Name = Bloomberg.TS/Config Interface Value = ExpiryTimeZone Calypso Value = Asia/Tokyo

1.67 Changes in 5.8.0 (August 2021)

Component	HelpDesk	RPM	Issue	Type	Description
BBERG TS 5.8.0	00018376		BTS-592	Issue	Issue – Trade keyword Execution_Venue_Transaction_Identifier is missing when trade enters Calypso from Bloomberg, even though mapping is configured. Fix – Added the following mapping to SchemaData.xml: Name: Uploader/MappingsTranslator Interface Value: Bloomberg Calypso Value: Xml

1.68 Changes in 5.10.0 (October 2021)

Component	HelpDesk	RPM	Issue	Type	Description
BBERG TS 5.10.0	00016950		BTS-601	Issue	Issue – FX Swap Trade Amend does not work properly. Impact Analysis – Local impact to BlombergTradeFeedTranslator - In case of Amend action, the system should not try to fetch child trade using External Ref as for Cancel action.

1.69 Changes in 5.11.0, 5.11.1 (November 2021)

Component	HelpDesk	Issue	Type	Description
BBERG TS 5.11.1	00023672	BTS-610	Enh	Issue – Expiry Time Zone is hardcoded as America/NewYork for FX Option trades coming from trades flowing from Bloomberg TOMS. Fix – Added ExpiryTimeZone mapping. If not set, America/NewYork is used by default. Example: Name = Bloomberg.TS/Config Interface Value = ExpiryTimeZone Calypso Value = Asia/Tokyo

1.70 Changes in 5.12.1 (February 2022)

Component	HelpDesk	Issue	Type	Description
BBERG TS 5.12.1	00030855	BTS-631	Issue	Issue – TOMS Interface fails to Cancel FXSwap trades. Impact analysis - TOMS Interface successfully cancels FXSwap trades

1.71 Changes in 5.12.2 (August 2022)

Component	HelpDesk	Issue	Type	Description
BBERG TS 5.12.2	00038673	BTS-649	Issue	Issue – Premium details missed in FXOption trades import from TOMS. Impact analysis - If Premium Date, Premium Currency and Premium Amount is present in the TOMS message then we'll generate PREMIUM Fee. Fee Type = Premium Fee Counterparty = <Trade Counterparty>

Component	HelpDesk	Issue	Type	Description
				Fee Date = <Premium Date> Fee Direction = PAY/RECEIVE (if Buy=PAY, Sell=RECEIVE) Fee Currency = <Premium Currency> Fee Amount = <Premium Amount>

1.72 Changes in 5.12.3 (October 2022)

Component	Introduced In	Capability Group	Capability	Asset Class	HelpDesk	Issue	Type	Description
BBERG TS 5.12.3		Integration	Trades Data Integration	Cross	00038673	BTS-657	Issue	Issue – Premium details missed in FXOption trades import from TOMS. Impact analysis - If Premium Date, Premium Currency and Premium Amount is present in the TOMS message then we'll generate PREMIUM Fee. Fee Type = Premium Fee Counterparty = <Trade Counterparty> Fee Date = <Premium Date> Fee Direction = PAY/RECEIVE (if Buy=PAY, Sell=RECEIVE) Fee Currency = <Premium Currency> Fee Amount = <Premium Amount>

1.73 Changes in 5.12.4 (November 2022)

Component	Introduced In	Capability Group	Capability	Asset Class	HelpDesk	Issue	Type	Description
BBERG TS 5.12.4		Integration	Trades Data Integration	Cross	00042000	BTS-662	Issue	Issue – Bloomberg TOMS - FX Option with American Exercise type fails to import. Impact analysis - FX Option with Exercise Type American imported successfully, when First exercise date is not present in input file then trade date is same as first exercise date.

1.74 Changes in 5.12.5 (April 2023)

Component	Introduced In	Capability Group	Capability	Asset Class	HelpDesk	Issue	Type	Description
BBERG TS 5.12.5		Integration	Trades Data Integration	Cross	00062384	BTS-683	Issue	Issue – Pickup ExpiryTimeZone for FXO from field CutOffTime. Impact analysis - Provided mapping for CutOffTime where InterfaceValue = Value coming from source message and CalypsoValue = Name of the FXOpt Expiry Time Zone.

1.75 Changes in 5.13.0 (August 2022)

Component	HelpDesk	Issue	Type	Description
BBERG TS 5.13.0	00030855	BTS-629	Issue	Issue – TOMS Interface fails to Cancel FXSwap trades. Impact analysis - TOMS Interface successfully cancels FXSwap trades

1.76 Changes in 5.14.0 (August 2022)

Component	HelpDesk	RPM	Issue	Type	Description
BBERG TS 5.14.0		RPM-10795	BTS-643	Sec	Issue – Secure JaxbUnmarshaller. Fix – Updated Infosec library to version 4.1.19 to address a security issue with JaxbUnmarshaller.
BBERG TS 5.14.0	00033918		BTS-639	Issue	Issue - TOMS to Calypso IRS Trade Feed - Compounding fields are not getting set on the trade. Impact Analysis – Local impact to BloombergTradeFeedInterestRateSwapTranslator – If SwapType = OIS Swap, the product subtype is set to OISSwap to ensure that the compounding fields are correctly set.

1.77 Changes in 5.15.0 (September 2022)

Component	HelpDesk	RPM	Issue	Type	Description
BBERG TS 5.15.0	00038871		BTS-655	Issue	Issue – Currency swap Fix/Fix trade cannot be imported into the system through interface. Impact analysis – Local impact t BloombergTradeFeedInterestRateSwapTranslator - SwapType=Fix/Fix Swap, then set both the Pay and Receive Leg types = Fixed.
BBERG TS 5.15.0	00038673		BTS-650	Issue	Issue – Premium details missed in FXOption trades import from TOMS. Impact analysis - If Premium Date, Premium Currency and Premium Amount is present in the TOMS message then we'll generate PREMIUM Fee. Fee Type = Premium Fee Counterparty = <Trade Counterparty> Fee Date = <Premium Date> Fee Direction = PAY/RECEIVE (if Buy=PAY, Sell=RECEIVE)

Component	HelpDesk	RPM	Issue	Type	Description
					Fee Currency = <Premium Currency> Fee Amount = <Premium Amount>

1.78 Changes in 5.16.0 (September 2022)

Component	Introduced In	Capability Group	Capability	Asset Class	HelpDesk	RPM	Issue	Type	Description
BBERG TS 5.16.0		Integration	Trades Data Integration	Cross	00042000		BTS-663	Issue	Issue – Bloomberg TOMS - FX Option with American Exercise type fails to import. Impact analysis - FX Option with Exercise Type American imported successfully, when First exercise date is not present in input file then trade date is same as first exercise date.

