

Nasdaq Calypso

Data Uploader Release Notes

Revision 47.0
January 2024
Approved

This document describes functionality changes in the Data Uploader for versions released in 2020 and up.

You can refer to the Data Uploader Release Notes (2019 and under) for older release notes.

As of the 16.1 September 2021 MR, the Data Uploader Module no longer has its own version number. It is an internal module. The corresponding release notes are part of the Monthly Release Notes only.

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

Document History

Revision	Published	Summary of Changes
1.0	January 2020	7.12.2, 7.9.8, 7.5.11, 6.10.7, 6.1.25, 7.9.9, 6.2.34, 7.6.12, 6.6.17, 7.7.16, 7.2.22, 5.4.23, 7.12.3, 7.10.3, 7.7.17, 4.9.14, 6.9.15, 7.11.6, 7.13.2
2.0	February 2020	7.12.4, 7.7.18, 7.9.10, 5.4.24, 5.2.19, 6.2.35, 7.12.5, 7.2.23, 7.11.7, 8.1.1, 8.1.2, 4.12.29
3.0	March 2020	7.13.3, 8.1.3, 8.1.4, 7.2.24, 4.14.13, 7.12.6, 6.7.4, 6.10.8, 5.4.25, 7.11.8, 6.4.12, 7.11.9, 6.9.16, 8.1.5, 8.1.6, 7.12.7, 7.10.4, 8.2.2, 4.2.22, 7.10.5, 6.7.5, 5.4.26
4.0	April 2020	7.11.10, 8.1.7, 7.5.12, 7.5.13, 5.4.27, 6.1.26, 8.1.8, 7.8.9, 8.2.3, 5.2.20, 7.9.11, 7.9.12, 8.3.1, 7.7.19
5.0	May 2020	7.9.13, 6.9.17, 8.2.4, 6.10.9, 4.9.15, 8.4.0, 7.2.25, 7.9.14, 7.7.20, 5.4.28, 4.13.14, 8.2.5, 6.4.13, 6.1.27, 7.6.13, 6.2.36, 7.6.14
6.0	June 2020	7.2.26, 8.3.2, 6.9.18, 8.4.1, 8.4.2, 8.4.3, 7.7.21, 5.4.29, 8.1.9, 4.12.30, 7.4.5, 8.5.0, 4.16.4, 8.5.1, 6.2.37
7.0	July 2020	8.5.2, 8.5.3, 4.2.23, 8.2.6, 8.1.10, 7.7.22, 7.11.11, 7.6.15, 5.2.21, 8.4.4, 8.2.7, 6.1.28, 8.1.11, 8.6.0, 8.6.1, 8.6.2, 5.4.30, 8.4.5, 8.4.6, 7.6.16, 8.3.3, 7.11.12
8.0	August 2020	8.3.4, 8.6.3, 7.13.4, 7.13.5, 6.1.29, 8.4.7, 8.2.8, 8.4.8, 8.3.5, 9.0.0, 9.0.1, 9.0.2
9.0	September 2020	6.9.19, 9.0.3, 7.11.13, 7.6.17, 8.5.4, 5.4.31, 7.7.23, 8.4.9, 4.16.5, 7.0.11, 4.14.14, 9.1.0 – 9.1.7, 8.6.4, 8.2.9, 6.10.10, 4.14.15, 4.2.24
10.0	October 2020	9.1.8, 9.1.9, 7.11.14, 8.5.5, 7.7.24, 6.2.38, 8.5.6, 5.4.32, 9.1.10, 8.6.5, 8.3.6, 9.2.0, 9.2.1, 9.2.2, 8.4.10, 6.9.20, 6.9.21, 7.13.6
11.0	November 2020	9.2.3, 7.11.15, 8.4.11, 7.6.18, 7.11.16, 8.5.7, 9.3.0, 7.2.27, 8.5.8, 4.16.6
12.0	December 2020	9.3.1, 9.3.2, 9.3.3, 9.3.4, 9.3.5, 9.3.6, 7.6.19, 8.2.10, 9.2.4, 9.0.4, 6.10.11, 9.1.11, 7.13.7, 6.2.39, 4.12.31, 9.2.5, 9.2.6, 9.1.12, 8.3.7, 9.2.7, 9.1.13, 6.6.18, 4.14.16, 9.3.7, 5.2.22
13.0	January 2021	9.1.14, 8.5.9, 9.3.8, 9.4.7, 8.5.10, 8.5.11, 9.2.8, 4.14.17, 9.3.9, 7.11.17

Revision	Published	Summary of Changes
14.0	February 2021	7.13.8, 9.0.5, 9.1.15, 9.1.16, 7.9.15, 8.6.6, 8.3.8, 8.5.12, 6.10.12, 9.5.0, 9.5.1, 9.5.2, 9.4.8, 9.3.10, 9.4.9, 9.4.10, 7.6.20
15.0	March 2021	7.7.25, 8.3.9, 8.4.12, 9.5.3, 9.0.6, 9.3.11, 7.7.26, 8.3.10, 9.6.0, 9.6.1, 8.3.11, 9.5.4, 9.5.5, 9.2.9, 9.6.2
16.0	April 2021	9.1.17, 9.4.11, 9.5.6, 8.2.11, 8.5.13, 8.4.13, 9.5.7, 9.5.8, 9.4.12, 8.3.12, 4.2.25, 4.2.26, 9.7.0, 9.7.1, 9.7.2, 8.3.13, 9.3.12, 9.3.13, 7.2.28
17.0	May 2021	7.6.21, 9.7.3, 9.2.10, 9.2.11, 8.2.12, 6.9.22, 8.4.14, 7.6.22, 9.3.14, 8.3.14, 9.6.3, 6.9.23, 9.8.0
18.0	June 2021	9.7.4, 9.4.13, 8.4.15, 7.6.23, 7.13.9, 9.1.18, 9.1.19, 9.1.20, 7.2.29, 9.9.0, 9.9.1, 9.9.2, 9.9.3, 9.4.14, 9.5.9, 9.5.10, 9.5.11, 9.8.1, 9.8.2
19.0	July 2021	9.6.4, 6.2.40, 6.2.41, 6.2.42, 9.2.12, 8.5.14, 9.7.5, 9.4.15, 9.3.15, 9.5.12, 9.5.13, 9.10.0, 9.10.1, 9.9.4, 9.5.14
20.0	August 2021	9.10.2, 9.2.13, 9.4.16, 9.5.15, 7.7.27, 9.7.6, 9.4.17, 9.2.14, 9.1.21, 9.10.3, 9.3.15, 9.4.18, 9.7.7, 9.8.3
21.0	September 2021	9.6.5, 9.4.19, 5.2.23, 9.5.16, 9.10.4, 7.7.28, 9.8.4, 9.1.22, 8.3.15, 9.7.8
22.0	October 2021	9.10.5, 7.2.30, 9.5.17, 9.4.20, 8.4.16, 9.7.9, 7.13.10, 9.9.5, 9.10.6, 8.3.16, 9.3.17, 4.10.24, 9.6.6, 6.10.13, 9.10.7, 9.1.23
23.0	November 2021	9.5.18, 9.10.8, 9.8.5, 9.6.7, 9.9.6, 9.5.19, 7.2.31, 9.9.7, 9.9.8, 9.6.8
24.0	December 2021	9.11.0, 9.11.1, 9.11.2, 9.10.9, 4.12.32, 9.6.9, 7.2.32, 9.9.9, 9.5.20, 9.4.21
25.0	January 2022	7.5.14, 9.10.10
26.0	February 2022	9.5.21, 9.7.10, 9.10.11, 7.6.24, 9.8.6, 9.9.10, 7.2.33, 9.4.22, 9.11.3
27.0	March 2022	7.6.25, 7.2.34, 9.7.11, 9.4.23, 9.9.11
28.0	April 2022	4.10.25, 9.10.12, 9.5.22, 9.9.12, 9.6.10, 4.14.18
29.0	May 2022	9.10.14, 9.10.13, 7.6.26
30.0	June 2022	9.4.24, 6.9.24, 4.10.26, 9.9.13, 9.7.12, 4.2.27, 9.11.4, 4.10.27, 9.10.15

Revision	Published	Summary of Changes
31.0	July 2022	9.5.23, 7.2.35, 9.6.11, 9.11.6
32.0	August 2022	9.11.5, 9.9.14, 9.6.12, 9.4.25, 9.9.15, 9.6.13, 7.6.27
33.0	September 2022	9.11.7, 4.14.19, 9.3.18, 7.6.28, 9.4.26, 4.2.28, 7.7.29, 7.6.29, 9.3.19, 9.10.16
34.0	October 2022	9.9.16, 7.2.36, 9.6.14, 9.6.15, 9.11.8, 9.10.17, 9.7.13
35.0	November 2022	9.11.9, 9.11.10, 9.9.17, 7.6.30, 9.7.14
36.0	December 2022	8.5.15, 9.10.18
37.0	January 2023	6.9.25, 9.10.19, 8.1.14, 9.11.11, 4.10.28
38.0	February 2023	4.2.29
39.0	March 2023	9.10.20, WEBUI-2.2.0
40.0	April 2023	4.10.29
41.0	May 2023	8.4.17, 4.10.30
42.0	June 2023	9.10.21, 9.6.16, 9.11.13, 4.10.31, 9.6.17, 9.7.15
43.0	July 2023	9.11.14
44.0	September 2023	9.11.15
45.0	October 2023	9.11.16, 7.7.30, 9.7.16, 9.7.17
46.0	December 2023	9.6.18
47.0	January 2024	9.11.17, 9.6.19, 7.6.31

Table of Contents

Version 4.x Suite	23
1.1 Changes in March 2023 - Version (DTUP WEBUI 2.2.0)	23
1.2 Changes in March 2020 - Version (4.2.22)	23
1.3 Changes in July 2020 - Version (4.2.23)	23
1.4 Changes in September 2020 - Version (4.2.24)	24
1.5 Changes in September 2020 - Version (4.2.25, 4.2.26)	24
1.6 Changes in June 2022 - Version (4.2.27)	26
1.7 Changes in September 2022 - Version (4.2.28)	26
1.8 Changes in February 2023 - Version (4.2.29)	27
1.9 Changes in January 2020 - Version (4.9.14)	27
1.10 Changes in May 2020 - Version (4.9.15)	27
1.11 Changes in October 2021 - Version (4.10.24)	28
1.12 Changes in April 2022 - Version (4.10.25)	29
1.13 Changes in June 2022 - Version (4.10.26)	30
1.14 Changes in June 2022 - Version (4.10.27)	30
1.15 Changes in January 2023 - Version (4.10.28)	31
1.16 Changes in April 2023 - Version (4.10.29)	31
1.17 Changes in May 2023 - Version (4.10.30)	31
1.18 Changes in June 2023 - Version (4.10.31)	32
1.19 Changes in February 2020 - Version (4.12.29)	32
1.20 Changes in June 2020 - Version (4.12.30)	33
1.21 Changes in December 2020 - Version (4.12.31)	33

1.22	Changes in December 2021 - Version (4.12.32)	36
1.23	Changes in May 2020 - Version (4.13.14)	36
1.24	Changes in March 2020 - Version (4.14.13)	37
1.25	Changes in September 2020 - Version (4.14.14)	37
1.26	Changes in September 2020 - Version (4.14.15)	38
1.27	Changes in December 2020 - Version (4.14.16)	38
1.28	Changes in January 2021 - Version (4.14.17)	38
1.29	Changes in April 2022 - Version (4.14.18)	38
1.30	Changes in September 2022 - Version (4.14.19)	39
1.31	Changes in June 2020 - Version (4.16.4)	39
1.32	Changes in September 2020 - Version (4.16.5)	39
1.33	Changes in November 2020 - Version (4.16.6)	40
Version 5.x Suite.....		41
2.1	Changes in February 2020 - Version (5.2.19)	41
2.2	Changes in April 2020 - Version (5.2.20)	41
2.3	Changes in July 2020 - Version (5.2.21)	41
2.4	Changes in December 2020 - Version (5.2.22)	42
2.5	Changes in September 2021 - Version (5.2.23)	43
2.6	Changes in January 2020 - Version (5.4.23)	43
2.7	Changes in February 2020 - Version (5.4.24)	43
2.8	Changes in March 2020 - Version (5.4.25)	44
2.9	Changes in March 2020 - Version (5.4.26)	44
2.10	Changes in April 2020 - Version (5.4.27)	44
2.11	Changes in May 2020 - Version (5.4.28)	45
2.12	Changes in June 2020 - Version (5.4.29)	45

2.13	Changes in July 2020 - Version (5.4.30)	45
2.14	Changes in September 2020 - Version (5.4.31)	46
2.15	Changes in October 2020 - Version (5.4.32)	46
Version 6.x Suite		47
3.1	Changes in January 2020 - Version (6.1.25)	47
3.2	Changes in April 2020 - Version (6.1.26)	47
3.3	Changes in May 2020 - Version (6.1.27)	48
3.4	Changes in July 2020 - Version (6.1.28)	48
3.5	Changes in August 2020 - Version (6.1.29)	49
3.6	Changes in January 2020 - Version (6.2.34)	49
3.7	Changes in February 2020 - Version (6.2.35)	49
3.8	Changes in May 2020 - Version (6.2.36)	50
3.9	Changes in June 2020 - Version (6.2.37)	51
3.10	Changes in October 2020 - Version (6.2.38)	52
3.11	Changes in December 2020 - Version (6.2.39)	52
3.12	Changes in July 2021 - Version (6.2.40, 6.2.41, 6.2.42)	53
3.13	Changes in March 2020 - Version (6.4.12)	56
3.14	Changes in May 2020 - Version (6.4.13)	57
3.15	Changes in January 2020 - Version (6.6.17)	57
3.16	Changes in December 2020 - Version (6.6.18)	57
3.17	Changes in March 2020 - Version (6.7.4)	58
3.18	Changes in March 2020 - Version (6.7.5)	58
3.19	Changes in January 2020 - Version (6.9.15)	58
3.20	Changes in March 2020 - Version (6.9.16)	59
3.21	Changes in May 2020 - Version (6.9.17)	59

3.22	Changes in June 2020 - Version (6.9.18)	60
3.23	Changes in September 2020 - Version (6.9.19)	60
3.24	Changes in October 2020 - Version (6.9.20, 6.9.21)	61
3.25	Changes in May 2021 - Version (6.9.22)	62
3.26	Changes in May 2021 - Version (6.9.23)	63
3.27	Changes in June 2022 - Version (6.9.24)	63
3.28	Changes in January 2023 - Version (6.9.25)	64
3.29	Changes in January 2020 - Version (6.10.7)	64
3.30	Changes in March 2020 - Version (6.10.8)	64
3.31	Changes in May 2020 - Version (6.10.9)	65
3.32	Changes in September 2020 - Version (6.10.10)	65
3.33	Changes in December 2020 - Version (6.10.11)	65
3.34	Changes in February 2021 - Version (6.10.12)	65
3.35	Changes in October 2021 - Version (6.10.13)	66
Version 7.x Suite.....		67
4.1	Important Upgrade Note.....	67
4.2	Changes in September 2020 - Version (7.0.11)	67
	Changes in January 2020 - Version (7.2.22)	67
	Changes in February 2020 - Version (7.2.23)	68
	Changes in March 2020 - Version (7.2.24)	68
	Changes in May 2020 - Version (7.2.25)	69
	Changes in June 2020 - Version (7.2.26)	69
4.3	Changes in November 2020 - Version (7.2.27)	69
4.4	Changes in April 2021 - Version (7.2.28)	70
4.5	Changes in June 2021 - Version (7.2.29)	72

4.6	Changes in October 2021 - Version (7.2.30)	73
4.7	Changes in November 2021 - Version (7.2.31)	73
4.8	Changes in December 2021 - Version (7.2.32)	73
4.9	Changes in February 2022 - Version (7.2.33)	74
4.10	Changes in March 2022 - Version (7.2.34)	74
4.11	Changes in July 2022 - Version (7.2.35)	74
4.12	Changes in October 2022 - Version (7.2.36)	75
	Changes in June 2020 - Version (7.4.5)	75
	Changes in January 2020 - Version (7.5.11)	75
	Changes in April 2020 - Version (7.5.12)	76
	Changes in April 2020 - Version (7.5.13)	76
4.13	Changes in January 2022 - Version (7.5.14)	77
	Changes in January 2020 - Version (7.6.12)	77
	Changes in May 2020 - Version (7.6.13)	78
	Changes in May 2020 - Version (7.6.14)	78
4.14	Changes in July 2020 - Version (7.6.15)	78
4.15	Changes in July 2020 - Version (7.6.16)	79
4.16	Changes in September 2020 - Version (7.6.17)	79
4.17	Changes in November 2020 - Version (7.6.18)	80
4.18	Changes in December 2020 - Version (7.6.19)	80
4.19	Changes in February 2021 - Version (7.6.20)	82
4.20	Changes in May 2021 - Version (7.6.21)	83
4.21	Changes in May 2021 - Version (7.6.22)	83
4.22	Changes in June 2021 - Version (7.6.23)	83
4.23	Changes in February 2022 - Version (7.6.24)	83

