



Nasdaq Calypso

CME BrokerTec Release Notes

January 2025

Approved

This document describes functionality changes in the CME BrokerTec module.

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

Document History

Published	Summary of Changes
August 2023	First edition for version 2.0.1
November 2023	Updates for version 2.1.0
January 2024	Updates for version 3.3.0 (compatibility with version 18).
February 2024	Updates for version 2.2.0
October 2024	Updates for version 3.4.0 – Technical release only
January 2025	Updates for version 2.3.0, 3.5.0

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1.1 August 2023 - Version 2.0.1

Capability Group	Capability	Asset Class	Legacy Component	Case	APL	Issue	Type	Description
			BrokerTec 2.0.1		APL-4886	BTEC-17	Enh	Issue - Add support for CME BrokerTec interface. Impact Analysis - Added support for CME BrokerTec interface to import repo trades. Please refer to the Calypso CME BrokerTec Integration Guide for details.

1.2 November 2023 - Version 2.1.0

Important Note – Data model changes.

Capability Group	Capability	Asset Class	Legacy Component	Case	APL	Issue	Type	Description
			BrokerTec 2.1.0		APL-7201	BTEC-39	Enh	Issue – Add BrokerTecFIXEngine data to BrokerTecSchemaData.xml. Impact Analysis – Local impact to BrokerTecSchemaData.xml – Added BrokerTecFIXEngine data.

1.3 February 2024 – Version 2.2.0

Capability Group	Capability	Asset Class	Legacy Component	Case	APL	Issue	Type	Description
			BrokerTec 2.2.0		APL-7510	BTEC-52	Enh	Issue – Provide support for Custom Tags 1603,1604,1605 for identifying Application version in logon message. Impact Analysis – Added Custom Tags in logon message: 1603 Application System Name 1604 Application System Vendor 1605 Application System Version
			BrokerTec 2.2.0		APL-7510	BTEC-50	Enh	Issue – Add mapping based on 803=19 for identifying book and CP. Impact Analysis – Added mapping for book and CP when 803=19. Please refer to the Calypso CME BrokerTec Integration Guide for details.
			BrokerTec 2.2.0			BTEC-48	Issue	Issue - NEW and AMEND trade when FIX engine is disconnected - BrokerTec only sends the AMEND message. Impact Analysis – A NEW trade is created with the amended data.
			BrokerTec 2.2.0			BTEC-46	Issue	Issue - NEW and CANCEL trade when FIX engine is disconnected - BrokerTec only sends the AMEND message. Impact Analysis – No trade is created and the message is marked as COMPLETED.

Capability Group	Capability	Asset Class	Legacy Component	Case	APL	Issue	Type	Description
			BrokerTec 2.2.0			BTEC-43	Issue	Issue - Incorrect External Ref populated on trade created post applying action Close/Open. Impact Analysis – Local impact – Setting correct External Ref.

1.4 January 2025 – Version 2.3.0

Important Note – Data model changes.

Capability Group	Capability	Asset Class	Legacy Component	HD/Case	APL	Issue	Type	Description
Environment Management	Configuration Management	Cross	BrokerTec 2.3.0	00146698		BTEC-77	Enh	Issue – Remove duplicate FIX engine. Impact Analysis – Setting engine parameter OPTIONAL_FEATURE = brokertec. When optional feature is disabled, brokertec FIX engine is disabled. The upgrade script BTEC-75-1.sql will remove any duplicate FIX engine. Please refer to Calypso List of Servers and Engines documentation for details on disabling optional features.

1.5 January 2024 – Version 3.3.0

Capability Group	Capability	Asset Class	Legacy Component	Case	APL	Issue	Type	Description
			BrokerTec 3.3.0		APL-7510	BTEC-53	Enh	Issue – Provide support for Custom Tags 1603,1604,1605 for identifying Application version in logon message. Impact Analysis – Added Custom Tags in logon message: 1603 Application System Name 1604 Application System Vendor 1605 Application System Version
			BrokerTec 3.3.0		APL-7510	BTEC-51	Enh	Issue – Add mapping based on 803=19 for identifying book and CP. Impact Analysis – Added mapping for book and CP when 803=19. Please refer to the Calypso CME BrokerTec Integration Guide for details.
			BrokerTec 3.3.0			BTEC-49	Issue	Issue - NEW and AMEND trade when FIX engine is disconnected - BrokerTec only sends the AMEND message. Impact Analysis – A NEW trade is created with the amended data.
			BrokerTec 3.3.0			BTEC-47	Issue	Issue - NEW and CANCEL trade when FIX engine is disconnected - BrokerTec only sends the AMEND message. Impact Analysis – No trade is created and the message is marked as COMPLETED.

Capability Group	Capability	Asset Class	Legacy Component	Case	APL	Issue	Type	Description
			BrokerTec 3.3.0			BTEC-44	Issue	Issue - Incorrect External Ref populated on trade created post applying action Close/Open. Impact Analysis – Local impact – Setting correct External Ref.

1.6 January 2025 – Version 3.5.0

Important Note – Data model changes.

Capability Group	Capability	Asset Class	Legacy Component	HD/Case	APL	Issue	Type	Description
Environment Management	Configuration Management	Cross	BrokerTec 3.5.0	00146698		BTEC-78	Enh	Issue – Remove duplicate FIX engine. Impact Analysis – Setting engine parameter OPTIONAL_FEATURE = brokertec. When optional feature is disabled, brokertec FIX engine is disabled. The upgrade script BTEC-75-1.sql will remove any duplicate FIX engine. Please refer to Calypso List of Servers and Engines documentation for details on disabling optional features.