1.79 Changes in 5.16.1 (April 2023)

Component	Introduced In	Capability Group	Capability	Asset Class	HelpDesk	RPM	Issue	Type	Description
BBERG TS 5.16.1		Integration	Trades Data Integration	Cross	00057793		BTS-678	Issue	Issue – BBG AIM - Unable to map counterparty using multiple broker codes or default set up to a counterparty based on product type. Impact analysis - ShortNote2 will be used for mapping.

1.80 Changes in 5.16.2 (May 2023)

Component	Introduced In	Capability Group	Capability	Asset Class	HelpDesk	RPM	Issue	Type	Description
BBERG TS 5.16.2		Integration	Trades Data Integration	Cross	00063217 00039100		BTS-693	Issue	Issue – Trade imported from Bloomberg not saving a Dirty Price. Impact analysis – When QuoteTypeIndicator=4 then price retrieved will be Dirty Price and when QuoteTypeIndicator=1 then price retrieved will be Clean Price.
BBERG TS 5.16.2		Integration	Trades Data Integration	Cross	00064960 00062384		BTS-689	Issue	Issue – Pickup ExpiryTimeZone for FXO from field CutOffTime. Impact analysis – Provided a mapping for CutOffTime where InterfaceValue = Value coming from source message and CalypsoValue = Name of the FXOpt Expiry Time Zone.

1.81 Changes in 5.16.3 (October 2023)

Component	Introduced In	Capability Group	Capability	Asset Class	HelpDesk	RPM	Issue	Type	Description
BBERG TS 5.16.3	Pre-MR	Integration	Trades Data Integration	Cross	00086226 00088339		BTS-705	Issue	Issue – Unable to upload FxSpot AIM XML in calypso using data uploader. Impact analysis – Fixed by not setting Forward Points for FXSpot trade.

1.82 Changes in 5.17.0 (April 2023)

Component	Introduced In	Capability Group	Capability	Asset Class	HelpDesk	RPM	Issue	Type	Description
BBERG TS 5.17.0		Integration	Trades Data Integration	Cross	00057793		BTS-679	Issue	Issue – Unable to map counterparty using multiple broker codes or default set up to a counterparty based on product type. Impact analysis – Local impact to BloombergTradeFeedUtil -ShortNote2 will be used for mapping.
BBERG TS 5.17.0		Integration	Trades Data Integration	Cross	00062384		BTS-684	Issue	Issue – Pickup ExpiryTimeZone for FXO from field CutOffTime. Impact analysis – Local impact - Provided a mapping for CutOffTime as shown below where InterfaceValue = Value coming from source message and CalypsoValue = Name of the FXOpt Expiry Time Zone.

1.83 Changes in 5.18.0 (May 2023)

Component	Introduced In	Capability Group	Capability	Asset Class	HelpDesk	RPM	Issue	Type	Description
BBERG TS 5.18.0		Integration	Trades Data Integration	Cross	00063217 00039100		BTS-691	Issue	Issue – Trade imported from Bloomberg not saving a Dirty Price. Impact analysis – When QuoteTypeIndicator=4 then price retrieved will be Dirty Price and when QuoteTypeIndicator=1 then price retrieved will be Clean Price.

1.84 Changes in 5.19.0 (November 2023)

Component	Introduced In	Capability Group	Capability	Asset Class	HelpDesk	RPM	Issue	Type	Description
BBERG TS 5.19.0	Pre-MR	Integration	Trades Data Integration	Cross	00086226 00088339		BTS-708	Issue	Issue – Unable to upload FxSpot AIM XML in calypso using data uploader. Impact analysis – Fixed by not setting Forward Points for FXSpot trade.

1.85 Changes in 6.2.0 (April 2022)

Component	HelpDesk	Issue	Type	Description
BBERG TS 6.2.0	00030855	BTS-630	Issue	Issue – TOMS Interface fails to Cancel FXSwap trades. Impact analysis - TOMS Interface successfully cancels FXSwap trades

1.86 Changes in 6.2.1 (January 2024)

Component	Introduced In	Capability Group	Capability	Asset Class	HelpDesk	RPM	Issue	Type	Description
BBERG TS 6.2.1	Pre-MR	Integration	Trades Data Integration	Cross	00095386		BTS-734	Issue	Issue – Provide option to change Allocation Type from "Under - Pricer Adjustment" to "Under Collateralized" for Repo trades. Impact analysis – Added Calypso mapping support to set desired Allocation type.
BBERG TS 6.2.1							BTS-722	Enh	Issue - Added null checks for Repo and Bond translators.

1.87 Changes in 6.2.2 (January 2024)

Component	Introduced In	Capability Group	Capability	Asset Class	HelpDesk	RPM	Issue	Type	Description
BBERG TS 6.2.2	Pre-MR	Integration	Trades Data Integration	Cross	00095385		BTS-741	Issue	Issue – Bloomberg TS does not consider bond quote type and the negotiated price type is set on the basis of quote type indicator coming the input file. Impact analysis – Added support for Bond quote type through calypso mapping.

1.88 Changes in 6.2.3 (February 2024)

Component	Introduced In	Capability Group	Capability	Asset Class	HelpDesk	RPM	Issue	Type	Description
BBERG TS 6.2.3	Pre-MR	Integration	Trades Data Integration	Cross	00095384		BTS-748	Issue	Issue – TOMs is sending Index and Calypso is expecting Unitary Price, and Expected Settle Date is D+1 but it reached as D+0. Impact analysis – If product is not found based on BB_TICKER_EXCHANGE then system will look for a contract having a matching attribute LocalExchangeSymbol.

1.89 Changes in 6.2.4 (March 2024)

Component	Introduced In	Capability Group	Capability	Asset Class	HelpDesk	RPM	Issue	Type	Description
BBERG TS 6.2.4		Integration	Trades Data Integration	Cross	00099665		BTS-776	Issue	Issue – Provide option to use Quantity/Nominal based on Bond Types via Domain.

Component	Introduced In	Capability Group	Capability	Asset Class	HelpDesk	RPM	Issue	Type	Description
									Impact analysis – Domain Value support has been provided as below: TradeAmountAsQuantity Add bond subtypes in above domain so that trade amount will be set as a quantity otherwise as a notional. Interface Value: Bond subtype Calypso Value: Price type

1.90 Changes in 6.2.5 (April 2024)

Component	Introduced In	Capability Group	Capability	Asset Class	HelpDesk	RPM	Issue	Type	Description
BBERG TS 6.2.5		Integration	Trades Data Integration	Cross	00107015		BTS-790	Issue	Issue – Providing an option to use ISIN sec code for Futures trades. Impact analysis – Added SecCode configuration in Calypso mapping window.