4.24	Changes in March 2022 - Version (7.6.25)	84
4.25	Changes in May 2022 - Version (7.6.26)	84
4.26	Changes in August 2022 - Version (7.6.27)	84
4.27	Changes in September 2022 - Version (7.6.28)	85
4.28	Changes in September 2022 - Version (7.6.29)	85
4.29	Changes in November 2022 - Version (7.6.30)	86
4.30	Changes in January 2024 - Version (7.6.31)	86
	Changes in January 2020 - Version (7.7.16)	87
4.31	Changes in January 2020 - Version (7.7.17)	87
4.32	Changes in February 2020 - Version (7.7.18)	87
4.33	Changes in April 2020 - Version (7.7.19)	88
4.34	Changes in May 2020 - Version (7.7.20)	88
4.35	Changes in June 2020 - Version (7.7.21)	88
4.36	Changes in July 2020 - Version (7.7.22)	89
4.37	Changes in September 2020 - Version (7.7.23)	89
4.38	Changes in October 2020 - Version (7.7.24)	89
4.39	Changes in March 2021 - Version (7.7.25)	90
4.40	Changes in March 2021 - Version (7.7.26)	90
4.41	Changes in August 2021 - Version (7.7.27)	90
4.42	Changes in September 2021 - Version (7.7.28)	91
4.43	Changes in September 2022 - Version (7.7.29)	92
4.44	Changes in October 2023 - Version (7.7.30)	92
4.45	Changes in April 2020 - Version (7.8.9)	93
4.46	Changes in January 2020 - Version (7.9.8)	93
4.47	Changes in January 2020 - Version (7.9.9)	94

4.48	Changes in February 2020 - Version (7.9.10)	94
4.49	Changes in April 2020 - Version (7.9.11, 7.9.12)	95
4.50	Changes in May 2020 - Version (7.9.13)	96
4.51	Changes in May 2020 - Version (7.9.14)	96
4.52	Changes in February 2021 - Version (7.9.15)	96
4.53	Changes in January 2020 - Version (7.10.3)	97
4.54	Changes in March 2020 - Version (7.10.4)	97
4.55	Changes in March 2020 - Version (7.10.5)	98
4.56	Changes in January 2020 - Version (7.11.6)	98
4.57	Changes in February 2020 - Version (7.11.7)	99
4.58	Changes in March 2020 - Version (7.11.8)	99
4.59	Changes in March 2020 - Version (7.11.9)	100
4.60	Changes in April 2020 - Version (7.11.10)	101
4.61	Changes in July 2020 - Version (7.11.11)	101
4.62	Changes in July 2020 - Version (7.11.12)	101
4.63	Changes in September 2020 - Version (7.11.13)	101
4.64	Changes in October 2020 - Version (7.11.14)	102
4.65	Changes in November 2020 - Version (7.11.15)	102
4.66	Changes in November 2020 - Version (7.11.16)	103
4.67	Changes in January 2021 - Version (7.11.17)	105
4.68	Changes in January 2020 - Version (7.12.2)	105
4.69	Changes in January 2020 - Version (7.12.3)	106
4.70	Changes in February 2020 - Version (7.12.4)	106
4.71	Changes in February 2020 - Version (7.12.5)	107
4.72	Changes in March 2020 - Version (7.12.6)	108

4.73	Changes in March 2020 - Version (7.12.7)	108
4.74	Changes in January 2020 - Version (7.13.2)	109
4.75	Changes in March 2020 - Version (7.13.3)	112
4.76	Changes in August 2020 - Version (7.13.4, 7.13.5)	114
4.77	Changes in October 2020 - Version (7.13.6)	114
4.78	Changes in December 2020 - Version (7.13.7)	115
4.79	Changes in February 2021 - Version (7.13.8)	115
4.80	Changes in February 2021 - Version (7.13.9)	115
4.81	Changes in October 2021 - Version (7.13.10)	115
Version 8.x Suite		117
5.1	Changes in February 2020 - Version (8.1.1)	117
5.2	Changes in February 2020 - Version (8.1.2)	122
5.3	Changes in March 2020 - Version (8.1.3, 8.1.4)	123
5.4	Changes in March 2020 - Version (8.1.5)	123
5.5	Changes in March 2020 - Version (8.1.6)	123
5.6	Changes in April 2020 - Version (8.1.7)	123
5.7	Changes in April 2020 - Version (8.1.8)	124
5.8	Changes in June 2020 - Version (8.1.9)	124
5.9	Changes in July 2020 - Version (8.1.10)	125
5.10	Changes in July 2020 - Version (8.1.11)	125
5.11	Changes in January 2023 - Version (8.1.14)	125
5.12	Changes in March 2020 - Version (8.2.2)	126
5.13	Changes in April 2020 - Version (8.2.3)	131
5.14	Changes in May 2020 - Version (8.2.4)	131
5.15	Changes in May 2020 - Version (8.2.5)	132

5.16	Changes in July 2020 - Version (8.2.6)	132
5.17	Changes in July 2020 - Version (8.2.7)	132
5.18	Changes in August 2020 - Version (8.2.8)	133
5.19	Changes in September 2020 - Version (8.2.9)	133
5.20	Changes in December 2020 - Version (8.2.10)	133
5.21	Changes in April 2021 - Version (8.2.11)	134
5.22	Changes in April 2021 - Version (8.2.12)	134
5.23	Changes in April 2020 - Version (8.3.1)	134
5.24	Changes in June 2020 - Version (8.3.2)	140
5.25	Changes in July 2020 - Version (8.3.3)	140
5.26	Changes in August 2020 - Version (8.3.4)	141
5.27	Changes in August 2020 - Version (8.3.5)	141
5.28	Changes in October 2020 - Version (8.3.6)	141
5.29	Changes in December 2020 - Version (8.3.7)	142
5.30	Changes in February 2021 - Version (8.3.8)	142
5.31	Changes in March 2021 - Version (8.3.9)	143
5.32	Changes in March 2021 - Version (8.3.10)	143
5.33	Changes in March 2021 - Version (8.3.11)	143
5.34	Changes in March 2021 - Version (8.3.12)	144
5.35	Changes in March 2021 - Version (8.3.13)	144
5.36	Changes in May 2021 - Version (8.3.14)	144
5.37	Changes in September 2021 - Version (8.3.15)	144
5.38	Changes in October 2021 - Version (8.3.16)	145
5.39	Changes in May 2020 - Version (8.4.0)	146
5.40	Changes in June 2020 - Version (8.4.1, 8.4.2, 8.4.3)	150

5.41	Changes in July 2020 - Version (8.4.4)	151
5.42	Changes in July 2020 - Version (8.4.5)	152
5.43	Changes in July 2020 - Version (8.4.6)	152
5.44	Changes in August 2020 - Version (8.4.7)	152
5.45	Changes in August 2020 - Version (8.4.8)	153
5.46	Changes in September 2020 - Version (8.4.9)	153
5.47	Changes in October 2020 - Version (8.4.10)	154
5.48	Changes in November 2020 - Version (8.4.11)	154
5.49	Changes in November 2020 - Version (8.4.12)	155
5.50	Changes in April 2021 - Version (8.4.13)	155
5.51	Changes in May 2021 - Version (8.4.14)	155
5.52	Changes in June 2021 - Version (8.4.15)	156
5.53	Changes in October 2021 - Version (8.4.16)	156
5.54	Changes in May 2023 - Version (8.4.17)	156
5.55	Changes in June 2020 - Version (8.5.0)	157
5.56	Changes in June 2020 - Version (8.5.1)	161
5.57	Changes in July 2020 - Version (8.5.2, 8.5.3)	162
5.58	Changes in September 2020 - Version (8.5.4)	162
5.59	Changes in October 2020 - Version (8.5.5)	162
5.60	Changes in October 2020 - Version (8.5.6)	163
5.61	Changes in November 2020 - Version (8.5.7)	164
5.62	Changes in November 2020 - Version (8.5.8)	164
5.63	Changes in January 2021 - Version (8.5.9)	164
5.64	Changes in January 2021 - Version (8.5.10, 8.5.11)	165
5.65	Changes in February 2021 - Version (8.5.12)	165

5.66	Changes in April 2021 - Version (8.5.13)	165
5.67	Changes in July 2021 - Version (8.5.14)	166
5.68	Changes in December 2022 - Version (8.5.15)	166
5.69	Changes in July 2020 - Version (8.6.0, 8.6.1, 8.6.2)	167
5.70	Changes in August 2020 - Version (8.6.3)	171
5.71	Changes in September 2020 - Version (8.6.4)	172
5.72	Changes in October 2020 - Version (8.6.5)	172
5.73	Changes in February 2021 - Version (8.6.6).....	173
Version 9.x Suite		174
6.1	Changes in August 2020 - Version (9.0.0, 9.0.1, 9.0.2)	174
6.2	Changes in September 2020 - Version (9.0.3)	179
6.3	Changes in December 2020 - Version (9.0.4)	179
6.4	Changes in February 2021 - Version (9.0.5).....	180
6.5	Changes in February 2021 - Version (9.0.6).....	180
6.6	Changes in September 2020 - Version (9.1.0 – 9.1.7)	180
6.7	Changes in October 2020 - Version (9.1.8, 9.1.9)	186
6.8	Changes in October 2020 - Version (9.1.10)	187
6.9	Changes in December 2020 - Version (9.1.11)	187
6.10	Changes in December 2020 - Version (9.1.12).....	187
6.11	Changes in December 2020 - Version (9.1.13)	188
6.12	Changes in January 2021 - Version (9.1.14)	188
6.13	Changes in February 2021 - Version (9.1.15, 9.1.16)	189
6.14	Changes in April 2021 - Version (9.1.17)	189
6.15	Changes in June 2021 - Version (9.1.18, 9.1.19, 9.1.20)	190
6.16	Changes in August 2021 - Version (9.1.21).....	190

6.17	Changes in September 2021 - Version (9.1.22)	191
6.18	Changes in October 2021 - Version (9.1.23)	191
6.19	Changes in October 2020 - Version (9.2.0, 9.2.1, 9.2.2)	191
6.20	Changes in November 2020 - Version (9.2.3)	197
6.21	Changes in December 2020 - Version (9.2.4)	198
6.22	Changes in December 2020 - Version (9.2.5, 9.2.6)	198
6.23	Changes in December 2020 - Version (9.2.7)	198
6.24	Changes in January 2021 - Version (9.2.8)	199
6.25	Changes in March 2021 - Version (9.2.9)	199
6.26	Changes in May 2021 - Version (9.2.10, 9.2.11)	199
6.27	Changes in July 2021 - Version (9.2.12)	200
6.28	Changes in August 2021 - Version (9.2.13)	201
6.29	Changes in August 2021 - Version (9.2.14)	201
6.30	Changes in November 2020 - Version (9.3.0)	201
6.31	Changes in December 2020 - Version (9.3.1, 9.3.2, 9.3.3, 9.3.4, 9.3.5, 9.3.6)	205
6.32	Changes in December 2020 - Version (9.3.7)	206
6.33	Changes in January 2021 - Version (9.3.8)	206
6.34	Changes in January 2021 - Version (9.3.9)	206
6.35	Changes in February 2021 - Version (9.3.10)	207
6.36	Changes in February 2021 - Version (9.3.11)	207
6.37	Changes in April 2021 - Version (9.3.12, 9.3.13)	208
6.38	Changes in May 2021 - Version (9.3.14)	209
6.39	Changes in July 2021 - Version (9.3.15)	209
6.40	Changes in August 2021 - Version (9.3.16)	209
6.41	Changes in October 2021 - Version (9.3.17)	210

6.42	Changes in September 2022 - Version (9.3.18)	210
6.43	Changes in September 2022 - Version (9.3.19)	210
6.44	Changes in January 2021 - Version (9.4.7)	211
6.45	Changes in February 2021 - Version (9.4.8)	218
6.46	Changes in February 2021 - Version (9.4.9, 9.4.10)	218
6.47	Changes in April 2021 - Version (9.4.11)	219
6.48	Changes in April 2021 - Version (9.4.12)	219
6.49	Changes in June 2021 - Version (9.4.13)	219
6.50	Changes in June 2021 - Version (9.4.14)	220
6.51	Changes in July 2021 - Version (9.4.15)	220
6.52	Changes in August 2021 - Version (9.4.16)	221
6.53	Changes in August 2021 - Version (9.4.17)	221
6.54	Changes in August 2021 - Version (9.4.18)	221
6.55	Changes in September 2021 - Version (9.4.19)	221
6.56	Changes in October 2021 - Version (9.4.20)	222
6.57	Changes in December 2021 - Version (9.4.21)	222
6.58	Changes in February 2022 - Version (9.4.22)	223
6.59	Changes in March 2022 - Version (9.4.23)	223
6.60	Changes in June 2022 - Version (9.4.24)	224
6.61	Changes in August 2022 - Version (9.4.25)	224
6.62	Changes in September 2022 - Version (9.4.26)	225
6.63	Changes in February 2021 - Version (9.5.0, 9.5.1, 9.5.2)	225
6.64	Changes in March 2021 - Version (9.5.3)	231
6.65	Changes in March 2021 - Version (9.5.4, 9.5.5)	232
6.66	Changes in April 2021 - Version (9.5.6)	232

6.67	Changes in April 2021 - Version (9.5.7, 9.5.8)	232
6.68	Changes in June 2021 - Version (9.5.9, 9.5.10, 9.5.11)	233
6.69	Changes in July 2021 - Version (9.5.12, 9.5.13)	233
6.70	Changes in July 2021 - Version (9.5.14)	234
6.71	Changes in August 2021 - Version (9.5.15)	234
6.72	Changes in September 2021 - Version (9.5.16)	235
6.73	Changes in October 2021 - Version (9.5.17)	235
6.74	Changes in November 2021 - Version (9.5.18)	235
6.75	Changes in November 2021 - Version (9.5.19)	236
6.76	Changes in December 2021 - Version (9.5.20)	236
6.77	Changes in February 2022 - Version (9.5.21)	236
6.78	Changes in April 2022 - Version (9.5.22)	237
6.79	Changes in July 2022 - Version (9.5.23)	237
6.80	Changes in March 2021 - Version (9.6.0, 9.6.1)	237
6.81	Changes in March 2021 - Version (9.6.2)	242
6.82	Changes in May 2021 - Version (9.6.3)	242
6.83	Changes in July 2021 - Version (9.6.4)	243
6.84	Changes in September 2021 - Version (9.6.5)	243
6.85	Changes in October 2021 - Version (9.6.6)	243
6.86	Changes in November 2021 - Version (9.6.7)	244
6.87	Changes in November 2021 - Version (9.6.8)	244
6.88	Changes in December 2021 - Version (9.6.9)	244
6.89	Changes in April 2022 - Version (9.6.10)	245
6.90	Changes in July 2022 - Version (9.6.11)	245
6.91	Changes in August 2022 - Version (9.6.12, 9.6.13)	245

6.92	Changes in September 2022 - Version (9.6.14)	246
6.93	Changes in October 2022 - Version (9.6.15)	246
6.94	Changes in June 2023 - Version (9.6.16)	247
6.95	Changes in June 2023 - Version (9.6.17)	247
6.96	Changes in December 2023 - Version (9.6.18)	247
6.97	Changes in December 2023 - Version (9.6.19)	248
6.98	Changes in April 2021 - Version (9.7.0, 9.7.1, 9.7.2)	248
6.99	Changes in May 2021 - Version (9.7.3)	251
6.100	Changes in June 2021 - Version (9.7.4)	252
6.101	Changes in July 2021 - Version (9.7.5)	252
6.102	Changes in August 2021 - Version (9.7.6)	252
6.103	Changes in August 2021 - Version (9.7.7)	253
6.104	Changes in September 2021 - Version (9.7.8)	253
6.105	Changes in October 2021 - Version (9.7.9)	254
6.106	Changes in February 2022 - Version (9.7.10)	254
6.107	Changes in March 2022 - Version (9.7.11)	255
6.108	Changes in June 2022 - Version (9.7.12)	255
6.109	Changes in October 2022 - Version (9.7.13)	256
6.110	Changes in November 2022 - Version (9.7.14)	256
6.111	Changes in June 2023 - Version (9.7.15)	257
6.112	Changes in November 2023 - Version (9.7.16)	258
6.113	Changes in November 2023 - Version (9.7.17)	258
6.114	Changes in May 2021 - Version (9.8.0)	259
6.115	Changes in June 2021 - Version (9.8.1)	264
6.116	Changes in June 2021 - Version (9.8.2)	264