1.91 Changes in 6.3.0 (August 2022)

Component	HelpDesk	RPM	Issue	Type	Description
BBERG TS 6.3.0		RPM-10844	BTS-641	Sec	Issue – Secure JaxbUnmarshaller. Fix – Addressed security issue with JaxbUnmarshaller.
BBERG TS 6.3.0	00033918		BTS-638	Issue	Issue - TOMS to Calypso IRS Trade Feed - Compounding fields are not getting set on the trade.

Component	HelpDesk	RPM	Issue	Type	Description
					Impact Analysis – Local impact to BloombergTradeFeedInterestRateSwapTranslator – If SwapType = OIS Swap, the product subtype is set to OISSwap to ensure that the compounding fields are correctly set.

1.92 Changes in 6.4.0 (September 2022)

Component	HelpDesk	RPM	Issue	Type	Description
BBERG TS 6.4.0	00038871		BTS-656	Issue	Issue – Currency swap Fix/Fix trade cannot be imported into the system through interface. Impact analysis – Local impact t BloombergTradeFeedInterestRateSwapTranslator - SwapType=Fix/Fix Swap, then set both the Pay and Receive Leg types = Fixed.
BBERG TS 6.4.0	00038673		BTS-651	Issue	Issue – Premium details missed in FXOption trades import from TOMS. Impact analysis - If Premium Date, Premium Currency and Premium Amount is present in the TOMS message then we'll generate PREMIUM Fee. Fee Type = Premium Fee Counterparty = <Trade Counterparty> Fee Date = <Premium Date> Fee Direction = PAY/RECEIVE (if Buy=PAY, Sell=RECEIVE) Fee Currency = <Premium Currency> Fee Amount = <Premium Amount>

1.93 Changes in 6.5.0 (November 2022)

Component	Introduced In	Capability Group	Capability	Asset Class	HelpDesk	Issue	Type	Description
BBERG TS 6.5.0		Integration	Trades Data Integration	Cross	00042000	BTS-662	Issue	Issue – Bloomberg TOMS - FX Option with American Exercise type fails to import. Impact analysis - FX Option with Exercise Type American imported successfully, when First exercise date is not present in input file then trade date is same as first exercise date.

1.94 Changes in 6.6.0 (April 2023)

Component	Introduced In	Capability Group	Capability	Asset Class	HelpDesk	APL	Issue	Type	Description
BBERG TS 6.6.0		Integration	Trades Data Integration	Cross	00057793		BTS-680	Issue	Issue – Unable to map counterparty using multiple broker codes or default set up to a counterparty based on product type. Impact analysis – Local impact to BloombergTradeFeedUtil -ShortNote2 will be used for mapping.
BBERG TS 6.6.0		Integration	Trades Data Integration	Cross	00062384		BTS-685	Issue	Issue – Pickup ExpiryTimeZone for FXO from field CutOffTime. Impact analysis – Local impact - Provided a mapping for CutOffTime as shown below where InterfaceValue = Value coming from source message and CalypsoValue = Name of the FXOpt Expiry Time Zone.

1.95 Changes in 6.7.0 (May 2023)

Component	Introduced In	Capability Group	Capability	Asset Class	HelpDesk	APL	Issue	Type	Description
BBERG TS 6.7.0		Integration	Trades Data Integration	Cross	00063217 00039100		BTS-692	Issue	Issue – Trade imported from Bloomberg not saving a Dirty Price. Impact analysis – When QuoteTypeIndicator=4 then price retrieved will be Dirty Price and when QuoteTypeIndicator=1 then price retrieved will be Clean Price.

1.96 Changes in 6.7.1 (December 2023)

Component	Introduced In	Capability Group	Capability	Asset Class	HelpDesk	APL	Issue	Type	Description
BBERG TS 6.7.1		Integration	Trades Data Integration	Cross	00086226 00089131 00088339		BTS-716	Issue	Issue – Unable to upload FxSpot AIM XML in calypso using data uploader. Impact analysis – Forward Points should not be set for FXSpot trade.

1.97 Changes in 6.7.2 (January 2024)

Component	Introduced In	Capability Group	Capability	Asset Class	HelpDesk	APL	Issue	Type	Description
BBERG TS 6.7.2		Integration	Trades Data Integration	Cross	00095204 00094490		BTS-729	Issue	Issue – When traded currency is secondary FX trade coming from AIM is not created. Impact analysis – Impact on FXSpot and FXForward. Fix is applicable only for AIM

Component	Introduced In	Capability Group	Capability	Asset Class	HelpDesk	APL	Issue	Type	Description
									interface and when Negotiated Currency = Secondary Currency.

1.98 Changes in 6.8.0 (November 2023)

Component	Introduced In	Capability Group	Capability	Asset Class	HelpDesk	APL	Issue	Type	Description
BBERG TS 6.8.0	Pre-MR	Integration	Trades Data Integration	Cross	00088339		BTS-707	Issue	Issue – Unable to upload FxSpot AIM XML in calypso using data uploader. Impact analysis – Forward Points should not be set for FXSpot trade.

1.99 Changes in 6.8.1 (January 2024)

Component	Introduced In	Capability Group	Capability	Asset Class	HelpDesk	APL	Issue	Type	Description
BBERG TS 6.8.1	Pre-MR	Integration	Trades Data Integration	Cross	00097687 00095204 00094490		BTS-743	Issue	Issue – When traded currency is secondary FX trade coming from AIM is not created. Impact analysis – Impact on FXSpot and FXForward. Fix is applicable only for AIM interface and when Negotiated Currency = Secondary Currency.

1.100 Changes in 6.9.0, 6.9.1 (February 2024)

Component	Introduced In	Capability Group	Capability	Asset Class	HelpDesk	APL	Issue	Type	Description
BBERG TS 6.9.1							BTS-720	Enh	Issue – Added null checks for Repo and Bond translators.
BBERG TS 6.9.1	Pre-MR	Integration	Trades Data Integration	Cross	00095204 00094490		BTS-727	Issue	Issue – When traded currency is secondary FX trade coming from AIM is not created. Impact analysis – Impact on FXSpot and FXForward. Fix is applicable only for AIM interface and when Negotiated Currency = Secondary Currency.
BBERG TS 6.9.1						APL-7922 APL-6083	BTS-724	Enh	Issue – Added support for FXOption lifecycle events.
BBERG TS 6.9.1	Pre-MR	Integration	Trades Data Integration	Cross	00095386		BTS-732	Issue	Issue – Provide option to change Allocation Type from "Under - Pricer Adjustment" to "Under Collateralized" for Repo trades. Impact analysis – Added Calypso mapping support to set desired Allocation type.
BBERG TS 6.9.1	Pre-MR	Integration	Trades Data Integration	Cross	00095385		BTS-739	Issue	Issue – Bloomberg TS does not consider bond quote type and the negotiated price type is set on the basis of quote type indicator coming the input file. Impact analysis – Added support for Bond quote type through calypso mapping.
BBERG TS 6.9.1	Pre-MR	Integration	Trades Data Integration	Cross	00095384		BTS-746	Issue	Issue – TOMs is sending Index and Calypso is expecting Unitary Price, and Expected Settle Date is D+1 but it reached as D+0.

Component	Introduced In	Capability Group	Capability	Asset Class	HelpDesk	APL	Issue	Type	Description
									Impact analysis – If product is not found based on BB_TICKER_EXCHANGE then system will look for a contract having a matching attribute LocalExchangeSymbol.

1.101 Changes in 6.10.0 (March 2024)

Component	Introduced In	Capability Group	Capability	Asset Class	HelpDesk	APL	Issue	Type	Description
BBERG TS 6.10.0		Integration	Trades Data Integration	Cross	00099665		BTS-775	Issue	Issue – Provide option to use Quantity/Nominal based on Bond Types via Domain. Impact analysis – Domain Value support has been provided as below: TradeAmountAsQuantity Add bond subtypes in above domain so that trade amount will be set as a quantity otherwise as a notional. Interface Value: Bond subtype Calypso Value: Price type
BBERG TS 6.10.0		Integration	Trades Data Integration	Cross	00095204 00094490		BTS-765	Issue	Issue - Unable to process some FX trades due to primary amount issue. Impact analysis - If trade Currency = secondary currency = negotiated currency, then Primary Amount = Secondary Amount is TradeAmount=FXAmount. This is true is TradeCurrency is present in the sample message.

1.102 Changes in 6.11.0 (April 2024)

Component	Introduced In	Capability Group	Capability	Asset Class	HelpDesk	APL	Issue	Type	Description
BBERG TS 6.11.0		Integration	Trades Data Integration	Cross	00100233, 00100234, 00100232	APL-8867, APL-8823, APL-8868, APL-8824, APL-8821, APL-8506, APL-8822	BTS-771	Enh	Issue – Added support for Bonds, Repo, and Futures in v20.

1.103 Changes in 6.12.0 (May 2024)

Component	Introduced In	Capability Group	Capability	Asset Class	HelpDesk	APL	Issue	Type	Description
BBERG TS 6.12.0		Integration	Trades Data Integration	Cross	00095367	APL-8502 APL-8501 APL-10126	BTS-782	Enh	Issue - Added support for Issuance product where Trade and Settle Currency are same in v20.
BBERG TS 6.12.0		Integration	Trades Data Integration	Cross	00100307	APL-9220 APL-9048	BTS-801	Enh	Issue - Added support for new and closeout (termination) for IRS and Cross-Currency Swaps.

Component	Introduced In	Capability Group	Capability	Asset Class	HelpDesk	APL	Issue	Type	Description
BBERG TS 6.12.0		Integration	Trades Data Integration	Cross	00109805		BTS-819	Issue	Issue - Map of pay accrual day adjustment for CCS from Bloomberg Impact analysis - Modifyied the calypso mapping window to support Bloomberg. TS/Translator. true or blank: <PaySideBusinessDayAdjustment> and <ReceiveSideBusinessDayAdjustment> to be used. false: <PaySideDateRollingConvention> and <ReceiveSideDateRollingConvention> i.e. the existing behavior.

1.104 Changes in 6.12.1 (September 2024)

Component	Introduced In	Capability Group	Capability	Asset Class	HelpDesk	APL	Issue	Type	Description
BBERG TS 6.12.1		Integration	Trades Data Integration	Cross	00081257	APL-8767 APL-8768 APL-11526	BTS-904	Enh	Issue - Bloomberg AIM: Added enhancement to Swaption. Fix - Added NEW-AMEND-CANCEL lifecycle or Swaption.
BBERG TS 6.12.1		Integration	Trades Data Integration	Cross	00081257	APL-8770 APL-8774	BTS-901	Enh	Issue - Added support to OTC Equity Index Option for v12. Fix - Added support for NEW, AMEND, and CANCEL lifecycle. Note: Client considers CANCEL action as FULL TERMINATION.

Component	Introduced In	Capability Group	Capability	Asset Class	HelpDesk	APL	Issue	Type	Description
BBERG TS 6.12.1						APL-7978 APL-8507	BTS-902	Enh	Issue - Added support for CDSIndex Trades with NEW, AMEND, and Termination lifecycles in the Trade feed format.

1.105 Changes in 6.12.2 (October 2024)

Component	Introduced In	Capability Group	Capability	Asset Class	HelpDesk	APL	Issue	Type	Description
BBERG TS 6.12.2		Integration	Trades Data Integration	Cross	00135583		BTS-945	Issue	Issue - For swaption if compounding flag is set to Daily then on the created trade using this Rate Index the flag should be checked.. Impact Analysis - When the Rate Index Definition includes 'Compounding Daily' for a particular rate index, it automatically reflect this setting when a trade is created.

1.106 Changes in 6.12.3 (November 2024)

Component	Introduced In	Capability Group	Capability	Asset Class	HelpDesk	APL	Issue	Type	Description
BBERG TS 6.12.3		Integration	Trades Data Integration	Cross	00137312 00134334		BTS-947	Issue	Issue – CCS sent through Bloomberg TOMS is not getting created. Impact Analysis - CCY swap type is determined by SwapType tag, now added logic to add <PayLegType> and <ReceiveLegType>.

1.107 Changes in 6.13.0 (June 2024)

Component	Introduced In	Capability Group	Capability	Asset Class	HelpDesk	APL	Issue	Type	Description
BBERG TS 6.13.0		Integration	Trades Data Integration	Cross	00095368	APL-8504 APL-8503	BTS-832	Enh	Issue - Added support for Unitized Fund product.
BBERG TS 6.13.0						APL-9393 APL-9394	BTS-812	Enh	Issue - ETDClearing - Client and Counterparty account integration.
BBERG TS 6.13.0		Integration	Trades Data Integration	Cross	00107015		BTS-789	Issue	Issue – Providing an option to use ISIN sec code for Futures trades. Impact analysis – Added SecCode configuration in Calypso mapping window.

1.108 Changes in 6.13.1 (November 2024)

Component	Introduced In	Capability Group	Capability	Asset Class	HelpDesk	APL	Issue	Type	Description
BBERG TS 6.13.1	Pre-MR	Front Office	Trade Pricing	FX	00135710		BTS-958	Issue	Issue – After upgrade, AIM FXForward trade processing failed. Impact Analysis - Rounding has been applied on the secondary amount to deduce the correct negotiated currency. Also Forward Rate is set to null in translator when Final Rate is present as the Forward Rate will be calculated in DTUP.