6.117	Changes in August 2021 - Version (9.8.3).....	265
6.118	Changes in September 2021 - Version (9.8.4)	265
6.119	Changes in November 2021 - Version (9.8.5).....	265
6.120	Changes in February 2022 - Version (9.8.6).....	266
6.121	Changes in June 2021 - Version (9.9.0, 9.9.1, 9.9.2, 9.9.3)	266
6.122	Changes in July 2021 - Version (9.9.4).....	270
6.123	Changes in October 2021 - Version (9.9.5).....	271
6.124	Changes in November 2021 - Version (9.9.6).....	271
6.125	Changes in November 2021 - Version (9.9.7)	271
6.126	Changes in November 2021 - Version (9.9.8).....	272
6.127	Changes in December 2021 - Version (9.9.9)	272
6.128	Changes in February 2022 - Version (9.9.10)	273
6.129	Changes in March 2022 - Version (9.9.11)	273
6.130	Changes in April 2022 - Version (9.9.12).....	274
6.131	Changes in June 2022 - Version (9.9.13)	274
6.132	Changes in August 2022 - Version (9.9.14)	275
6.133	Changes in August 2022 - Version (9.9.15).....	275
6.134	Changes in October 2022 - Version (9.9.16).....	275
6.135	Changes in November 2022 - Version (9.9.17)	276
6.136	Changes in July 2021 - Version (9.10.0, 9.10.1).....	276
6.137	Changes in August 2021 - Version (9.10.2)	281
6.138	Changes in August 2021 - Version (9.10.3)	281
6.139	Changes in September 2021 - Version (9.10.4)	282
6.140	Changes in October 2021 - Version (9.10.5)	282
6.141	Changes in October 2021 - Version (9.10.6)	284

6.142	Changes in October 2021 - Version (9.10.7)	284
6.143	Changes in November 2021 - Version (9.10.8)	285
6.144	Changes in December 2021 - Version (9.10.9)	285
6.145	Changes in January 2022 - Version (9.10.10)	286
6.146	Changes in February 2022 - Version (9.10.11)	287
6.147	Changes in April 2022 - Version (9.10.12)	287
6.148	Changes in May 2022 - Version (9.10.13)	288
6.149	Changes in May 2022 - Version (9.10.14)	288
6.150	Changes in June 2022 - Version (9.10.15)	288
6.151	Changes in September 2022 - Version (9.10.16)	289
6.152	Changes in October 2022 - Version (9.10.17)	289
6.153	Changes in December 2022 - Version (9.10.18)	290
6.154	Changes in January 2023 - Version (9.10.19)	291
6.155	Changes in March 2023 - Version (9.10.20)	291
6.156	Changes in June 2023 - Version (9.10.21)	292
6.157	Changes in December 2021 - Version (9.11.0, 9.11.1, 9.11.2)	292
6.158	Changes in February 2022 - Version (9.11.3)	294
6.159	Changes in July 2022 - Version (9.11.6)	295
6.160	Changes in September 2022 - Version (9.11.7)	295
6.161	Changes in June 2022 - Version (9.11.4)	295
6.162	Changes in August 2022 - Version (9.11.5)	296
6.163	Changes in October 2022 - Version (9.11.8)	296
6.164	Changes in November 2022 - Version (9.11.9)	297
6.165	Changes in November 2022 - Version (9.11.10)	298
6.166	Changes in January 2023 - Version (9.11.11)	298

6.167	Changes in June 2023 - Version (9.11.13)	299
6.168	Changes in July 2023 - Version (9.11.14)	299
6.169	Changes in September 2023 - Version (9.11.15)	300
6.170	Changes in October 2023 - Version (9.11.16)	300
6.171	Changes in January 2024 - Version (9.11.17)	301

Version 4.x Suite

1.1 Changes in March 2023 - Version (DTUP WEBUI 2.2.0)

Previous version – Nov 2019 - Version (4.2.20, 4.2.21)

Version	Component	HelpDesk	Issue	Type	Description
WEBUI 2.2.0	DTUP		DTUP-344321	Enh	Issue – Handle new icons in DTUP web ui. Fix – Web UI svg icons should load from sprite file - Interfaces

1.2 Changes in March 2020 - Version (4.2.22)

Previous version – Nov 2019 - Version (4.2.20, 4.2.21)

Version	Component	HelpDesk	Issue	Type	Description
4.2.22	DTUP	191440 179620	DTUP-340874	Issue	Issue – Error when uploading FX FWd trade due to concurrent modification of Pricing Env cache.

1.3 Changes in July 2020 - Version (4.2.23)

Component	HelpDesk	Issue	Type	Description
DTUP 4.2.23	190548 198197	DTUP-341635	Issue	Issue – External reference of Legal Entity cannot be amended using the Data Uploader.

1.4 Changes in September 2020 - Version (4.2.24)

Component	HD/Case	Issue	Type	Description
DTUP 4.2.24	189643 193480	DTUP-341803	Enh	<p>Issue – Bond Product - Add CutOff Lag, Cut-Off Lag Business Day, Sample Period Shift.</p> <p>Fix – The following fields have been added:</p> <p><CouponCompoundCutOffLag> - CutOff lag</p> <p><CouponCompoundCutOffLagB> - Business days or Calendar days</p> <p><SamplePeriodShiftB> - Sample period shift or no shift</p>

1.5 Changes in September 2020 - Version (4.2.25, 4.2.26)

Upgrade Notes

Change to customized cashflows import – See issue DTUP-343019 below for details.

Component	HD/Case	Issue	Type	Description
DTUP 4.2.26	00008114	DTUP-341803	Issue	Issue – FX Option - Uploaded as ExerciseType = American but saves as ExerciseType =European.
DTUP 4.2.26		DTUP-343021	Enh	<p>Issue – Add Holiday Calendar for Cutoff Lag to Swaps.</p> <p>Fix – The XML tag <CutOffHolidays> and the CSV fields Leg1_CutOffHolidays and Leg2_CutOffHolidays have been added for the following products: Vanilla IRS, Cross-currency IR (SwapCrossCurrency), Non-deliverable IR (SwapNonDeliverable), Basis Swap, OIS Swap, Swaption, Asset Swap, Cancellable Swap, Capped Swap.</p> <p>These fields only apply to float legs with daily compounding frequency or average reset.</p>
DTUP 4.2.26		DTUP-343022	Enh	Issue - Support for Reset Lag with Observation (Sample Period) Shift.

Component	HD/Case	Issue	Type	Description
				Fix - Added "UseSamplePeriodShiftB" tag under SwapLeg.
DTUP 4.2.26		DTUP-343018	Enh	<p>Issue – Support field "Apply Pmt Lag to Principal Flows" in Cross Ccy Swap.</p> <p>Fix - Added field <ApplyPmtLagToPrincipalFlowsB> under <SwapLeg>. It can be true or false.</p>
DTUP 4.2.26		DTUP-343017	Enh	<p>Issue - Support Cutoff Lag for Daily Compounding Coupons.</p> <p>Fix – The following fields have been added for the following products: Vanilla Swap, CrossCurrencySwap, NonDeliverableSwap, Basis Swap, OIS Swap, Swaption.</p> <p>XML:</p> <pre><CompoundCutOffLag>5</CompoundCutOffLag> <CompoundCutOffBusDayB>true </CompoundCutOffBusDayB></pre> <p>CSV:</p> <pre>Leg1_CompoundCutOffLag Leg1_CompoundCutOffBusDayB Leg2_CompoundCutOffLag Leg2_CompoundCutOffBusDayB</pre>
DTUP 4.2.26		DTUP-341812 DTUP-341806	Enh	<p>Issue - Cross Currency Swap: Support Different Pmt Dates for PRINCIPAL and INTEREST Cashflows.</p> <p>When Principal Exchange is Initial/Final/Amort, PRINCIPAL + INTEREST flows were generated when the cashflows were customized. They are now separated as PRINCIPAL flows and INTEREST flows.</p>

Component	HD/Case	Issue	Type	Description
				Fix - This change impacts the Data Uploader. Now while customizing the cashflows the input file needs to provide 2 separate rows i.e. PRINCIPAL row and INTEREST row instead of a single PRINCIPAL + INTEREST row.

1.6 Changes in June 2022 - Version (4.2.27)

Component	RCA Where	HD/Case	RPM	Issue	Type	Description
DTUP 4.2.27		00034179		DTUP-344138	Issue	<p>Issue – Native CheckTerminationKeyword trade rule blocks termination of trade</p> <p>Impact analysis – Local impact to ValidateCalypsoTrade - 'CommoditySwap2 trade should be terminated when termination is done via Data Uploader and WF Rule 'CheckTerminationKeyword' is present on the workflow transition Verified-Terminate-Terminated.</p>

1.7 Changes in September 2022 - Version (4.2.28)

Component	RCA Where	HD/Case	RPM	Issue	Type	Description
DTUP 4.2.28		00037594		DTUP-344217	Issue	<p>Issue – FXOption multi leg trades cannot be booked from uploader</p> <p>Impact analysis – Local impact to UploadCalypsoTradeFXOption - Trades in Pricing Sheet -> Trades are linked as a straddle as expected.</p>

1.8 Changes in February 2023 - Version (4.2.29)

Component	Capability Group	Capability	Asset Group	HD/Case	RPM	Issue	Type	Description
DTUP 4.2.29	Integration	None	Cross	00053387		DTUP-344318	Issue	<p>Issue – Fixed rate uploaded via DTUP as Final rate on V14 through DTUP loader, whereas on V_17 loader is working fine.</p> <p>Impact analysis – Once the loader has been uploaded including details of Fixed rate, Margin and Final rate all three field should reflect same figures on both the versions.</p>

1.9 Changes in January 2020 - Version (4.9.14)

Previous version - July 2019 - Version (4.9.13)

Version	Component	HelpDesk	Issue	Type	Description
4.9.14	DTUP	190548	DTUP-340793	Issue	Issue – External reference of Legal Entity cannot be amended using the Data Uploader.

1.10 Changes in May 2020 - Version (4.9.15)

Component	HelpDesk	Issue	Type	Description
DTUP 4.9.15	192785 192388 172951	DTUP-341144	Enh	<p>Issue - Support Cutoff Lag for Daily Compounding Coupons.</p> <p>Fix – The following fields have been added for the following products: Vanilla Swap, CrossCurrencySwap, NonDeliverableSwap, Basis Swap, OIS Swap, Swaption.</p> <p>XML:</p>

Component	HelpDesk	Issue	Type	Description
				<CompoundCutOffLag>5</CompoundCutOffLag> <CompoundCutOffBusDayB>true </CompoundCutOffBusDayB> CSV: Leg1_CompoundCutOffLag Leg1_CompoundCutOffBusDayB Leg2_CompoundCutOffLag Leg2_CompoundCutOffBusDayB

1.11 Changes in October 2021 - Version (4.10.24)

Component	HD/Case	RPM	Issue	Type	Description
DTUP 4.10.24	00020954 00022022 00021392 00021214		DTUP-343793	Enh	<p>Issue – Support ISDA 2021 Rate Index config in Calypso mapping window for FpML module</p> <p>Fix – Added new mapping category RateIndex_ISDA2021 to handle the new mappings from ISDA2021.</p> <p>Example:</p> <p>Name = FpML/RateIndex_ISDA2021</p> <p>Interface Value = USD-SOFR-OIS Compound</p> <p>Calypso Value = USD~SOFR~COMPOUND</p> <p>If trade keyword PlatformContractualDefinition = ISDA2021 is set on the Trade, the RateIndex_ISDA2021 mapping is used to determine the rate index instead of the RateIndex mapping.</p>

Component	HD/Case	RPM	Issue	Type	Description
DTUP 4.10.24	0002095524 00021392	RPM-4272 RPM-6430	DTUP-343769	Enh	<p>Issue – Support ISDA 2021 Rate Index config in Calypso mapping window for Markitwire module</p> <p>Fix – Added new mapping category RateIndex_ISDA2021 to handle the new mappings from ISDA2021.</p> <p>Example:</p> <p>Name = MW/RateIndex_ISDA2021</p> <p>Interface Value = USD-SOFR-OIS Compound</p> <p>Calypso Value = USD~SOFR~COMPOUND</p> <p>If trade keyword PlatformContractualDefinition = ISDA2021 is set on the Trade, the RateIndex_ISDA2021 mapping is used to determine the rate index instead of the RateIndex mapping.</p>

1.12 Changes in April 2022 - Version (4.10.25)

Component	HD/Case	RPM	Issue	Type	Description
DTUP 4.10.25	00030079		DTUP-344059	Issue	<p>Issue – IMM roll convention coming from MarkitWire is not getting mapped to IMM_WED in calypso</p> <p>Impact analysis – 'MWBaseMapper' class of calypso only considers IMMAUD & IMMNZD as IMM roll but not IMM.</p>

1.13 Changes in June 2022 - Version (4.10.26)

Component	HD/Case	RPM	Issue	Type	Description
DTUP 4.10.26	00034132		DTUP-344123	Issue	Issue – IMMAUD Date roll convention is not getting mapped from Calypso to Markitwire. Impact analysis – Supported alleging of roll convention as IMMAUD from Calypso to Markitwire.

1.14 Changes in June 2022 - Version (4.10.27)

Component	HD/Case	RPM	Issue	Type	Description
DTUP 4.10.27	00021392 00034132		DTUP-343793	Enh	Issue – Support ISDA 2021 Rate Index config in Calypso mapping window for FpML module Impact Analysis – Added new mapping category RateIndex_ISDA2021 to handle the new mappings from ISDA2021. Example: Name = FpML/RateIndex_ISDA2021 Interface Value = USD-SOFR-OIS Compound Calypso Value = USD~SOFR~COMPOUND If trade keyword PlatformContractualDefinition = ISDA2021 is set on the Trade, the RateIndex_ISDA2021 mapping is used to determine the rate index instead of the RateIndex mapping.

1.15 Changes in January 2023 - Version (4.10.28)

Component	Capability Group	Capability	Asset Group	HD/Case	RPM	Issue	Type	Description
DTUP 4.10.28	Integration	Trades Data Integration	Cross	00044039		DTUP-344313	Issue	Issue – Compounding Method must not be None" error on performing netting sync for the AONIA vs BBSW Basis Swap trade. Impact analysis – Local impact to CalypsoToFpMLSwapLeg - Added netting keyword.

1.16 Changes in April 2023 - Version (4.10.29)

Component	Capability Group	Capability	Asset Group	HD/Case	RPM	Issue	Type	Description
DTUP 4.10.29	Integration	Trades Data Integration	Cross	00061711		DTUP-344335	Issue	Issue – Netting sync error for IRS Swap having compound method.

1.17 Changes in May 2023 - Version (4.10.30)

Component	Capability Group	Capability	Asset Group	HD/Case	RPM	Issue	Type	Description
DTUP 4.10.30	Integration	Trades Data Integration	Cross	00065827		DTUP-344350	Issue	Issue – The compounding method has not been passed on for IR basis swaps (floating leg versus floating leg): the netting sync.

Component	Capability Group	Capability	Asset Group	HD/Case	RPM	Issue	Type	Description
								Impact analysis – Local impact to CalypsoToFpMLSwapLeg - Filled FixVersion and Component fields.

1.18 Changes in June 2023 - Version (4.10.31)

Component	Introduced In	Capability Group	Capability	Asset Group	HD/Case	RPM	Issue	Type	Description
DTUP 4.10.31	Pre-MR	Integration	Trades Data Integration	Cross	00068717		DTUP-344353	Issue	Issue – Netting sync fails on any basis swap or any Bobs trades. Impact analysis – Local impact to CalypsoToFpMLSwapLeg - Handling the Basis swaps for netting allege for the calculationPeriodFrequency/periodMultiplier which was not getting set from coupon frequency in case there was no compounding.

1.19 Changes in February 2020 - Version (4.12.29)

Previous version - July 2019 - Version (4.12.28)

Version	Component	HelpDesk	Issue	Type	Description
4.12.29	DTUP	158465 192309	DTUP-340992	Enh	Issue – Change default sample timing for OIS leg. Fix - Added support for defaulting the sample timing as BEG_PER for the OIS leg when index attribute DailyIndexCalculator = DailyCompound2.

1.20 Changes in June 2020 - Version (4.12.30)

Component	HelpDesk	Issue	Type	Description
DTUP 4.12.30	172951 192785 192388	DTUP-341143	Enh	<p>Issue - Support Cutoff Lag for Daily Compounding Coupons.</p> <p>Fix – The following fields have been added for the following products: Vanilla Swap, CrossCurrencySwap, NonDeliverableSwap, Basis Swap, OIS Swap, Swaption.</p> <p>XML:</p> <pre><CompoundCutOffLag>5</CompoundCutOffLag> <CompoundCutOffBusDayB>true </CompoundCutOffBusDayB></pre> <p>CSV:</p> <pre>Leg1_CompoundCutOffLag Leg1_CompoundCutOffBusDayB Leg2_CompoundCutOffLag Leg2_CompoundCutOffBusDayB</pre>

1.21 Changes in December 2020 - Version (4.12.31)

Upgrade Notes

Change to customized cashflows import – See issue DTUP-342112 below for details.