Component	Introduced In	Capability Group	Capability	Asset Class	HelpDesk	APL	Issue	Type	Description
									If the Forward rate is also set on the jaxb then it computes incorrect values and a validation error is thrown for the primary and secondary amounts.

1.109 Changes in 6.13.2 (December 2024)

Component	Introduced In	Capability Group	Capability	Asset Class	HelpDesk	APL	Issue	Type	Description
BBERG TS 6.13.2	Pre-MR	Front Office	Trade Pricing	FX	00135710		BTS-962	Issue	Issue – After upgrade, AIM FXForward trade processing failed. Impact Analysis - Rounding has been applied on the secondary amount to deduce the correct negotiated currency. Also Forward Rate is set to null in translator when Final Rate is present as the Forward Rate will be calculated in DTUP. If the Forward rate is also set on the jaxb then it computes incorrect values and a validation error is thrown for the primary and secondary amounts.

1.110 Changes in 6.13.3 (January 2024)

Component	Introduced In	Capability Group	Capability	Asset Class	HelpDesk	APL	Issue	Type	Description
BBERG TS 6.13.3	Pre-MR	Integration	Trades Data Integration	Cross	00141709		BTS-968	Issue	Issue – Set Specific Expiry Cut for FXO Trade.

1.111 Changes in 6.14.0 (July 2024)

Component	Introduced In	Capability Group	Capability	Asset Class	HelpDesk	APL	Issue	Type	Description
BBERG TS 6.14.0						APL-8795 APL-8794	BTS-837	Enh	Issue - Added support for Ack Nak messages for all incoming messages. Fix – Changed Sender config schema data.
BBERG TS 6.14.0		Integration	Trades Data Integration	Cross	00108778		BTS-860	Issue	Issue - Added support to map ClearingBroker field from Bloomberg TOMS XML to Trade Keywords CCPClearingBroker.

1.112 Changes in 6.15.1 (August 2024)

Component	Introduced In	Capability Group	Capability	Asset Class	HelpDesk	APL	Issue	Type	Description
BBERG TS 6.15.1		ETD EU /or FCM Clearing	None	Cross	00105915	APL-10131 APL-10132	BTS-858	Enh	Issue - Added support for Client/CounterpartyAccount +ErrorAccount and generate task if trade flow into error account.
BBERG TS 6.15.1		Integration	Trades Data Integration	Cross	00081257	APL-8770 APL-8774	BTS-866	Enh	Issue - Added support to OTC Equity Index Option for v12. Fix - Added support for NEW, AMEND, and CANCEL lifecycle. Note: Client considers CANCEL action as FULL TERMINATION.
BBERG TS 6.15.1						APL-7978	BTS-883	Enh	Issue - Added support for CDSIndex Trades with NEW, AMEND, and Termination lifecycles in the Trade feed format.

Component	Introduced In	Capability Group	Capability	Asset Class	HelpDesk	APL	Issue	Type	Description
						APL-8507			

1.113 Changes in 6.16.0 (September 2024)

Component	Introduced In	Capability Group	Capability	Asset Class	HelpDesk	APL	Issue	Type	Description
BBERG TS 6.16.0		Integration	Trades Data Integration	Cross	00081257	APL-8767 APL-8768 APL-11526	BTS-906	Enh	Issue - Bloomberg AIM: Added enhancement to Swaption. Fix - Added NEW-AMEND-CANCEL lifecycle or Swaption.
BBERG TS 6.16.0		Integration	Trades Data Integration	Cross	00081257	APL-7978 APL-8507	BTS-890	Enh	Issue – Incorrect Start Date getting picked for CDS Index Trade. Fix - Added support for CDSIndex Trades with NEW, AMEND, and Termination lifecycles in the Trade feed format.
BBERG TS 6.16.0		Integration	Trades Data Integration	Cross	00128946	APL-10901 APL-10900	BTS-909	Enh	Issue - Bloomberg TOMS V20: Enhancement to FX Spot. Fix – Added support for NEW-AMEND-CANCEL lifecycle.
BBERG TS 6.16.0	18.0.MR.Apr24	ETD EU /or FCM Clearing	None	Cross	00105915	APL-10131 APL-10132	BTS-911	Enh	Issue - ETDClearing - V12 - Bloomberg TOMS/AIM Client/CounterpartyAccount Integration (ProductType Future/Option) - Book Mapping is Overridden as the Bloomberg Message already has book

Component	Introduced In	Capability Group	Capability	Asset Class	HelpDesk	APL	Issue	Type	Description
									specified and if blank Trade Upload shows error - Invalid Book. Fix - BTS was not using the ClientErrorAccount and client account book configuration.

1.114 Changes in 6.16.1 (February 2025)

Component	Introduced In	Capability Group	Capability	Asset Class	HelpDesk	APL	Issue	Type	Description
BBERG TS 6.16.1		Integration	Trades Data Integration	Cross	00148423		BTS-990	Issue	Issue - Added configurable option to add Discount Method for Repo Trade. Impact Analysis - Calypso mapping support has been added for Discount Method with below details: Type: Translator Interface value: DiscountMethod Calypso value: <Desired Discount Method>

1.115 Changes in 6.16.2 (April 2025)

Component	Introduced In	Capability Group	Capability	Asset Class	HelpDesk	APL	Issue	Type	Description
BBERG TS 6.16.2						APL-11432	BTS-1009	Enh	Issue – Bloomberg TOMS/AIMS V20: Enhancement to FX NDF. Fix – Added support for the NEW-AMEND-CANCEL lifecycle for FX NDF.

Component	Introduced In	Capability Group	Capability	Asset Class	HelpDesk	APL	Issue	Type	Description
BBERG TS 6.16.2	Pre-MR					APL-12823	BTS-1010	Enh	Issue – Bloomberg TOMS/AIM V20: Enhancement to Interest Rate Swap (IRS). Fix – Added support for the NEW-AMEND-CANCEL lifecycle for Interest Rate Swap (Vanilla).
BBERG TS 6.16.2	Pre-MR					APL-10900	BTS-1011	Enh	Issue – Bloomberg TOMS V20: Enhancement to FX Spot. Fix – Added support for NEW-AMEND-CANCEL lifecycle for FX Spot.
BBERG TS 6.16.2	Pre-MR					APL-11447	BTS-1012	Enh	Issue – Bloomberg TOMS/AIMS V20: Enhancement to Cross Currency Swap (Vanilla). Fix – Added support for NEW-AMEND-CANCEL lifecycle for Cross Currency Swap (Vanilla).
BBERG TS 6.16.2		Integration	Trades Data Integration	Cross	00151343	APL-14292	BTS-1016	Enh	Issue – Bloomberg TOMS V20 - Mapping change for Futures expiration date. Fix – The mapping of the <MaturityDateExpirationDate> has been temporarily changed to the Last Trade Date in the Futures Contract Specification Window.
BBERG TS 6.16.2		Integration	Trades Data Integration	Cross	00150927	APL-14285	BTS-1020	Enh	Issue – Bloomberg TOMS V20 - Mapping change for Repo trade to support <Ticker> instead of <SecurityIdentifier>. Fix – The data will temporarily be read from the <Ticker>RB001NTJ</Ticker> tag instead of the <BloombergIdentifier> or the <SecurityIdentifier> tag.

Component	Introduced In	Capability Group	Capability	Asset Class	HelpDesk	APL	Issue	Type	Description
BBERG TS 6.16.2						APL-10905	BTS-1033	Enh	Issue – Bloomberg TOMS V20: Enhancement to FX Swap. Fix – Added support for NEW-AMEND-CANCEL lifecycle for FX Swap.

1.116 Changes in 6.17.0 (October 2024)

Component	Introduced In	Capability Group	Capability	Asset Class	HelpDesk	APL	Issue	Type	Description
BBERG TS 6.17.0						APL-10909 APL-10908	BTS-930	Enh	Issue - Bloomberg TOMS V20: Added enhancement to FX Option (Vanilla). Fix - Added NEW-AMEND-CANCEL lifecycle for FX Option (Vanilla).

1.117 Changes in 6.18.0 (November 2024)

Component	Introduced In	Capability Group	Capability	Asset Class	HelpDesk	APL	Issue	Type	Description
BBERG TS 6.18.0	Pre-MR	Integration	Trades Data Integration	Cross	00135583		BTS-943	Issue	Issue - For swaption if compounding flag is set to Daily then on the created trade using this Rate Index the flag should be checked. Impact Analysis - When the Rate Index Definition includes ‘Compounding Daily’ for a particular rate index, it automatically reflect this setting when a trade is created.

Component	Introduced In	Capability Group	Capability	Asset Class	HelpDesk	APL	Issue	Type	Description
BBERG TS 6.18.0	17.0.MR.May24	Integration	Trades Data Integration	Cross	00134334		BTS-940	Issue	Issue – CCS sent through Bloomberg TOMS is not getting created. Impact Analysis - CCY swap type is determined by SwapType tag, now added logic to add <PayLegType> and <ReceiveLegType>.

1.118 Changes in 6.19.0 (January 2025)

Component	Introduced In	Capability Group	Capability	Asset Class	HelpDesk	APL	Issue	Type	Description
BBERG TS 6.19.0	Pre-MR	Front Office	Trade Pricing	FX	00135710		BTS-956	Issue	Issue – After upgrade, AIM FXForward trade processing failed. Impact Analysis - Rounding has been applied on the secondary amount to deduce the correct negotiated currency. Also Forward Rate is set to null in translator when Final Rate is present as the Forward Rate will be calculated in DTUP. If the Forward rate is also set on the jaxb then it computes incorrect values and a validation error is thrown for the primary and secondary amounts.
BBERG TS 6.19.0	Pre-MR	Integration	Trades Data Integration	Cross	00141709		BTS-966	Issue	Issue – Set Specific Expiry Cut for FXO Trade.

1.119 Changes in 6.20.0 (February 2025)

Component	Introduced In	Capability Group	Capability	Asset Class	HelpDesk	APL	Issue	Type	Description
BBERG TS 6.20.0	Pre-MR	Integration	Trades Data Integration	Cross	00146376		BTS-977	Issue	Issue - BTS adds UPFRONT_FEE fee definition which causes confusion to clients in selecting a fee UPFRONT_FEE/UPFRONT FEE. Impact Analysis - Remove UPFRONT_FEE fee definition from BloombergTSSchemaData.xml.
BBERG TS 6.20.0	17.0.MR.Dec24					APL-10905	BTS-929	Enh	Issue - Bloomberg TOMS V20: Added enhancement to FX Swap. Impact Analysis – Added NEW-AMEND-CANCEL lifecycle for FX Swap.

1.120 Changes in 6.21.0 (April 2025)

Component	Introduced In	Capability Group	Capability	Asset Class	HelpDesk	APL	Issue	Type	Description
BBERG TS 6.21.0		Integration	Trades Data Integration	Cross	00148423		BTS-988	Enh	Issue - Added configurable option to add Discount Method for Repo Trade. Fix - Calypso mapping support has been added for Discount Method with below details: Type: Translator Interface value: DiscountMethod Calypso value: <Desired Discount Method>

Component	Introduced In	Capability Group	Capability	Asset Class	HelpDesk	APL	Issue	Type	Description
BBERG TS 6.21.0						APL-11432	BTS-1023	Enh	Issue – Bloomberg TOMS/AIMS V20: Enhancement to FX NDF. Fix – Added support for the NEW-AMEND-CANCEL lifecycle for FX NDF.
BBERG TS 6.21.0	Pre-MR					APL-12823	BTS-1025	Enh	Issue – Bloomberg TOMS/AIM V20: Enhancement to Interest Rate Swap (IRS). Fix – Added support for the NEW-AMEND-CANCEL lifecycle for Interest Rate Swap (Vanilla).
BBERG TS 6.21.0	Pre-MR					APL-11447	BTS-1027	Enh	Issue – Bloomberg TOMS/AIMS V20: Enhancement to Cross Currency Swap (Vanilla). Fix – Added support for the NEW-AMEND-CANCEL lifecycle for Cross Currency Swap (Vanilla).
BBERG TS 6.21.0	Pre-MR					APL-12829	BTS-1028	Enh	Issue – Bloomberg TOMS/AIM V20: Enhancement to CDX (Trade Only). Fix – Added support for the NEW-AMEND-CANCEL lifecycle for CDX (Trade Only).

1.121 Changes in 7.3.0 (January 2024)

Component	Introduced In	Capability Group	Capability	Asset Class	HelpDesk	APL	Issue	Type	Description
BBERG TS 7.3.0	Pre-MR	Integration	Trades Data Integration	Cross	00086226, 00089131, 00088339		BTS-706	Issue	Issue - Unable to upload FxSpot AIM XML in calypso using data uploader. Impact analysis - Forward Points should not be set for FXSpot trade.