Component	HD/Case	Issue	Type	Description
DTUP 4.12.31		DTUP-342284	Enh	<p>Issue – Capped Swap - Support Daily Compounding.</p> <p>Fix – Added ResetTiming and CutOffLag.</p>

Component	HD/Case	Issue	Type	Description
DTUP 4.12.31		DTUP-342116	Enh	Issue – CapFloor - Support Daily Compounding. Fix – Added compounding fields.
DTUP 4.12.31		DTUP-342115	Enh	Issue - Bond Support for Cutoff Lag in Last Coupon Only. Fix – Added the following tags: XML tag - CutOffLagForLastCouponOnlyB CSV tag - CutOffLagForLastCouponOnlyB This checkbox is enabled only when CouponCompoundingFrequency is Daily or Averaging Reset flag = true.
DTUP 4.12.31		DTUP-342114	Enh	Issue - Add support for independent holiday calendar for Cutoff Lag using Business Days on bonds. Fix – Added XML tags: <CutOffHolidays> <Holiday> (holiday)</Holiday> </CutOffHolidays> Added CSV field: "CutOffHolidays".
DTUP 4.12.31	00002542	DTUP-342113	Enh	Issue – Support field "Apply Pmt Lag to Principal Flows" in Cross Ccy Swap. Fix - Added field <ApplyPmtLagToPrincipalFlowsB> under <SwapLeg>. It can be true or false.
DTUP 4.12.31	192131 00002542	DTUP-342112	Enh	Issue - Cross Currency Swap: Support Different Pmt Dates for PRINCIPAL and INTEREST Cashflows. When Principal Exchange is Initial/Final/Amort, PRINCIPAL + INTEREST flows were generated when the cashflows were customized. They are now separated as PRINCIPAL flows and INTEREST flows.

Component	HD/Case	Issue	Type	Description
				Fix - This change impacts the Data Uploader. Now while customizing the cashflows the input file needs to provide 2 separate rows i.e. PRINCIPAL row and INTEREST row instead of a single PRINCIPAL + INTEREST row.
DTUP 4.12.31	00004101	DTUP-342111	Enh	Issue - Support for Reset Lag with Observation (Sample Period) Shift. Fix - Added "UseSamplePeriodShiftB" tag under SwapLeg.
DTUP 4.12.31	189643 193480	DTUP-342110	Enh	Issue – Bond Product - Add CutOff Lag, Cut-Off Lag Business Day, Sample Period Shift. Fix – The following fields have been added: <CouponCompoundCutOffLag> - CutOff lag <CouponCompoundCutOffLagB> - Business days or Calendar days <SamplePeriodShiftB> - Sample period shift or no shift
DTUP 4.12.31		DTUP-342109	Enh	Issue - Add support for independent holiday calendar for Cutoff Lag using Business Days on Structured Flows and reconventions. Fix - Added CSV field: "CutOffHolidays". For reconventions, added XML tags: <ParameterName>CutOff Holidays</ParameterName> <ParameterValue>(comma-separated list of holidays)</ParameterValue>
DTUP 4.12.31		DTUP-342107	Enh	Issue – Add support for SONIA SOFR Structured Flows. Fix – The following fields have been added for Structured Flows: Cmp CutOff Lag, Cmp CutOff Lag Days, Option Method, UseSamplePeriodShiftB.

1.22 Changes in December 2021 - Version (4.12.32)

Component	HD/Case	Issue	Type	Description
DTUP 4.12.32	00023102	DTUP-343908	Enh	<p>Issue – Unable to upload Stub period details such as 'Interp Style', Tenor and Full Coupon date through Data Uploader.</p> <p>Fix – Added the following fields:</p> <p>CSV: Leg2_InterpolationStyle, Leg2_StubPeriod, Leg2_StubCustomIdxB, Leg2_Stubdata_FirstLast, Leg2_Stubdata_Rate, Leg2_StubData, Leg2_Stubdata_StubIdxTenor1, Leg2_Stubdata_StubIdxTenor2, Leg2_Stubdata_CustomB, Leg2_CustomStubTolerance, Leg2_FullCouponDate.</p> <p>XML: StubPeriod, InterpolationStyle, FullCouponDate, StubCustomIdxB and StubData: FirstLast, StubIdxTenor1, StubIdxTenor2, FirstLastCustomB, RateIndex, Tenor, Rate.</p> <p>Added samples: IRS_StubPeriods.csv and IRS_StubPeriods.xml</p>

1.23 Changes in May 2020 - Version (4.13.14)

Previous version - November 2019 - Version (4.13.13)

Component	HelpDesk	Issue	Type	Description
DTUP 4.13.14	193022	DTUP-341323	Enh	<p>Issue – Scheduled task EXPORT_QUOTES cannot always find the file path, and the timestamp should be optional.</p> <p>Fix - Introduced attribute EXCLUDE_TIMESTAMP_IN_FILE_NAME. It is FALSE by default. When set to TRUE, the timestamp is not appended to the file name. If the scheduled task is run multiple times, the file is overwritten in that case.</p>

1.24 Changes in March 2020 - Version (4.14.13)

Previous version - December 2019 - Version (4.14.12)

Version	Component	HelpDesk	Issue	Type	Description
4.14.13	DTUP	185840	DTUP-341103	Issue	Issue – Markitwire: Incorrect Roll Dates Holiday calendar for UNADJUSTED trades.
4.14.13	DTUP	190906	DTUP-340902	Enh	Issue - Parsing error while sending cap floor deal with stub to Markitwire. Fix – Added missing fields for Cap Floor.
4.14.13	DTUP	186633	DTUP-340869	Enh	Issue - Unable to send Amend trade details to MW once deal is pulled in Calypso. Fix - The deal needs to be affirmed post pull. If trade keyword PlatfomSubmitStatus has the value "Pull Successful" and an Affirm action is applied, the full SWDML is sent as part of the affirm API to MW.

1.25 Changes in September 2020 - Version (4.14.14)

Component	HD/Case	Issue	Type	Description
DTUP 4.14.14	188251	DTUP-341927	Enh	Issue - Add trade keywords in Data Uploader for Index Transition support linking of cancelled trade with replacement trade in MarkitWire.
DTUP 4.14.14	194962 00002970 00003809	DTUP-341888	Issue	Issue – Cross currency swap with overnight floating index (DailyIndexCalculator = DailyCompounding2) - The Compounding checkbox is not checked in the trade.

1.26 Changes in September 2020 - Version (4.14.15)

Component	HD/Case	Issue	Type	Description
DTUP 4.14.15	194962	DTUP-342158	Issue	Issue – Missing JAR "calypsoml-datauploader-impl" in Data Uploader. Fix – The missing JAR has been added back.

1.27 Changes in December 2020 - Version (4.14.16)

Component	HD/Case	Issue	Type	Description
DTUP 4.14.16	196350 00006586	DTUP-342474	Enh	Issue – FEDFUNDS trades that have been released from Markitwire are incorrectly populating the compounding field in Calypso. Fix – Added support for non compounding OIS trades.

1.28 Changes in January 2021 - Version (4.14.17)

Component	HD/Case	Issue	Type	Description
DTUP 4.14.17	00007793	DTUP-342685	Issue	Issue – Markitwire OIS trade has compounding flag checked by default if rate index has IndexCalculator = OIS. It should depend on the imported value.

1.29 Changes in April 2022 - Version (4.14.18)

Component	HD/Case	RPM	Issue	Type	Description
DTUP 4.14.18	00027776	RPM-6430	DTUP-343984	Enh	Issue – Added support ISDA 2021 Rate index config of MW UI.

Component	HD/Case	RPM	Issue	Type	Description
		RPM-4272			

1.30 Changes in September 2022 - Version (4.14.19)

Component	HD/Case	RPM	Issue	Type	Description
DTUP 4.14.19	00037389		DTUP-344200	Issue	Issue – FX Rate reset MW booking issue. Impact analysis – Local impact to ValidateCalypsoTradeNonDeliverableSwap – Provided correct mapping in calypso mapping window.

1.31 Changes in June 2020 - Version (4.16.4)

Previous version - May 2019 - Version (4.16.3)

Component	HelpDesk	Issue	Type	Description
DTUP 4.16.4	195632	DTUP-341475	Issue	Issue – Backport the change to add remote API to get Engine id based on engine name.

1.32 Changes in September 2020 - Version (4.16.5)

Component	HD/Case	Issue	Type	Description
DTUP 4.16.5	194962 00002970 00003809	DTUP-341964	Issue	Issue – Cross currency swap with overnight floating index (DailyIndexCalculator = DailyCompounding2) - The Compounding checkbox is not checked in the trade.

1.33 Changes in November 2020 - Version (4.16.6)

Component	HD/Case	Issue	Type	Description
DTUP 4.16.6	00003809 00004515	DTUP-342421	Issue	<p>Issue – Cross Currency Swap - When the spread on the floating leg is negative, the compounding method should be "SimpleSpr" instead of "Flat".</p> <p>Fix - If the spread is 0, the compounding method is set to "Flat". If the spread contains any value (positive or negative), the compounding method is set to "SimpleSpr".</p>

Version 5.x Suite

2.1 Changes in February 2020 - Version (5.2.19)

Previous version - October 2019 - Version (5.2.18)

Version	Component	HelpDesk	Issue	Type	Description
5.2.19	DTUP	191412	DTUP-340942	Issue	<p>Issue – Uploading an EquityIndex does not upload the constituents and there is an SQL error.</p> <p>Fix – The constituents are now uploaded using the Market Index Name instead of the Equity Index Name.</p>

2.2 Changes in April 2020 - Version (5.2.20)

Version	Component	HelpDesk	Issue	Type	Description
5.2.20	DTUP	191900	DTUP-341182	Enh	<p>Issue – Add ability to set Product Subtype for Advances.</p> <p>Fix – Added <ProductSubtype> tag. If it is not provided the subtype is set based on the trade parameters.</p>

2.3 Changes in July 2020 - Version (5.2.21)

Component	HelpDesk/Case	Issue	Type	Description
DTUP 5.2.21	188251	DTUP-341717	Enh	Issue - Add trade keywords in Data Uploader for Index Transition support linking of cancelled trade with replacement trade in MarkitWire.

Component	HelpDesk/Case	Issue	Type	Description
DTUP 5.2.21	188251	DTUP-341144	Enh	<p>Issue - Support Cutoff Lag for Daily Compounding Coupons.</p> <p>Fix – The following fields have been added for the following products: Vanilla Swap, CrossCurrencySwap, NonDeliverableSwap, Basis Swap, OIS Swap, Swaption.</p> <p>XML:</p> <pre><CompoundCutOffLag>5</CompoundCutOffLag> <CompoundCutOffBusDayB>true </CompoundCutOffBusDayB></pre> <p>CSV:</p> <pre>Leg1_CompoundCutOffLag Leg1_CompoundCutOffBusDayB Leg2_CompoundCutOffLag Leg2_CompoundCutOffBusDayB</pre>

2.4 Changes in December 2020 - Version (5.2.22)

Component	HD/Case	Issue	Type	Description
DTUP 5.2.22	00007173	DTUP-342501	Issue	Issue – Error when uploading trades using multiple threads as Frequency.values() is not thread safe.

2.5 Changes in September 2021 - Version (5.2.23)

Component	HD/Case	Issue	Type	Description
DTUP 5.2.23	00019793	DTUP-343684	Issue	Issue – Multithreading issue in Data Uploader when uploading multiple trades using the same Bond product – Error about Concurrent Modification Exception. Impact Analysis – Local impact to bond trades uploading.

2.6 Changes in January 2020 - Version (5.4.23)

Previous version - December 2019 - Version (5.4.22)

Version	Component	HelpDesk	Issue	Type	Description
5.4.23	DTUP	190689 190899	DTUP-340830	Issue	Issue – When the Swaption trade is uploaded with settlement type Cleared Physical Settlement or Collateralized Cash Price, the CCPCollateralPolicy trade keyword is not populated. As a result, the discount curve is not picked up correctly. Fix – The trade keyword CCPCollateralPolicy is now properly populated.

2.7 Changes in February 2020 - Version (5.4.24)

Version	Component	HelpDesk	Issue	Type	Description
5.4.24	DTUP	165810 191631	DTUP-340890	Issue	Issue – It is not possible to create a CDS index option with the Price quote type; the trade is always created with Spread, regardless of the setting on the CDS Index Definition and the value of NegotiatedPriceType in the XML file.

Version	Component	HelpDesk	Issue	Type	Description
					Fix – NegotiatedPriceType has been added to the CSV file for CDS Index Option. It accepts SPREAD or PRICE. Default is SPREAD if not set.

2.8 Changes in March 2020 - Version (5.4.25)

Version	Component	HelpDesk	Issue	Type	Description
5.4.25	DTUP	193207	DTUP-341123	Issue	Issue – Unable to upload a portfolio swap contract with country_code values = ANY.

2.9 Changes in March 2020 - Version (5.4.26)

Version	Component	HelpDesk	Issue	Type	Description
5.4.26	DTUP	194070	DTUP-341244	Issue	Issue - Unable to upload a performance swap secondary Leg independently of primary leg price.

2.10 Changes in April 2020 - Version (5.4.27)

Version	Component	HelpDesk	Issue	Type	Description
5.4.27	DTUP	193539	DTUP-341281	Issue	Issue - Negotiated Price Type reflected as Spread for high yield price based CDSIndexOption in Trade Browser instead of Price. Fix - If NegotiatedPriceType is missing from the Input file, the quote type is retrieved from the index product.

2.11 Changes in May 2020 - Version (5.4.28)

Component	HelpDesk	Issue	Type	Description
DTUP 5.4.28	195807	DTUP-341436	Issue	Issue – Saving an uploaded trade without any modification should not update any field.

2.12 Changes in June 2020 - Version (5.4.29)

Component	HelpDesk	Issue	Type	Description
DTUP 5.4.29	196948	DTUP-341516	Issue	Issue – Portfolio swap contract import is not working for column FixingDateLag_DateRoll due to incorrect translation of “FixingDateLag” fields.
DTUP 5.4.29	196950	DTUP-341502	Issue	Issue - Portfolio swap contract import is not working for column Fundingleg_PaymentAtEndB due to missing mapping.
DTUP 5.4.29	196961	DTUP-341500	Enh	Issue - Unable to upload Haircut on country grid for portfolio swap contract. Fix – Added field “CountryGrid_HaircutPercent”.

2.13 Changes in July 2020 - Version (5.4.30)

Component	HelpDesk/Case	Issue	Type	Description
DTUP 5.4.30	198747	DTUP-341702	Enh	Issue – Add ability to upload CA events using the new model.

2.14 Changes in September 2020 - Version (5.4.31)

Component	HD/Case	Issue	Type	Description
DTUP 5.4.31	00001374	DTUP-341956	Issue	Issue – Timezone in Navigator is affecting Effective Date for Equity Structured Option trades.
DTUP 5.4.31	00003134 00003191	DTUP-341946	Issue	Issue - CDS Index Option partial termination by percentage is wrong.
DTUP 5.4.31	00003020 00003134	DTUP-341899	Issue	Issue – Termination in percentage gives incorrect termination amount in CDS index trade with credit events.
DTUP 5.4.31	00002271	DTUP-341817	Enh	Issue – Add sample XML file for Equity Structured Option exercise. Fix – Added sample files ESO/ESO_Exercise.xml and ESO/ESO_Exercise_child.xml.
DTUP 5.4.31	198747	DTUP-341801	Issue	Issue – Ability to upload CA events using the new model. Fix – Additional fix.

2.15 Changes in October 2020 - Version (5.4.32)

Component	HD/Case	Issue	Type	Description
DTUP 5.4.32	00005222	DTUP-342237	Enh	Issue – New Corporate Action uploader model is dropping external reference. Fix – Added support for <ExternalCAID>. It is stored in CA product code “Common”.

Version 6.x Suite

3.1 Changes in January 2020 - Version (6.1.25)

Previous version - December 2019 - Version (6.1.24)

Version	Component	HelpDesk	Issue	Type	Description
6.1.25	DTUP	189885 190214	DTUP-340711	Enh	<p>Issue – Credit Default Swap – Add support for the following fields: Credit Event Notice, Settlement Type, ISDA Year, City, Notice Of Publicly Available Information Applicable, Settlement Holiday, AT_DEFAULT, Financing Rate.</p> <p>Fix - Added tag <CDSProtectionLeg>.</p> <p>If SettlementType is not specified, it defaults to Physical with LISTED deliverable characteristic.</p> <p>If SettleTime is not specified, it defaults to AT_DEFAULT.</p> <p>If CalcAgent is not specified: For SELL trade, it is set to legal entity of book. For BUY trade, it is set to trade counterparty.</p> <p>If Credit Events are not specified, they default to FailureToPay, Bankruptcy, or Restructuring only restructuring types MR14, MM14, MR, MMR.</p>

3.2 Changes in April 2020 - Version (6.1.26)

Version	Component	HelpDesk	Issue	Type	Description
6.1.26	DTUP	194694	DTUP-341289	Enh	Issue - PaymentLag and CouponOffsetBusDayB fields are not uploaded through CSV for Structured Flows.