1.122 Changes in 7.4.0, 7.4.1 (February 2024)

Component	Introduced In	Capability Group	Capability	Asset Class	HelpDesk	APL	Issue	Type	Description
BBERG TS 7.4.1	Pre-MR	Integration	Trades Data Integration	Cross	00095384		BTS-747	Issue	Issue – TOMs is sending Index and Calypso is expecting Unitary Price, and Expected Settle Date is D+1 but it reached as D+0. Impact analysis – If product is not found based on BB_TICKER_EXCHANGE then system will look for a contract having a matching attribute LocalExchangeSymbol.
BBERG TS 7.4.1	Pre-MR	Integration	Trades Data Integration	Cross	00095385		BTS-740	Issue	Issue – Bloomberg TS does not consider bond quote type and the negotiated price type is set on the basis of quote type indicator coming the input file. Impact analysis – Added support for Bond quote type through calypso mapping.
BBERG TS 7.4.1	Pre-MR	Integration	Trades Data Integration	Cross	00095386		BTS-733	Issue	Issue – Provide option to change Allocation Type from "Under - Pricer Adjustment" to "Under Collateralized" for Repo trades. Impact analysis – Added Calypso mapping support to set desired Allocation type.
BBERG TS 7.4.1	Pre-MR	Integration	Trades Data Integration	Cross	00095204 00094490		BTS-728	Issue	Issue – When traded currency is secondary FX trade coming from AIM is not created. Impact analysis – Impact on FXSpot and FXForward. Fix is applicable only for AIM interface and when Negotiated Currency = Secondary Currency.
BBERG TS 7.4.1							BTS-721	Enh	Issue - Added null checks in Bond and Repo Translators.

Component	Introduced In	Capability Group	Capability	Asset Class	HelpDesk	APL	Issue	Type	Description
BBERG TS 7.4.1							BTS-767	Issue	Issue - Unable to process some FX trades due to primary amount issue. Impact analysis - If trade Currency = secondary currency = negotiated currency, then Primary Amount = Secondary Amount is TradeAmount=FXAmount. This is true is TradeCurrency is present in the sample message. In this case we do not need to flip the amount.

1.123 Changes in 7.5.0, 7.5.1 (April 2024)

Component	Introduced In	Capability Group	Capability	Asset Class	HelpDesk	APL	Issue	Type	Description
BBERG TS 7.5.1		Integration	Trades Data Integration	Cross	00099665		BTS-774	Issue	Issue – Provide option to use Quantity/Nominal based on Bond Types via Domain. Impact analysis – Domain Value support has been provided as below: TradeAmountAsQuantity Add bond subtypes in above domain so that trade amount will be set as a quantity otherwise as a notional. Interface Value: Bond subtype Calypso Value: Price type
BBERG TS 7.5.1		Integration	Trades Data Integration	Cross	00042699 00084305	APL-6083 APL-7922	BTS-725	Enh	Issue – Added support for FXOption lifecycle events.

Component	Introduced In	Capability Group	Capability	Asset Class	HelpDesk	APL	Issue	Type	Description
BBERG TS 7.5.1		Integration	Trades Data Integration	Cross	00095204 00094490		BTS-764	Issue	Issue - Unable to process some FX trades due to primary amount issue. Impact analysis - If trade Currency = secondary currency = negotiated currency, then Primary Amount = Secondary Amount is TradeAmount=FXAmount. This is true is TradeCurrency is present in the sample message.

1.124 Changes in 7.6.0 (May 2024)

Component	Introduced In	Capability Group	Capability	Asset Class	HelpDesk	APL	Issue	Type	Description
BBERG TS 7.6.0		Integration	Trades Data Integration	Cross	00100233, 00100234, 00100232	APL-8867, APL-8823, APL-8868, APL-8824, APL-8821, APL-8506, APL-8822	BTS-770	Enh	Issue – Added support for Bonds, Repo, and Futures product in v20.

1.125 Changes in 7.8.0 (June 2024)

Component	Introduced In	Capability Group	Capability	Asset Class	HelpDesk	APL	Issue	Type	Description
BBERG TS 7.8.0		Integration	Trades Data Integration	Cross	00095368	APL-8504 APL-8503	BTS-833	Enh	Issue - Added support for Unitized Fund product.
BBERG TS 7.8.0						APL-9393 APL-9394	BTS-813	Enh	Issue - ETDClearing - Client and Counterparty account integration.
BBERG TS 7.8.0		Integration	Trades Data Integration	Cross	00107015		BTS-788	Issue	Issue – Providing an option to use ISIN sec code for Futures trades. Impact analysis – Added SecCode configuration in Calypso mapping window.
BBERG TS 7.8.0		Integration	Trades Data Integration	Cross	00109805		BTS-820	Issue	Issue - Map of pay accrual day adjustment for CCS from Bloomberg Impact analysis - Modifyied the calypso mapping window to support Bloomberg. TS/Translator. true or blank: <PaySideBusinessDayAdjustment> and <ReceiveSideBusinessDayAdjustment> to be used. false: <PaySideDateRollingConvention> and <ReceiveSideDateRollingConvention> i.e. the existing behavior.

1.126 Changes in 7.9.0 (July 2024)

Component	Introduced In	Capability Group	Capability	Asset Class	HelpDesk	APL	Issue	Type	Description
BBERG TS 7.9.0						APL-8795 APL-8794	BTS-838	Enh	Issue - Added support for Support for Ack Nak messages for all incoming messages. Fix – Changed Sender config schema data.

1.127 Changes in 7.10.0 (August 2024)

Component	Introduced In	Capability Group	Capability	Asset Class	HelpDesk	APL	Issue	Type	Description
BBERG TS 7.10.0		Integration	Trades Data Integration	Cross	00081257	APL-8770, APL-8774	BTS-865	Enh	"Issue - Added support to OTC Equity Index Option for v12. Fix - Added support for NEW, AMEND, and CANCEL lifecycle. Note: Client considers CANCEL action as FULL TERMINATION. "
BBERG TS 7.10.0		Integration	Trades Data Integration	Cross	00108778		BTS-861	Issue	Issue - Added support to map ClearingBroker field from Bloomberg TOMS XML to Trade Keywords CCPClearingBroker.
BBERG TS 7.10.0						APL-8507, APL-7978	BTS-882	Enh	Issue - Added support for CDSIndex Trades with NEW, AMEND, and Termination lifecycles in the Trade feed format.