Version	Component	HelpDesk	Issue	Type	Description
					Fix – Added fields CouponOffsetBusDayB and PaymentLag in CSV for Structured Flows.

3.3 Changes in May 2020 - Version (6.1.27)

Component	HelpDesk	Issue	Type	Description
DTUP 6.1.27	196431	DTUP-341452	Enh	<p>Issue – Unable to upload Structured Flows trade with an empty amortizing schedule. It is marked as Bullet.</p> <p>Fix - To upload a Structured Flows trade with an empty amortizing schedule the following tags should be specified in the swapleg:</p> <pre><PrincipalStructure> <AmortizationType>Schedule</AmortizationType> <ScheduleType>Custom</ScheduleType> </PrincipalStructure></pre> <p>ScheduleType can be Custom or Match Coupon Periods.</p>

3.4 Changes in July 2020 - Version (6.1.28)

Component	HelpDesk/Case	Issue	Type	Description
DTUP 6.1.28	199154	DTUP-341719	Issue	<p>Issue - Unable to upload Cash Trades with Compounding Method None.</p> <p>Fix – It is now possible to set Compounding Method = None.</p>

3.5 Changes in August 2020 - Version (6.1.29)

Component	HelpDesk/Case	Issue	Type	Description
DTUP 6.1.29	00001965	DTUP-341876	Issue	Issue – Unable to upload Cash Trades with Compounding Method None and Compounding Freq DLY. Fix - Set the Coumpounding Method to “NoCompound” when user input is None.

3.6 Changes in January 2020 - Version (6.2.34)

Previous version - December 2019 - Version (6.2.33)

Version	Component	HelpDesk	Issue	Type	Description
6.2.34	DTUP	190951	DTUP-340797	Issue	Issue – Rollover To trade is not generated when performing rollover via Data Uploader.

3.7 Changes in February 2020 - Version (6.2.35)

Version	Component	HelpDesk	Issue	Type	Description
6.2.35	DTUP	192218	DTUP-341040	Enh	Issue – BRL CDI index trade should be set to Daily Compounding Flat. Fix – Added support for OIS fields for swap trade with OIS index.
6.2.35	DTUP		DTUP-341028 DTUP-340905	Enh	Issue - Eurex XCCY trade is updating “RelatedProductType” trade keyword as IRD instead of NDF based on the Calypso Mapping Window.

Version	Component	HelpDesk	Issue	Type	Description
					Fix – The trade keyword “RelatedProductType” has been added to the FpML module for all CCPs and can have the following values: IRD, NDF, CDX, EQD.
6.2.35	DTUP	191845	DTUP-340987	Enh	Issue – When uploading trades from Eurex into Calypso with Rate Index EUR-EONIA-OIS-COMPOUND on the floating leg, the Compounding flag should be set but it is not. Fix - Added support for ZC OIS swapleg in the FpML module.
6.2.35	DTUP	190698 184852	DTUP-340938	Enh	Issue - Clearing A/C is not identified properly in case of multiple POs in FpML module. Fix – In this case, the legal entity attribute BICCODE must be set on the PO to be selected.

3.8 Changes in May 2020 - Version (6.2.36)

Component	HelpDesk	Issue	Type	Description
DTUP 6.2.36	196322	DTUP-341482	Enh	Issue – FX Options import - Expiry Delivery Link tag = ON is ignored. Fix – Added support for <ExpiryDeliveryLink> tag.
DTUP 6.2.36	196331	DTUP-341468	Issue	Issue - For VANILLA and BARRIER FX Options, FXReset field is stored in SettlementSource and ObservationSource. It should be stored in SettlementSource only. For DIGITAL FX Options, FXReset field is not stored at all. It should be stored in ObservationSource.

3.9 Changes in June 2020 - Version (6.2.37)

Component	HelpDesk	Issue	Type	Description
DTUP 6.2.37	197823	DTUP-341623	Enh	<p>Issue – LCHSA CDS trade creation fails due to Invalid Seniority.</p> <p>Fix – You need to add mapping for the Seniority:</p> <p>Name = FpML/Seniority</p> <p>Interface Value = SeniorUnSec</p> <p>Calypso Value – SENIOR_UNSECURED</p> <p>You need to add mapping for the SettlementMatrix:</p> <p>Name = FpML/SettlementMatrix</p> <p>Interface Value = StandardEuropeanCorporate</p> <p>Calypso Value = European Corporate</p>
DTUP 6.2.37	198339 197386	DTUP-341612	Enh	<p>Issue - Add ability to configure the validation of the FpML version.</p> <p>Fix – You can add the following mapping to disable the validation of the FpML version:</p> <p>Name = FpML/Translator</p> <p>Interface Value = SkipFpMLVersionValidation</p> <p>Calypso Value = true</p>
DTUP 6.2.37	196356	DTUP-341612	Issue	<p>Issue - Failed to load ICEClear CDS trade due to issue with RestructuringType.</p> <p>Fix - We were not mapping the Restructuring Type and ISDA Definition year fields from FpML value to Calypso value and the change is done to do the mapping. As the mapping is not something which users will change so it is kept in the code and not in the Calypso mapping window.</p>

3.10 Changes in October 2020 - Version (6.2.38)

Component	HD/Case	Issue	Type	Description
DTUP 6.2.38	189079	DTUP-342019	Enh	<p>Issue – Security issue with Calypso RiskMessagingServer.</p> <p>Fix – The following environment property has been added to "datauploader-lowlatency-eventserver.xml": DU_MESSAGING_SERVER_USE_JMX = true/false. Default is false to disable JMX management.</p> <p>When DU_MESSAGING_SERVER_USE_JMX = false, you need to set RISKCONTROL_TELEMETRY_DISABLE = true.</p> <p>JMX management can be enabled by setting DU_MESSAGING_SERVER_USE_JMX = true.</p> <p>When DU_MESSAGING_SERVER_USE_JMX = true, the Data Uploader tries to setup a remote JMX. Added environment property DU_MESSAGING_SERVER_USE_REMOTE_JMX. It is false by default so that the Data Uploader does not try to setup a remote JMX. If it is set to true, environment properties DU_MESSAGING_SERVER_JMX_HOST (default is localhost) and DU_MESSAGING_SERVER_JMX_PORT (default is 2001) control which host and port are used for the remote JMX.</p>
	193678			
	00003559			
	194920			
DTUP 6.2.38		DTUP-341659	Issue	Issue - LCH - Client/House trades for all products - Termination error.

3.11 Changes in December 2020 - Version (6.2.39)

Component	HD/Case	Issue	Type	Description
DTUP 6.2.39	00003196	DTUP-342527	Enh	<p>Issue – Add support for "Action" for trade keywords upload in CSV format.</p> <p>Fix – Added <Action> tag.</p>

3.12 Changes in July 2021 - Version (6.2.40, 6.2.41, 6.2.42)

Upgrade Notes

Change to customized cashflows import – See issue DTUP-342616 below for details.

Component	HD/Case	Issue	Type	Description
DTUP 6.2.42	00008647	DTUP-342972	Issue	<p>Issue – Re-saving the Eurex FCM trade changes the Trade Currency and Settle Currency.</p> <p>Impact Analysis – The trade-currency is set based on “PL Display Currency” for basis cross-currency swaps.</p>
DTUP 6.2.42	192131	DTUP-342616	Enh	<p>Issue - Cross Currency Swap: Support Different Pmt Dates for PRINCIPAL and INTEREST Cashflows.</p> <p>When Principal Exchange is Initial/Final/Amort, PRINCIPAL + INTEREST flows were generated when the cashflows were customized. They are now separated as PRINCIPAL flows and INTEREST flows.</p> <p>Fix - This change impacts the Data Uploader. Now while customizing the cashflows the input file needs to provide 2 separate rows i.e. PRINCIPAL row and INTEREST row instead of a single PRINCIPAL + INTEREST row.</p>
DTUP 6.2.42	172951 192785 192388	DTUP-342613	Enh	<p>Issue - Support Cutoff Lag for Daily Compounding Coupons.</p> <p>Fix – The following fields have been added for the following products: Vanilla Swap, CrossCurrencySwap, NonDeliverableSwap, Basis Swap, OIS Swap, Swaption.</p> <p>XML:</p> <pre><CompoundCutOffLag>5</CompoundCutOffLag> <CompoundCutOffBusDayB>true </CompoundCutOffBusDayB></pre> <p>CSV:</p> <pre>Leg1_CompoundCutOffLag</pre>

Component	HD/Case	Issue	Type	Description
				Leg1_CompoundCutOffBusDayB Leg2_CompoundCutOffLag Leg2_CompoundCutOffBusDayB
DTUP 6.2.42		DTUP-342618	Enh	<p>Issue – Add Holiday Calendar for Cutoff Lag to Swaps.</p> <p>Fix – The XML tag <CutOffHolidays> and the CSV fields Leg1_CutOffHolidays and Leg2_CutOffHolidays have been added for the following products: Vanilla IRS, Cross-currency IR (SwapCrossCurrency), Non-deliverable IR (SwapNonDeliverable), Basis Swap, OIS Swap, Swaption, Asset Swap, Cancellable Swap, Capped Swap.</p> <p>These fields only apply to float legs with daily compounding frequency or average reset.</p>
DTUP 6.2.42		DTUP-342620	Enh	<p>Issue – Add support for SONIA SOFR Structured Flows.</p> <p>Fix – The following fields have been added for Structured Flows: Cmp CutOff Lag, Cmp CutOff Lag Days, Option Method, UseSamplePeriodShiftB.</p>
DTUP 6.2.42		DTUP-342614	Enh	<p>Issue - Support for Reset Lag with Observation (Sample Period) Shift.</p> <p>Fix - Added "UseSamplePeriodShiftB" tag under SwapLeg.</p>
DTUP 6.2.42	189643	DTUP-342619	Enh	<p>Issue – Bond Product - Add CutOff Lag, Cut-Off Lag Business Day, Sample Period Shift.</p> <p>Fix – The following fields have been added:</p> <p><CouponCompoundCutOffLag> - CutOff lag</p> <p><CouponCompoundCutOffLagB> - Business days or Calendar days</p> <p><SamplePeriodShiftB> - Sample period shift or no shift</p>
DTUP 6.2.42		DTUP-342615	Enh	<p>Issue – Support field "Apply Pmt Lag to Principal Flows" in Cross Ccy Swap.</p>

Component	HD/Case	Issue	Type	Description
				Fix - Added field <ApplyPmtLagToPrincipalFlowsB> under <SwapLeg>. It can be true or false.
DTUP 6.2.42	00003433	DTUP-343078	Enh	Issue – Add cap/floor fields to Structured Flows import. Fix – The following fields have been added to Structured Flows import: CapType, StrikePriceLower, StrikePriceUpper, OptionMethod.
DTUP 6.2.42	00007161	DTUP-343075	Issue	Issue – Structured Flows trade shows incorrect Spread and Sales Margin amount after import as when Direction Type = Principal, the sign of pay flag is inverted. Fix - When Direction Type = Principal: For Rec, Final Rate = Rate – Sales Margin For Pay, Final Rate = Rate + Sales Margin
DTUP 6.2.42		DTUP-343076	Enh	Issue - Add DTUP Support for Structured Flows B2B. Fix – The following XML tags have been added: <B2BTradeB> - true/false - If true, set B2B trade details. <ApplyB2BTradeDefaultConfigB> - true/false – If true, default B2B config is applied. <B2BDetails> <B2BTradeTransferMarginB> - true/false - If true, margin will be transferred to the child trade <B2BTradeType> <B2BTradeBook> - Valid book <B2BTradeSDFilter> - Valid SD filter </B2BDetails> <SalesMargin> - Enabled when domain “StructuredFlowsDisplaySalesMargin” has Value = true

Component	HD/Case	Issue	Type	Description
DTUP 6.2.42	00003433	DTUP-343074	Enh	Issue – Add ability to import Loans/Deposits in Structured Flows. Fix – Added field DirectionType.
DTUP 6.2.42	00012032	DTUP-343049	Issue	Issue - Data Exporter Message includes duplicate ResetCutOffLag fields that correspond to different fields on the trade. Fix - The field for Monthly Reset is ResetsOnDay instead of ResetCutOffLag.
DTUP 6.2.42		DTUP-343090	Enh	Issue – Capped Swap - Support Daily Compounding. Fix – Added ResetTiming and CutOffLag.
DTUP 6.2.42		DTUP-343091	Enh	Issue –CapFloor - Support Daily Compounding. Fix – Added compounding fields.
DTUP 6.2.42	00017148	DTUP-343441	Enh	Issue - Add API in UploaderTradeUtil to fetch active LE by attribute. Fix – Added getNonDisabledLegalEntitiesByAttribute() in UploaderTradeUtil.

3.13 Changes in March 2020 - Version (6.4.12)

Previous version - November 2019 - Version (6.4.11)

Version	Component	HelpDesk	Issue	Type	Description
6.4.12	DTUP	192554	DTUP-341071	Enh	Issue –Unable to assign trade keywrds to child trades created during ALLOCATE upload. Fix – Added ability to specify trade keywords for Bond Trade allocations in CSV file.

Version	Component	HelpDesk	Issue	Type	Description
6.4.12	DTUP	192618	DTUP-341053	Enh	Issue - Unable to Allocate Futures - CheckFullAllocation error even though the trade is fully allocated. Fix – Added allocation tags in CSV file.

3.14 Changes in May 2020 - Version (6.4.13)

Component	HelpDesk	Issue	Type	Description
DTUP 6.4.13	196369	DTUP-341438	Issue	Issue – Errorwhen running scheduled task EXPORT_QUOTES.

3.15 Changes in January 2020 - Version (6.6.17)

Previous version - October 2019 - Version (6.6.16)

Version	Component	HelpDesk	Issue	Type	Description
6.6.17	DTUP	190863 185759	DTUP-340804	Issue	Issue – Fix engine session is not getting closed.

3.16 Changes in December 2020 - Version (6.6.18)

Component	HD/Case	Issue	Type	Description
DTUP 6.6.18	00007221	DTUP-342562	Issue	Issue – Equity Linked Swaps – If <ExplodeFeesB> = true, fees are not created upon Termination.
DTUP 6.6.18			Issue	Issue - Failed to import an ABS trade due to NumberFormatException.

3.17 Changes in March 2020 - Version (6.7.4)

Previous version - December 2019 - Version (6.7.2, 6.7.3)

Version	Component	HelpDesk	Issue	Type	Description
6.7.4	DTUP	180364 192782	DTUP-341081 DTUP-340935	Issue	Issue – Future Option should consider "Future Option Name Month" to identify product & create trade through DTUP.

3.18 Changes in March 2020 - Version (6.7.5)

Version	Component	HelpDesk	Issue	Type	Description
6.7.5	DTUP		DTUP-341228	Issue	Issue - Unable to upload FutureOptionCommodity trade when <UnderlyingExpiration> is incorrect. It should be uploaded based on <ContractName>.

3.19 Changes in January 2020 - Version (6.9.15)

Previous version - November 2019 - Version (6.9.14)

Version	Component	HelpDesk	Issue	Type	Description
6.9.15	DTUP	174116	DTUP-340871	Enh	<p>Issue – If LEGAL_ENTITY_SEGREGATION = True, when importing a Gateway message, the Receiver/Sender is populated based on the "gatewayservice.properties" file but it should be populated based on the PO of the message.</p> <p>Fix – In order to populate the Receiver/Sender from the imported message, you need to add the following domains:</p> <p>Domain "UploadReceiverConfig" - Value = ProcessingOrg</p> <p>Domain "UploadSenderConfig" - Value = CounterParty</p>

Version	Component	HelpDesk	Issue	Type	Description
					If these domains are not present, the Receiver/Sender is populated based on the "gatewayservice.properties" file.

3.20 Changes in March 2020 - Version (6.9.16)

Version	Component	HelpDesk	Issue	Type	Description
6.9.16	DTUP	191746	DTUP-341179	Issue	Issue – External Trade - Unable to cancel External Trade via DTUP as the Settle Currency is not properly set.

3.21 Changes in May 2020 - Version (6.9.17)

Component	HelpDesk	Issue	Type	Description
DTUP 6.9.17	195278	DTUP-341353	Issue	Issue – When uploading an Equity trade, if the product code is a bond product code, the trade is created as a bond trade. There should be an error that the product code is not correct.
DTUP 6.9.17	192339 173755	DTUP-341237	Enh	<p>Issue - Upload Import Message engine SSL connectivity is not working.</p> <p>Fix - SSL connectivity with CipherSuite enabled only works with the following versions of IBM MQ, and NOT on lower versions:</p> <p>7.0.1.13+</p> <p>7.1.0.7+</p> <p>7.5.0.5+</p> <p>8.0.0.2+</p> <p>9.1.x.x+</p> <p>Please refer to Calypso Data Uploader documentation for setup details.</p>

3.22 Changes in June 2020 - Version (6.9.18)

Component	HelpDesk	Issue	Type	Description
DTUP 6.9.18	196386	DTUP-341484	Enh	<p>Issue - Performance Swap is not able to upload 0 swap notional, it calculates a notional if the notional is set to 0 in the inout file.</p> <p>Fix – Added field <CalculateNotional>. It must be set to false to allow uploading a performance swap trade with notional = 0.</p>

3.23 Changes in September 2020 - Version (6.9.19)

Component	HD/Case	Issue	Type	Description
DTUP 6.9.19	182410 00003052	DTUP-341711 DTUP-341773 DTUP-341159	Enh	<p>Issue – When uploading a trade amendment to remove trade fees (there are no fees in the uploaded file), the fees are not removed.</p> <p>Fix – The fees are not actually removed, they are replaced by the fees present in the amendment. So if there is no fee in the amendment, then there is no change to the fees.</p> <p>To remove the fees when there are no fees in the uploaded file, you need define the product types for which you want to remove fees in the domain “UploaderRemoveFeesForProduct”.</p> <p>If you want to preserve some fees when domain “UploaderRemoveFeesForProduct” is set, you can add the fee types to the domain “UploadPreserveFee”.</p> <p>Example: Cash is set in domain “UploaderRemoveFeesForProduct”, and domain “UploadPreserveFee” contains FEE2. A Cash trade has 2 fees, FEE1 and FEE2, and an amendment is uploaded with no fees. After the amendment, FEE1 is removed and FEE2 is preserved.</p>
DTUP 6.9.19	192785 192388	DTUP-341656	Enh	Issue - Support Cutoff Lag for Daily Compounding Coupons.

Component	HD/Case	Issue	Type	Description
	172951 188251 193480 197736			<p>Fix – The following fields have been added for the following products: Vanilla Swap, CrossCurrencySwap, NonDeliverableSwap, Basis Swap, OIS Swap, Swaption.</p> <p>XML:</p> <pre><CompoundCutOffLag>5</CompoundCutOffLag> <CompoundCutOffBusDayB>true </CompoundCutOffBusDayB></pre> <p>CSV:</p> <pre>Leg1_CompoundCutOffLag Leg1_CompoundCutOffBusDayB Leg2_CompoundCutOffLag Leg2_CompoundCutOffBusDayB</pre>

3.24 Changes in October 2020 - Version (6.9.20, 6.9.21)

Upgrade Notes

Change to customized cashflows import – See issue DTUP-342121 below for details.

Component	HD/Case	Issue	Type	Description
DTUP 6.9.21		DTUP-342072	Issue	Issue - Callable Date is set on Repo even though “Callable by” field is not provided in input file. It should be set to NONE in this case.
DTUP 6.9.21	192131 00002542	DTUP-342121	Enh	Issue - Cross Currency Swap: Support Different Pmt Dates for PRINCIPAL and INTEREST Cashflows.

Component	HD/Case	Issue	Type	Description
				<p>When Principal Exchange is Initial/Final/Amort, PRINCIPAL + INTEREST flows were generated when the cashflows were customized. They are now separated as PRINCIPAL flows and INTEREST flows.</p> <p>Fix - This change impacts the Data Uploader. Now while customizing the cashflows the input file needs to provide 2 separate rows i.e. PRINCIPAL row and INTEREST row instead of a single PRINCIPAL + INTEREST row.</p>
DTUP 6.9.21	00002542	DTUP-342120	Enh	<p>Issue – Support field "Apply Pmt Lag to Principal Flows" in Cross Ccy Swap.</p> <p>Fix - Added field <ApplyPmtLagToPrincipalFlowsB> under <SwapLeg>. It can be true or false.</p>
DTUP 6.9.21		DTUP-342119	Enh	<p>Issue - Support for Reset Lag with Observation (Sample Period) Shift.</p> <p>Fix - Added "UseSamplePeriodShiftB" tag under SwapLeg.</p>
DTUP 6.9.21	00002542 00005333	DTUP-342118	Enh	<p>Issue – Add Holiday Calendar for Cutoff Lag to Swaps.</p> <p>Fix – The XML tag <CutOffHolidays> and the CSV fields Leg1_CutOffHolidays and Leg2_CutOffHolidays have been added for the following products: Vanilla IRS, Cross-currency IR (SwapCrossCurrency), Non-deliverable IR (SwapNonDeliverable), Basis Swap, OIS Swap, Swaption, Asset Swap, Cancellable Swap, Capped Swap.</p> <p>These fields only apply to float legs with daily compounding frequency or average reset.</p>

3.25 Changes in May 2021 - Version (6.9.22)

Component	HD/Case	Issue	Type	Description
DTUP 6.9.22	00007753	DTUP-342591	Issue	Issue - When Clean Price is 0 from Bloomberg, the trade captured in Calypso populates clean price as 100 instead of 0.

Component	HD/Case	Issue	Type	Description
				Fix – Removed default value of 1.

3.26 Changes in May 2021 - Version (6.9.23)

Component	HD/Case	Issue	Type	Description
DTUP 6.9.23	00013335	DTUP-343249	Issue	Issue - For SingleSwapLeg, only Receive direction can be uploaded even when direction is set as "PAY" in upload file. Impact Analysis – Local impact to UploadCalypsoTradeSingleSwapLeg – Allowing to upload pay direction.

3.27 Changes in June 2022 - Version (6.9.24)

Component	HD/Case	Issue	Type	Description
DTUP 6.9.24	00033772	DTUP-344107	Issue	Issue – Data Uploader issue for Payment Schedule of Commodity Swap trade – Missing fields: Calendars, PaymentLag, LagType. Impact Analysis – Local impact to UploadCalypsoTradeCommoditySwap – Populating missing fields correctly.

3.28 Changes in January 2023 - Version (6.9.25)

Component	Capability Group	Capability	Asset Group	HD/Case	Issue	Type	Description
DTUP 6.9.25	Integration	Trades Data Integration	Cross	00051726	DTUP-344303	Issue	<p>Issue – Unable to upload FXOption with Settlement Type as 'PHYSICAL' because DTUP only accepts camel case settlement type currently.</p> <p>Impact Analysis – Update settlement type validation to be case insensitive and set camel case settlement type in uploader.</p>

3.29 Changes in January 2020 - Version (6.10.7)

Previous version - November 2019 - Version (6.10.6)

Version	Component	HelpDesk	Issue	Type	Description
6.10.7	DTUP	188920	DTUP-340824	Issue	<p>Issue – Unable to upload FX Option with Settlement Type as PHYSICAL because the Data Uploader only accepts “Physical”. It should be case insensitive.</p> <p>Fix - Changes made in Data Uploader validator to allow settlement type independent of its case in FX Option trade.</p>

3.30 Changes in March 2020 - Version (6.10.8)

Version	Component	HelpDesk	Issue	Type	Description
6.10.8	DTUP	193224	DTUP-341140	Issue	Issue – Repo trade generates wrong reset date for daily compounding frequency.

3.31 Changes in May 2020 - Version (6.10.9)

Component	HelpDesk	Issue	Type	Description
DTUP 6.10.9	195581	DTUP-341405	Issue	Issue – Field ccy2 amount does not get re-calculated when making changes to currencies in an FXOption trade imported via Data Uploader.

3.32 Changes in September 2020 - Version (6.10.10)

Component	HD/Case	Issue	Type	Description
DTUP 6.10.10	194579	DTUP-341895	Issue	Issue - System should reject cross currency bond trade in absence of FX quote for current date and where negotiated price is Dirty price.

3.33 Changes in December 2020 - Version (6.10.11)

Component	HD/Case	Issue	Type	Description
DTUP 6.10.11	00006375	DTUP-342487	Issue	Issue – Barrier FX Option pricing - Error: FULL (duration type) not supported by this pricer. Fix - FULL Barrier FX Options can now be priced properly.

3.34 Changes in February 2021 - Version (6.10.12)

Component	HD/Case	Issue	Type	Description
DTUP 6.10.12	00010902	DTUP-342904	Enh	Issue – “Include Ex div Date” field not available in Upload XML on bond product. Fix – Added:

Component	HD/Case	Issue	Type	Description
				XML tag: IncludeExDivDateB CSV tag: IncludeExDivDateB

3.35 Changes in October 2021 - Version (6.10.13)

Component	HD/Case	RPM	Issue	Type	Description
DTUP 6.10.13	00021901		DTUP-343845	Issue	Issue – Cash.Int Dispatch method in Triparty Repos is reflected as "NONE" on trade while in CSV file we have as "Default" Impact Analysis – Local impact to UploadCalypsoTradeRepo - Cash.Int Dispatch method reflects what is in CSV file.

Version 7.x Suite

4.1 Important Upgrade Note

The Data Uploader XSD is internal to the Data Uploader and cannot be used as an API. Between major versions, we cannot guarantee backward compatibility.

For example, in 7.0.0 onwards we have changed the “trade id” related tags from type “int” to “long” and when migrating to version 7.0.0, you need to make sure that your custom code is changed accordingly.

4.2 Changes in September 2020 - Version (7.0.11)

Previous version - November 2019 - Version (7.0.10)

Component	HD/Case	Issue	Type	Description
DTUP 7.0.11	00003748	DTUP-342052	Issue	<p>Issue – Add support for FX Option strategy "FwdStart".</p> <p>Fix – Added support for FwdStart strategy:</p> <p>XML tags:</p> <pre><ForwardStart> <ResetSource></ResetSource> <ResetEffectiveDate></ResetEffectiveDate> </ForwardStart></pre> <p>CSV columns:</p> <pre>ForwardStart_ResetSource ForwardStart_ResetEffectiveDate</pre>

Changes in January 2020 - Version (7.2.22)

Previous version - November 2019 - Version (7.2.21)

Version	Component	HelpDesk	Issue	Type	Description
7.2.22	DTUP	189748	DTUP-340787 DTUP-340723	Issue	Issue – Amending User Defaults attributes overrides existing values.

Changes in February 2020 - Version (7.2.23)

Version	Component	HelpDesk	Issue	Type	Description
7.2.23	DTUP	190874	DTUP-340881	Issue	Issue – Discount Bond Trade uploaded via DTUP reflects incorrect Trade Discount and Price details.

Changes in March 2020 - Version (7.2.24)

Version	Component	HelpDesk	Issue	Type	Description
7.2.24	DTUP	192009	DTUP-341087	Issue	Issue – Incorrect XLS CrossCurrencySwap format (Xccy) for Notional Adjustment. Fix – Tag ForwardStartNotionalAdjustmen does not apply to Xccy swap. Tag FXRateName provides the FX Reset details.
7.2.24	DTUP	192547	DTUP-341068	Issue	Issue - Datauploader does not amend premium leg details on a credit default swap.
7.2.24	DTUP	192303	DTUP-341062	Issue	Issue - When a capfloor trade is uploaded into Calypso, the reference index reset lag is always set to 0D instead of the default reset lag on the reference index (the ResetLag is not provided in the upload file).

Changes in May 2020 - Version (7.2.25)

Component	HelpDesk	Issue	Type	Description
DTUP 7.2.25	192339 173755	DTUP-341349	Enh	Issue - Upload Import Message engine SSL connectivity is not working. Fix - SSL connectivity with CipherSuite enabled only works with the following versions of IBM MQ, and NOT on lower versions: 7.0.1.13+ 7.1.0.7+ 7.5.0.5+ 8.0.0.2+ 9.1.x.x+ Please refer to Calypso Data Uploader documentation for setup details.

Changes in June 2020 - Version (7.2.26)

Component	HelpDesk	Issue	Type	Description
DTUP 7.2.26	195585	DTUP-341490	Issue	Issue - Data Uploader cannot identify the external reference with non UTF-8 encoding.
DTUP 7.2.26	195585	DTUP-341480	Issue	Issue - DataUploaderEngine takes very long to process files with no trade id or external reference.

4.3 Changes in November 2020 - Version (7.2.27)

Component	HD/Case	Issue	Type	Description
DTUP 7.2.27	00006125	DTUP-342406	Issue	Issue - Error when uploading FX Forward Rollover with split currency.
DTUP 7.2.27	00002663	DTUP-342355	Issue	Issue - Error "Cannot resolve the name Keyword" on CalypsoUploadTypes.xsd file.

4.4 Changes in April 2021 - Version (7.2.28)

Upgrade Notes

Change to customized cashflows import – See issue DTUP-342870 below for details.

Component	HD/Case	Issue	Type	Description
DTUP 7.2.28	172951 192785 192388	DTUP-342867	Enh	Issue - Support Cutoff Lag for Daily Compounding Coupons. Fix – The following fields have been added for the following products: Vanilla Swap, CrossCurrencySwap, NonDeliverableSwap, Basis Swap, OIS Swap, Swaption. XML: <CompoundCutOffLag>5</CompoundCutOffLag> <CompoundCutOffBusDayB>true </CompoundCutOffBusDayB> CSV: Leg1_CompoundCutOffLag Leg1_CompoundCutOffBusDayB Leg2_CompoundCutOffLag Leg2_CompoundCutOffBusDayB
DTUP 7.2.28	00004101	DTUP-342869	Enh	Issue - Support for Reset Lag with Observation (Sample Period) Shift. Fix - Added "UseSamplePeriodShiftB" tag under SwapLeg.
DTUP 7.2.28	192131	DTUP-342870	Enh	Issue - Cross Currency Swap: Support Different Pmt Dates for PRINCIPAL and INTEREST Cashflows. When Principal Exchange is Initial/Final/Amort, PRINCIPAL + INTEREST flows were generated when the cashflows were customized. They are now separated as PRINCIPAL flows and INTEREST flows.

Component	HD/Case	Issue	Type	Description
				Fix - This change impacts the Data Uploader. Now while customizing the cashflows the input file needs to provide 2 separate rows i.e. PRINCIPAL row and INTEREST row instead of a single PRINCIPAL + INTEREST row.
DTUP 7.2.28		DTUP-342871	Enh	Issue – Support field "Apply Pmt Lag to Principal Flows" in Cross Ccy Swap. Fix - Added field <ApplyPmtLagToPrincipalFlowsB> under <SwapLeg>. It can be true or false.
DTUP 7.2.28		DTUP-342872	Enh	Issue – Add Holiday Calendar for Cutoff Lag to Swaps. Fix – The XML tag <CutOffHolidays> and the CSV fields Leg1_CutOffHolidays and Leg2_CutOffHolidays have been added for the following products: Vanilla IRS, Cross-currency IR (SwapCrossCurrency), Non-deliverable IR (SwapNonDeliverable), Basis Swap, OIS Swap, Swaption, Asset Swap, Cancellable Swap, Capped Swap. These fields only apply to float legs with daily compounding frequency or average reset.
DTUP 7.2.28	189643	DTUP-342873	Enh	Issue – Bond Product – Add CutOff Lag, Cut-Off Lag Business Day, Sample Period Shift. Fix – The following fields have been added: <CouponCompoundCutOffLag> - CutOff lag <CouponCompoundCutOffLagB> - Business days or Calendar days <SamplePeriodShiftB> - Sample period shift or no shift
DTUP 7.2.28		DTUP-342874	Enh	Issue – Add support for SONIA SOFR Structured Flows. Fix – The following fields have been added for Structured Flows: Cmp CutOff Lag, Cmp CutOff Lag Days, Option Method, UseSamplePeriodShiftB.
DTUP 7.2.28		DTUP-342875	Enh	Issue - Add support for independent holiday calendar for Cutoff Lag using Business Days on bonds. Fix – Added XML tags: <CutOffHolidays> <Holiday> (holiday)</Holiday> </CutOffHolidays> Added CSV field: "CutOffHolidays".

Component	HD/Case	Issue	Type	Description
DTUP 7.2.28		DTUP-342876	Enh	Issue - Add support for independent holiday calendar for Cutoff Lag using Business Days on Structured Flows and reconventions. Fix - Added CSV field: "CutOffHolidays". For reconventions, added XML tags: <ParameterName>CutOff Holidays</ParameterName> <ParameterValue>(comma-separated list of holidays)</ParameterValue>
DTUP 7.2.28		DTUP-342877	Enh	Issue - CapFloor - Support Daily Compounding. Fix - Added compounding fields.
DTUP 7.2.28		DTUP-342878	Enh	Issue -CapFloor - Support Daily Compounding. Fix - Added ResetTiming and CutOffLag.
DTUP 7.2.28		DTUP-342881	Enh	Issue - Bond Support for Cutoff Lag in Last Coupon Only. Fix - Added the following tags: XML tag - CutOffLagForLastCouponOnlyB CSV tag - CutOffLagForLastCouponOnlyB This checkbox is enabled only when CouponCompoundingFrequency is Daily or Averaging Reset flag = true.

4.5 Changes in June 2021 - Version (7.2.29)

Component	HD/Case	Issue	Type	Description
DTUP 7.2.29	00013783 00015532	DTUP-343357	Enh	Issue - Wrong trade keyword value when uploading trades - There is no check that the trade keyword value is valid (defined in domain). Fix - Added domain "UploadValidateTradeKeywordValues". You can set Value = TRUE to validate trade keyword values. They are not validated otherwise.