1.128 Changes in 7.11.0 (September 2024)

Component	Introduced In	Capability Group	Capability	Asset Class	HelpDesk	APL	Issue	Type	Description
BBERG TS 7.11.0		Integration	Trades Data Integration	Cross	00081257	APL-8767 APL-8768 APL-11526	BTS-905	Enh	Issue - Bloomberg AIM: Added enhancement to Swaption. Fix - Added NEW-AMEND-CANCEL lifecycle or Swaption.
BBERG TS 7.11.0		Integration	Trades Data Integration	Cross	00128946	APL-10901 APL-10900	BTS-908	Enh	Issue - Bloomberg TOMS V20: Enhancement to FX Spot. Fix – Added support for NEW-AMEND-CANCEL lifecycle.
BBERG TS 7.11.0	18.0.MR.Aug24						BTS-912	Issue	Issue - ETDClearing - V12 - Bloomberg TOMS/AIM Client/CounterpartyAccount Integration (ProductType Future/Option) - Book Mapping is Overridden as the Bloomberg Message already has book specified and if blank Trade Upload shows error - Invalid Book. Impact Analysis - BTS was not using the ClientErrorAccount and client account book configuration.

1.129 Changes in 7.12.0 (October 2024)

Component	Introduced In	Capability Group	Capability	Asset Class	HelpDesk	APL	Issue	Type	Description
BBERG TS 7.12.0						APL-10909	BTS-931	Enh	Issue - Bloomberg TOMS V20: Added enhancement to FX Option (Vanilla).

Component	Introduced In	Capability Group	Capability	Asset Class	HelpDesk	APL	Issue	Type	Description
						APL-10908			Fix - Added NEW-AMEND-CANCEL lifecycle for FX Option (Vanilla).
BBERG TS 7.12.0							BTS-938	Sec	Issue - Security: Upgraded the third-party library: commons-text from 1.11.0 to 1.12.0

1.130 Changes in 7.12.1 (January 2024)

Component	Introduced In	Capability Group	Capability	Asset Class	HelpDesk	APL	Issue	Type	Description
BBERG TS 7.12.1	Pre-MR	Integration	Trade Data Integration	Cross	00146376		BTS-978	Issue	Issue - BTS adds UPFRONT_FEE fee definition which causes confusion to clients in selecting a fee UPFRONT_FEE/UPFRONT FEE. Impact Analysis - Remove UPFRONT_FEE fee definition from BloombergTSSchemaData.xml.

1.131 Changes in 7.13.0, 7.13.1 (December 2024)

Component	Introduced In	Capability Group	Capability	Asset Class	HelpDesk	APL	Issue	Type	Description
BBERG TS 7.13.0		Integration	Trades Data Integration	Cross	00137312 00134334		BTS-939	Issue	Issue - For swaption if compounding flag is set to Daily then on the created trade using this Rate Index the flag should be checked.. Impact Analysis - When the Rate Index Definition includes ‘Compounding Daily’ for a particular rate index, it automatically reflect this setting when a trade is created.

Component	Introduced In	Capability Group	Capability	Asset Class	HelpDesk	APL	Issue	Type	Description
BBERG TS 7.13.0		Integration	Trades Data Integration	Cross	00135583		BTS-944	Issue	Issue - Security: Upgraded the third-party library: commons-text from 1.11.0 to 1.12.0
BBERG TS 7.13.1						APL-10907	BTS-928	Enh	Issue - Bloomberg TOMS V20: Added enhancement to FX Swap. Impact Analysis – Added NEW-AMEND-CANCEL lifecycle for FX Swap.

1.132 Changes in 7.14.0 (January 2025)

Component	Introduced In	Capability Group	Capability	Asset Class	HelpDesk	APL	Issue	Type	Description
BBERG TS 7.14.0	Pre-MR	Front Office	Trade Pricing	FX	00135710		BTS-957	Issue	Issue – After upgrade, AIM FXForward trade processing failed. Impact Analysis - Rounding has been applied on the secondary amount to deduce the correct negotiated currency. Also Forward Rate is set to null in translator when Final Rate is present as the Forward Rate will be calculated in DTUP. If the Forward rate is also set on the jaxb then it computes incorrect values and a validation error is thrown for the primary and secondary amounts.
BBERG TS 7.14.0	Pre-MR	Integration	Trades Data Integration	Cross	00141709		BTS-967	Issue	Issue – Set Specific Expiry Cut for FXO Trade.

1.133 Changes in 7.14.1 (February 2025)

Component	Introduced In	Capability Group	Capability	Asset Class	HelpDesk	APL	Issue	Type	Description
BBERG TS 7.14.1	Pre-MR	Integration	Trades Data Integration	Cross	00146376		BTS-1005	Issue	Issue - BTS adds UPFRONT_FEE fee definition which causes confusion to clients in selecting a fee UPFRONT_FEE/UPFRONT FEE. Impact Analysis - Remove UPFRONT_FEE fee definition from BloombergTSSchemaData.xml.

1.134 Changes in 7.15.0 (February 2025)

Component	Introduced In	Capability Group	Capability	Asset Class	HelpDesk	APL	Issue	Type	Description
BBERG TS 7.15.0	Pre-MR	Integration	Trades Data Integration	Cross	00146376		BTS-979	Issue	Issue - BTS adds UPFRONT_FEE fee definition which causes confusion to clients in selecting a fee UPFRONT_FEE/UPFRONT FEE. Impact Analysis - Remove UPFRONT_FEE fee definition from BloombergTSSchemaData.xml.

1.135 Changes in 7.16.0 (April 2025)

Component	Introduced In	Capability Group	Capability	Asset Class	HelpDesk	APL	Issue	Type	Description
BBERG TS 7.16.0		Integration	Trades Data Integration	Cross	00148423		BTS-989	Enh	Issue - Added configurable option to add Discount Method for Repo Trade.

Component	Introduced In	Capability Group	Capability	Asset Class	HelpDesk	APL	Issue	Type	Description
									Fix - Calypso mapping support has been added for Discount Method with below details: Type: Translator Interface value: DiscountMethod Calypso value: <Desired Discount Method>
BBERG TS 7.16.0						APL-11433	BTS-1024	Enh	Issue – Bloomberg TOMS/AIMS V20: Enhancement to FX NDF. Fix – Added support for the NEW-AMEND-CANCEL lifecycle for FX NDF.
BBERG TS 7.16.0	Pre-MR					APL-12824	BTS-1026	Enh	Issue – Bloomberg TOMS/AIM V20: Enhancement to Interest Rate Swap (IRS). Fix – Added support for the NEW-AMEND-CANCEL lifecycle for Interest Rate Swap (Vanilla).
BBERG TS 7.16.0	Pre-MR					APL-12830	BTS-1029	Enh	Issue – Bloomberg TOMS/AIMS V20: Enhancement to Cross Currency Swap (Vanilla). Fix – Added support for the NEW-AMEND-CANCEL lifecycle for Cross Currency Swap (Vanilla).
BBERG TS 7.16.0	Pre-MR					APL-11449	BTS-1030	Enh	Issue – Bloomberg TOMS/AIM V20: Enhancement to CDX (Trade Only). Fix – Added support for the NEW-AMEND-CANCEL lifecycle for CDX (Trade Only).