4.6 Changes in October 2021 - Version (7.2.30)

Component	HD/Case	RPM	Issue	Type	Description
DTUP 7.2.30	00020465 00020465 00004049		DTUP-343725	Issue	Issue – Rollover keywords - Additional keywords not being added to new rollover trade Impact Analysis – Local impact - For FX product, if the trade keywords are provided during rollover action, then add those on the child trade

4.7 Changes in November 2021 - Version (7.2.31)

Component	HD/Case	RPM	Issue	Type	Description
DTUP 7.2.31	00024039		DTUP-343896	Issue	Issue – When removing an Equity product using the Data Uploader, the Equity Reset is not removed, and the Feed Address window does not open. Impact Analysis – Local impact to UploadCalypsoProduct – Removing the Equity Reset when an Equity product is removed.

4.8 Changes in December 2021 - Version (7.2.32)

Component	HD/Case	RPM	Issue	Type	Description
DTUP 7.2.32	00023385		DTUP-343945	Issue	Issue – FX Rollover - NEW Trade created from original roll unable to be rolled again via datauploader. Impact Analysis – Local impact to UploadCalypsoTradeFX - The 2nd rollover trade via XML data uploader file is corrected.

4.9 Changes in February 2022 - Version (7.2.33)

Component	HD/Case	RPM	Issue	Type	Description
DTUP 7.2.33	00027636		DTUP-344006	Issue	Issue – When FX Trade is rolled over via DTUP, the split rates are not present in child trade. Impact Analysis – The rollover trade is uploaded successfully via DTUP and the split rate are available.

4.10 Changes in March 2022 - Version (7.2.34)

Component	HD/Case	RPM	Issue	Type	Description
DTUP 7.2.34	00024244		DTUP-344036	Issue	Issue – FXSpot tradekeyword DealFwdRate not updated when final rate was changed. Impact analysis – Local impact - Added fixes for Deal related keywords populated in fx deal station based on Domain name "UploadAddPricingSheetDealKeywords" value as a flag.

4.11 Changes in July 2022 - Version (7.2.35)

Component	HD/Case	RPM	Issue	Type	Description
DTUP 7.2.35	00035141 00010743 185759 190863		DTUP-344145	Issue	Issue – The Fix engine is running even if it is not able to establish a connection and cannot be stopped. Fix - Handled issues related to stopping Fix engine when connection is not established.
DTUP 7.2.35	00035070		DTUP-344141	Issue	Issue – Failed to update the trade keyword from the Bloomberg VCON interface on NotesGroup field. Impact analysis – Local impact to FixMappingsTranslator – Taking Trade Keyword mapping into account whether TradeMappings are

Component	HD/Case	RPM	Issue	Type	Description
					specified or not, and adding reading of fix tags that are part of a group.

4.12 Changes in October 2022 - Version (7.2.36)

Component	Introduced In	Capability Group	Capability	Asset Class	HD/Case	RPM	Issue	Type	Description
DTUP 7.2.36		Integration	Trades Data Integration	FI	00039149 00034671 00037540		DTUP-344233	Issue	Issue – DTUP - Bloomberg - FX GO - The given Primary amount is invalid. Impact analysis - Taking the final rate value from tag 6. If tag 6 is not present or it contains 0, then get the final rate from tag 31 i.e., fallback to old logic

Changes in June 2020 - Version (7.4.5)

Previous version - December 2019 - Version (7.4.4)

Component	HelpDesk	Issue	Type	Description
DTUP 7.4.5	196844	DTUP-341503	Issue	Issue – Data Uploader – No Credit Rating is uploaded if only one has a typo. The valid Credit Ratings should be uploaded.

Changes in January 2020 - Version (7.5.11)

Previous version - December 2019 - Version (7.5.10)

Version	Component	HelpDesk	Issue	Type	Description
7.5.11	DTUP	184616	DTUP-340827	Issue	Issue – Add identifier column for Underlying Futures in Uploader file. Fix – <FutureContractNameMonth> field added in DTUP to identify Future product.

Changes in April 2020 - Version (7.5.12)

Version	Component	HelpDesk	Issue	Type	Description
7.5.12	DTUP	191026	DTUP-341249	Issue	Issue - While uploading a digital option deal, the Delta/Gamma/Vega/RHO pricer measures have opposite signs compared to manual entered deal.

Changes in April 2020 - Version (7.5.13)

Version	Component	HelpDesk	Issue	Type	Description
7.5.13	DTUP	191026	DTUP-341249	Issue	Issue - While uploading a digital option deal, the Delta/Gamma/Vega/RHO pricer measures have opposite signs compared to manual entered deal. Fix – Additional fix.

4.13 Changes in January 2022 - Version (7.5.14)

Component	HD/Case	RPM	Issue	Type	Description
DTUP 7.5.14	192339 173755 00026061		DTUP-343955	Enh	Issue - Upload Import Message engine SSL connectivity is not working. Fix - SSL connectivity with CipherSuite enabled only works with the following versions of IBM MQ, and NOT on lower versions: 7.0.1.13+ 7.1.0.7+ 7.5.0.5+ 8.0.0.2+ 9.1.x.x+ Please refer to Calypso Data Uploader documentation for setup details.
DTUP 7.5.14			DTUP-341573	Issue	Issue – IRS Custom Payment Date and Payment lag is not uploaded. Impact analysis – The custom payment date in the xml to be uploaded should be in line with the payment date populated on the receive leg.

Changes in January 2020 - Version (7.6.12)

Previous version - September 2019 - Version (7.6.10, 7.6.11)

Version	Component	HelpDesk	Issue	Type	Description
7.6.12	DTUP	190917	DTUP-340844	Issue	Issue – Data uploader does not allow defining an ABS bond with maturity date in the past. Fix - ABS Bond with maturity date in past gets uploaded successfully via DTUP.

Changes in May 2020 - Version (7.6.13)

Component	HelpDesk	Issue	Type	Description
DTUP 7.6.13	194550	DTUP-341422 DTUP-341383	Enh	Issue – Uploaded cashflows are not correctly reflected at the trade level. Fix – Added CSV support for field allowOverlappingPeriod and setting default value to false for Swap.

Changes in May 2020 - Version (7.6.14)

Component	HelpDesk	Issue	Type	Description
DTUP 7.6.14	192785 192388 172951	DTUP-341506	Enh	Issue – Support Cutoff Lag for Daily Compounding Coupons. Fix – The following fields have been added for the following products: Vanilla Swap, CrossCurrencySwap, NonDeliverableSwap, Basis Swap, OIS Swap, Swaption. XML: <CompoundCutOffLag>5</CompoundCutOffLag> <CompoundCutOffBusDayB>true</CompoundCutOffBusDayB> CSV: Leg1_CompoundCutOffLag Leg1_CompoundCutOffBusDayB Leg2_CompoundCutOffLag Leg2_CompoundCutOffBusDayB

4.14 Changes in July 2020 - Version (7.6.15)

Component	HelpDesk/Case	Issue	Type	Description
DTUP 7.6.15	198995	DTUP-341648	Issue	Issue – Unable to upload Structured Flows trades using CSV format having Fee fields with blank values.

Component	HelpDesk/Case	Issue	Type	Description
				Fix- Blank fees are now ignored.

4.15 Changes in July 2020 - Version (7.6.16)

Component	HelpDesk/Case	Issue	Type	Description
DTUP 7.6.16	198301	DTUP-341731	Enh	Issue – Stub fields are not saved for Structured Flows trades. Fix – The following fields have been added to CSV import: StubCustomIdxB, Stubdata_FirstLast, Stubdata_StubIdxTenor1, Stubdata_Custom, Stubdata_StubIdxTenor2. The following field has been added to XML and CSV import: InterpolationStyle. It can be set to: "Product Payment" (default if not set), "Index Based", "Product Payment-Ignore EOM Rule".

4.16 Changes in September 2020 - Version (7.6.17)

Component	HD/Case	Issue	Type	Description
DTUP 7.6.17	198998	DTUP-341954	Enh	Issue – Unable to upload Cap/Floor trades with Amortization Schedule. Fix – Added field AmortizationUseAmortRateB in XML and CSV.
DTUP 7.6.17	192462 198996	DTUP-341848	Issue	Issue – Structured Flows - When Leg Type = Float and Average Reset = true, Sample Timing is defaulted to BEG_PER even though if "In Arrears" (END_PER) is specified in the input file.

4.17 Changes in November 2020 - Version (7.6.18)

Component	HD/Case	Issue	Type	Description
DTUP 7.6.18	188251 00005596	DTUP-342322	Enh	Issue - Add trade keywords in Data Uploader for Index Transition support linking of cancelled trade with replacement trade in MarkitWire.
DTUP 7.6.18	00004194	DTUP-342103	Issue	Issue - Unable to upload Amortization Type as Custom for Cap/Floor trade using DTUP as the Amortization Type is overridden.
DTUP 7.6.18		DTUP-342000	Enh	Issue - Add support for independent holiday calendar for Cutoff Lag using Business Days on Structured Flows and reconventions. Fix - Added CSV field: "CutOffHolidays". For reconventions, added XML tags: <ParameterName>CutOff Holidays</ParameterName> <ParameterValue>(comma-separated list of holidays)</ParameterValue>
DTUP 7.6.18	00002542 00005333	DTUP-341998	Enh	Issue - Add Holiday Calendar for Cutoff Lag to Swaps. Fix - The XML tag <CutOffHolidays> and the CSV fields Leg1_CutOffHolidays and Leg2_CutOffHolidays have been added for the following products: Vanilla IRS, Cross-currency IR (SwapCrossCurrency), Non-deliverable IR (SwapNonDeliverable), Basis Swap, OIS Swap, Swaption, Asset Swap, Cancellable Swap, Capped Swap. These fields only apply to float legs with daily compounding frequency or average reset.
DTUP 7.6.18	00004101	DTUP-341163	Enh	Issue - Support for Reset Lag with Observation (Sample Period) Shift. Fix - Added "UseSamplePeriodShiftB" tag under SwapLeg.
DTUP 7.6.18		DTUP-341992	Enh	Issue - Add support for SONIA SOFR Structured Flows. Fix - The following fields have been added for Structured Flows: Cmp CutOff Lag, Cmp CutOff Lag Days, Option Method, UseSamplePeriodShiftB.

4.18 Changes in December 2020 - Version (7.6.19)

Upgrade Notes

Change to customized cashflows import – See issue DTUP-341996 below for details.

Component	HD/Case	Issue	Type	Description
DTUP 7.6.19		DTUP-342285	Enh	Issue – Capped Swap - Support Daily Compounding. Fix – Added ResetTiming and CutOffLag.
DTUP 7.6.19		DTUP-342106	Enh	Issue – CapFloor - Support Daily Compounding. Fix – Added compounding fields.
DTUP 7.6.19		DTUP-342006	Enh	Issue - Bond Support for Cutoff Lag in Last Coupon Only. Fix – Added the following tags: XML tag - CutOffLagForLastCouponOnlyB CSV tag - CutOffLagForLastCouponOnlyB This checkbox is enabled only when CouponCompoundingFrequency is Daily or Averaging Reset flag = true.
DTUP 7.6.19		DTUP-341999	Enh	Issue - Add support for independent holiday calendar for Cutoff Lag using Business Days on bonds. Fix – Added XML tags: <CutOffHolidays> <Holiday> (holiday)</Holiday> </CutOffHolidays> Added CSV field: "CutOffHolidays".
DTUP 7.6.19	00002542	DTUP-341997	Enh	Issue – Support field "Apply Pmt Lag to Principal Flows" in Cross Ccy Swap. Fix - Added field <ApplyPmtLagToPrincipalFlowsB> under <SwapLeg>. It can be true or false.

Component	HD/Case	Issue	Type	Description
DTUP 7.6.19	192131 00002542	DTUP-341996	Enh	<p>Issue - Cross Currency Swap: Support Different Pmt Dates for PRINCIPAL and INTEREST Cashflows.</p> <p>When Principal Exchange is Initial/Final/Amort, PRINCIPAL + INTEREST flows were generated when the cashflows were customized. They are now separated as PRINCIPAL flows and INTEREST flows.</p> <p>Fix - This change impacts the Data Uploader. Now while customizing the cashflows the input file needs to provide 2 separate rows i.e. PRINCIPAL row and INTEREST row instead of a single PRINCIPAL + INTEREST row.</p>
DTUP 7.6.19	189643 193480	DTUP-341993	Enh	<p>Issue – Bond Product - Add CutOff Lag, Cut-Off Lag Business Day, Sample Period Shift.</p> <p>Fix – The following fields have been added:</p> <p><CouponCompoundCutOffLag> - CutOff lag</p> <p><CouponCompoundCutOffLagB> - Business days or Calendar days</p> <p><SamplePeriodShiftB> - Sample period shift or no shift</p>

4.19 Changes in February 2021 - Version (7.6.20)

Component	HD/Case	Issue	Type	Description
DTUP 7.6.20	00010414	DTUP-342933	Enh	<p>Issue – Compounding method of Rate Index not properly applied for markiwire transactions.</p> <p>Fix - "SimpleSpread" compounding method is only set on a float leg when a spread value is provided. It is set as flat if the spread value is 0.</p>

4.20 Changes in May 2021 - Version (7.6.21)

Component	HD/Case	Issue	Type	Description
DTUP 7.6.21		DTUP-342971	Enh	Issue – Add "Apply Pmt Lag to Principal Flows" to Structured Flows. Fix – Added ApplyPmtLagToPrincipalFlowsB field to Structured Flows.

4.21 Changes in May 2021 - Version (7.6.22)

Component	HD/Case	Issue	Type	Description
DTUP 7.6.22	00014734	DTUP-343309	Issue	Issue – Unable to upload a StructuredFlows trade in CSV having Amortization Schedule information fields due to TransformerException error.

4.22 Changes in June 2021 - Version (7.6.23)

Component	HD/Case	Issue	Type	Description
DTUP 7.6.23	00014812	DTUP-343356	Enh	Issue - Add support for RFR on CapFloor in FpML module.

4.23 Changes in February 2022 - Version (7.6.24)

Component	HD/Case	Issue	Type	Description
DTUP 7.6.24	00021258	DTUP-343968	Issue	Issue - Inconsistency of holiday calendars between Markitwire and Calypso.

4.24 Changes in March 2022 - Version (7.6.25)

Component	HD/Case	Issue	Type	Description
DTUP 7.6.25	00022480	DTUP-344030	Issue	Issue - Unexpected value of "Apply Pmt Lag to Principal Flow" for Non MtM SCC from Markitwire. Impact Analysis - Added support for Basis Swap product

4.25 Changes in May 2022 - Version (7.6.26)

Component	RCA Where	HD/Case	Issue	Type	Description
DTUP 7.6.26		00032149	DTUP-344082	Issue	Issue - When Swaption deal is uploaded through DTUP: Fields specified in csv files are not correctly picked. Impact Analysis – Local impact - Added csv support for ResetTiming, CompoundingCutOffLag, MirrorBook, RatesRounding, RatesRoundingDecPlaces,AmountsRounding. Valid InterestCompoundingMethod: SimpleSpr

4.26 Changes in August 2022 - Version (7.6.27)

Component	RCA Where	HD/Case	Issue	Type	Description
DTUP 7.6.27		00036425	DTUP-344198	Issue	Issue - When uploading an NDS with Principal exchange through DTUP, system is mixing cashflows and outputting cashflows rows with "PRIN+INT" type instead of only "PRINC" or "INT". Impact Analysis – Local impact to UploadCalypsoCashFlow - Should have individual rows for Principal payment and Interest Payment

4.27 Changes in September 2022 - Version (7.6.28)

Component	RCA Where	HD/Case	Issue	Type	Description
DTUP 7.6.28	Pre-MR	00039306	DTUP-344206	Issue	<p>Issue – FXOption multi leg trades cannot be booked from uploader</p> <p>Impact analysis – Local impact - For Single-Leg Custom/Out of the box Strategies:</p> <p>User will upload the trade having PSStrategyName keyword.</p> <p>For Multi-Leg Custom/Out of the box Strategies:</p> <p>Uploading from datauploader is a two-step process</p> <p>Upload individual trades using uploader file with correct PSStrategyName keyword</p> <p>Now for linking the two trades we need to update the trade keywords using TradeKeyword uploader with keyword name “StrategyType” and value as shown in below example. However, we have identified an issue where in the tradefeature value is not getting set correctly for such cases and due to which linking is not happening correctly.</p> <p>For custom strategies, we do not have any additional support from Datauploader. So, after fixing the above issue, we can try uploading the trades and update keywords as explained above and it might just work.</p>

4.28 Changes in September 2022 - Version (7.6.29)

Component	RCA Where	HD/Case	Issue	Type	Description
DTUP 7.6.29		00040101	DTUP-344223	Issue	<p>Issue – When uploading a XCCY through DTUP last row in the Receive cashflow is not getting the correct type if it isn't priced manually</p>

Component	RCA Where	HD/Case	Issue	Type	Description
					Impact analysis – Local impact UploadCalypsoCashFlow - The type "PrincInt" as stated in the XML file without need of pricing the trade manually.

4.29 Changes in November 2022 - Version (7.6.30)

Component	Introduced In	Capability Group	Capability	Asset Group	HD/Case	Issue	Type	Description
DTUP 7.6.30		Front Office	Trade Capture	IRD	00041815	DTUP-344276	Issue	Issue – When uploading a trade though DTUP some columns don't get locked Impact analysis – Local impact UploadCalypsoCashFlow - Shouldn't get any warning message referring to any locked columns specified on the XML.

4.30 Changes in January 2024 - Version (7.6.31)

Component	Introduced In	Capability Group	Capability	Asset Group	HD/Case	Issue	Type	Description
DTUP 7.6.31		Integration	None	Cross	00017331 00096015	DTUP-344430	Issue	Issue – Added support of Override Daily Index Calculator in DataUploader and Data Exporter. Impact analysis – Local impact to SwapLegOverrideDailyIndexCalculatorConverter - Flag should be given to uploader for this field.

Changes in January 2020 - Version (7.7.16)

Previous version - December 2019 - Version (7.7.15)

Version	Component	HelpDesk	Issue	Type	Description
7.7.16	DTUP	190532	DTUP-340838	Issue	Issue – Change in bond trade price details while uploading trade using Data Uploader due to rounding error in accrual value.
7.7.16	DTUP	189415	DTUP-340693	Issue	Issue - Settlement Currency of Swap Leg is not set when integrating PerformanceSwap trades.

4.31 Changes in January 2020 - Version (7.7.17)

Version	Component	HelpDesk	Issue	Type	Description
7.7.17	DTUP		DTUP-340862	Enh	Issue – Unable to delete contacts using the Legal Entity Uploader. Fix - Added support to delete legal entity contacts using the Legal Entity Uploader.
7.7.17	DTUP	191231	DTUP-340855	Issue	Issue - Unable to Upload Trade valuations using Trade Id.

4.32 Changes in February 2020 - Version (7.7.18)

Version	Component	HelpDesk	Issue	Type	Description
7.7.18	DTUP	191548	DTUP-340908	Issue	Issue – After uploading a Performance Swap with custom cashflows, the cashflows are not customized.

4.33 Changes in April 2020 - Version (7.7.19)

Version	Component	HelpDesk	Issue	Type	Description
7.7.19	DTUP	188935	DTUP-341270	Issue	Issue – Data Uploader taking long time to save NTN Bond trades due to pricing.
7.7.19	DTUP	190434	DTUP-341016	Issue	Issue - Messages are not sent through the Sender Engine but there is no indication of errors in the system.

4.34 Changes in May 2020 - Version (7.7.20)

Component	HelpDesk	Issue	Type	Description
DTUP 7.7.20	193675	DTUP-341449	Issue	Issue - The cashflow type on asset leg of performance swap trades with custom flows uploaded with data uploader is wrong.

4.35 Changes in June 2020 - Version (7.7.21)

Component	HelpDesk	Issue	Type	Description
DTUP 7.7.21	197028	DTUP-341516	Enh	Issue – Data Uploader failing Repo Reset Timing integration. Fix - When AverageResetB flag is false, Reset Timing is set based on resetTiming tag from the Input file.

4.36 Changes in July 2020 - Version (7.7.22)

Component	HelpDesk	Issue	Type	Description
DTUP 7.7.22	197125	DTUP-341585	Issue	Issue – Repo: Settle Interest Amount multiplied by 10 when repo is terminated due to locale conversion issue.
DTUP 7.7.22	197425	DTUP-341575	Issue	Issue - Unable to upload Bond Product with Bond Type LFT and index type = NotionalFactor. Fix – Bonds with Bond Type LFT are now properly handled when index type = NotionalFactor.

4.37 Changes in September 2020 - Version (7.7.23)

Component	HD/Case	Issue	Type	Description
DTUP 7.7.23	199396	DTUP-341905	Issue	Issue – TERMINATION via data uploader deletes ACCRUAL_ADJ fees on Performance Swap Trade.

4.38 Changes in October 2020 - Version (7.7.24)

Component	HD/Case	Issue	Type	Description
DTUP 7.7.24	00004620	DTUP-342166	Issue	Issue – Uploading Bond Exotic Note (BEN) trade throws error for Nominal not being a multiple of note's denomination.

4.39 Changes in March 2021 - Version (7.7.25)

Component	HD/Case	Issue	Type	Description
DTUP 7.7.25	00008141	DTUP-342910	Issue	Issue – Trades created with wrong Gross Unitary Price via DTUP due to Pricing Env cache issue.

4.40 Changes in March 2021 - Version (7.7.26)

Component	HD/Case	Issue	Type	Description
DTUP 7.7.26	00010743 185759 190863	DTUP-343005	Issue	Issue – The Fix engine is running even if it is not able to establish a connection and cannot be stopped. Fix - Handled issues related to stopping Fix engine when connection is not established.

4.41 Changes in August 2021 - Version (7.7.27)

Component	HD/Case	RPM	Issue	Type	Description
DTUP 7.7.27	172951 188251 192388 192785 193480 197736 00012207	RPM-6085	DTUP-343580	Enh	Issue - Support Cutoff Lag for Daily Compounding Coupons. Fix – The following fields have been added for the following products: Vanilla Swap, CrossCurrencySwap, NonDeliverableSwap, Basis Swap, OIS Swap, Swaption. XML: <CompoundCutOffLag>5</CompoundCutOffLag> <CompoundCutOffBusDayB>true </CompoundCutOffBusDayB>

Component	HD/Case	RPM	Issue	Type	Description
					CSV: Leg1_CompoundCutOffLag Leg1_CompoundCutOffBusDayB Leg2_CompoundCutOffLag Leg2_CompoundCutOffBusDayB
DTUP 7.7.27	189643 193480 00012207	RPM-6085	DTUP-343563	Enh	Issue – Bond Product - Add CutOff Lag, Cut-Off Lag Business Day, Sample Period Shift. Fix – The following fields have been added: <CouponCompoundCutOffLag> - CutOff lag <CouponCompoundCutOffLagB> - Business days or Calendar days <SamplePeriodShiftB> - Sample period shift or no shift

4.42 Changes in September 2021 - Version (7.7.28)

Component	HD/Case	RPM	Issue	Type	Description
DTUP 7.7.28	00019072		DTUP-343728	Issue	Issue - Unable to customize the cashflows on Repo and Sec Lending using data uploader. Impact Analysis – Local impact to UploadCalypsoCashFlow.

4.43 Changes in September 2022 - Version (7.7.29)

Component	HD/Case	RPM	Issue	Type	Description
DTUP 7.7.29	00034156		DTUP-344163	Issue	Issue - Symbol \$ causing Data Upload Issue - DataUploader Engine / File Watcher. Impact Analysis – Local impact to UploaderSQLBindAPI - The issue was because of inbuild method replaceFirst(). Now it has been resolved. This issue was only in DTUP UploaderSQIApi.java 16 and below.
DTUP 7.7.29	00021539		DTUP-343814	Issue	Issue – Call Account - Unable to move Call Account status from pending to active using the CDUF template but able to load an active account using the CDUF template via DTUP though account status changes successfully. Impact Analysis – Local impact to UploadCalypsoAccount - "Account characteristics cannot be modified if status has changed" should not be prompted when account status manually changed to Active, even though account status successfully changes to ACTIVE

4.44 Changes in October 2023 - Version (7.7.30)

Component	Capability Group	Capability	Asset Class	HD/Case	RPM	Issue	Type	Description
DTUP 7.7.30	Integration	None	Cross	00070839		DTUP-344400	Issue	Issue - Failed to upload credit rating through CDUF. Impact Analysis – Local impact - Added new domain value = UploaderCreditRatingDelayedSave where we can specify how much delay can be present in each Credit Ratings upload in milliseconds.

4.45 Changes in April 2020 - Version (7.8.9)

Previous version - November 2019 - Version (7.8.8)

Version	Component	HelpDesk	Issue	Type	Description
7.8.9	DTUP	189079 193678	DTUP-341238	Enh	<p>Issue – Security issue with Calypso RiskMessagingServer.</p> <p>Fix – The following flag has been added to "datauploader-lowlatency-eventserver.xml": DU_MESSAGING_SERVER_USE_JMX = true/false. Default is false to disable JMX management.</p> <p>When DU_MESSAGING_SERVER_USE_JMX = false, you need to set RISKCONTROL_TELEMETRY_DISABLE = true.</p> <p>JMX management can be enabled by setting DU_MESSAGING_SERVER_USE_JMX = true.</p>

4.46 Changes in January 2020 - Version (7.9.8)

Previous version - December 2019 - Version (7.9.7)

Version	Component	HelpDesk	Issue	Type	Description
7.9.8	DTUP	190759	DTUP-340821	Enh	<p>Issue – Update the name of the file generated by the scheduled task EXPORT_QUOTES.</p> <p>Fix - If output file prefix is specified, then the output file name is prefix+timestamp.</p> <p>Otherwise the output file name is QUOTES_REPORT_timestamp.</p> <p>The '_' which was added in case of prefix has been removed. You can add the '_' in the output file prefix if needed.</p>

4.47 Changes in January 2020 - Version (7.9.9)

Version	Component	HelpDesk	Issue	Type	Description
7.9.9	DTUP	189885 190214	DTUP-340710	Enh	<p>Issue – Credit Default Swap – Add support for the following fields: Credit Event Notice, Settlement Type, ISDA Year, City, Notice Of Publicly Available Information Applicable, Settlement Holiday, AT_DEFAULT, Financing Rate.</p> <p>Fix - Added tag <CDSProtectionLeg>.</p> <p>If SettlementType is not specified, it defaults to Physical with LISTED deliverable characteristic.</p> <p>If SettleTime is not specified, it defaults to AT_DEFAULT.</p> <p>If CalcAgent is not specified: For SELL trade, it is set to legal entity of book. For BUY trade, it is set to trade counterparty.</p> <p>If Credit Events are not specified, they default to FailureToPay, Bankruptcy, or Restructuring only restructuring types MR14, MM14, MR, MMR.</p>

4.48 Changes in February 2020 - Version (7.9.10)

Version	Component	HelpDesk	Issue	Type	Description
7.9.10	DTUP	192310	DTUP-340811	Issue	<p>Issue – When tag <Principal></Principal> is empty, the Cash Principal of the repo trade is not populated will the sum of all collaterals.</p> <p>Fix – Added flag <IsCashPrincipalB>.</p> <p>If principal = 0 / blank, and IsCashPrincipalB = true, the principal is autocalculated.</p> <p>If principal = 0 / blank, and IsCashPrincipalB = true, the principal is set to 0.</p>

Version	Component	HelpDesk	Issue	Type	Description
					If principal is different from 0, it is set on the trade regardless of IsCashPrincipalB.
7.9.10	DTUP	190590	DTUP-340888	Issue	Issue - Multiple attributes in EXCLUDE QUOTE NAMES in EXPORT_QUOTES scheduled task is not working.
7.9.10	DTUP	191231	DTUP-340856	Issue	Issue – Unable to Upload Trade valuations using Trade Id due to Long Id issues.

4.49 Changes in April 2020 - Version (7.9.11, 7.9.12)

Version	Component	HelpDesk	Issue	Type	Description
7.9.12	DTUP	189678 194921	DTUP-341290	Enh	Issue – Discounting Method of an OIS trade from Markitwire is set to EXP. It should be NONE. Fix – Added domain “OISDiscountingMethodEXPCurrencies”. It contains currencies for which Discounting Method=EXP on swap-legs for trade ZC-OIS. Discounting Method is NONE otherwise.
7.9.12	DTUP	193816	DTUP-341205	Issue	Issue – DataUploaderEngine / UploadImportMessageEngine should consider the pricing env from engine config in priority, then pricing env from User Defaults. Fix - The Data Uploader engine and the Uploader Import Message engine use the pricing environment from the Engine Config by default. If the pricing environment is not provided in the Engine Config, the pricing environment is picked up from the User Defaults. If the pricing environment is not specified in the User Defaults, the Pricing Environment named “default” is used (if any).
7.9.12	DTUP		DTUP-341189	Issue	Issue - UploadImportMessageEngine should reject the message if message size exceeds limit (EVENT_LIMIT_SIZE, default is 1MB).

Version	Component	HelpDesk	Issue	Type	Description
7.9.12	DTUP		DTUP-341094	Issue	Issue – Unable to upload Pledge Repo trade when Funding Details are not present.
7.9.12	DTUP	192225	DTUP-341057	Issue	Issue - When a CDS trade with custom flows is amended, every time the trade is loaded a negative notional error is thrown.
7.9.12	DTUP	188582	DTUP-340604	Issue	Issue - FX Flexi Forward - TAKEUP does not set regulatory keywords on child trade.

4.50 Changes in May 2020 - Version (7.9.13)

Component	HelpDesk	Issue	Type	Description
DTUP 7.9.13	194965	DTUP-341316	Issue	Issue – Incorrect Accrual calculation for Intex bond.

4.51 Changes in May 2020 - Version (7.9.14)

Component	HelpDesk	Issue	Type	Description
DTUP 7.9.14	195927	DTUP-341442	Enh	Issue - DTUP validates variants of “Any” seniority and sets the name as is. It should be set to ANY.

4.52 Changes in February 2021 - Version (7.9.15)

Component	HelpDesk	Issue	Type	Description
DTUP 7.9.15	00009689	DTUP-342715	Enh	Issue - Credit ratings are not getting uploaded based on Legal Entity's role.

Component	HelpDesk	Issue	Type	Description
				Fix – Added tag "Role" in LECreditRating.
DTUP 7.9.15	189110	DTUP-341132	Issue	<p>Issue - Capture new trade keyword (INDEX_RATE) while uploading trade from DTUP for constant yield prepayment accretion calculation support.</p> <p>Fix – Trade keyword INDEX_RATE is stored when pricing parameter ACCRETION_CALC_METHOD = ContractualToMaturityWithConstantPrepayment.</p>

4.53 Changes in January 2020 - Version (7.10.3)

Previous - December 2019 - Version (7.10.2)

Version	Component	HelpDesk	Issue	Type	Description
7.10.3	DTUP	190920	DTUP-340823	Issue	Issue – Negative payment lag for fixed leg is not set on trade upon upload.

4.54 Changes in March 2020 - Version (7.10.4)

Version	Component	HelpDesk	Issue	Type	Description
7.10.4	DTUP	192596	DTUP-341176	Issue	Issue – Decimal are deleted from CashFlow amounts when the amounts are DOT seperated in XML file.

4.55 Changes in March 2020 - Version (7.10.5)

Version	Component	HelpDesk	Issue	Type	Description
7.10.5	DTUP	193112	DTUP-341166	Enh	<p>Issue – Data Uploader does not support loading Settlement Matrix for Basket's Issuers.</p> <p>Fix – The following fields have been added:</p> <p><CommonEventsFromMatrixB> - If this boolean is set to true then Matrix defined in Issuer will be considered else system will use the CreditEvents from the input file. Default value of this field is false.</p> <p><Matrix> - User can specify the valid Matrix name. Default value of this field is empty string.</p>

4.56 Changes in January 2020 - Version (7.11.6)

Previous version - December 2019 - Version (7.11.3, 7.11.4)

Version	Component	HelpDesk	Issue	Type	Description
7.11.6	DTUP	191340	DTUP-340892	Issue	Issue – StringIndexOutOfBoundsException when uploading REPO_SHELL.csv.
7.11.6	DTUP	190951	DTUP-340798	Issue	Issue – Rollover To trade is not generated when performing rollover via Data Uploader.
7.11.6	DTUP		DTUP-340720	Issue	Issue - Data Exporter – When Market Place is set to NONE, it should not be populated in the export file.
7.11.6	DTUP	188176	DTUP-340684	Issue	Issue - Custom message source not being recognized in UploadImportMessageEngine.

4.57 Changes in February 2020 - Version (7.11.7)

Version	Component	HelpDesk	Issue	Type	Description
7.11.7	DTUP	192462 198996	DTUP-341050	Issue	Issue – Structured Flows - When Leg Type = Float and Average Reset = true, Sample Timing is defaulted to BEG_PER even though if “In Arrearts” (END_PER) is specified in the input file.
7.11.7	DTUP	191657	DTUP-341034	Enh	Issue - When a Merchant FX deal is terminated through DTUP and Discounting = false, the MERCHANT_FX_FEE fee amount is incorrect as Discounting is hard-coded to true. Fix – Added field UseDiscountingB in Termination block.
7.11.7	DTUP	188582	DTUP-340959	Issue	Issue - FX Flexi Forward - TAKEUP does not set regulatory keywords on child trade.
7.11.7	DTUP	191324	DTUP-340931	Enh	Issue – Base Ccy FX Rate tag is not available in FXMerchant Upload file. Fix – The following fields have been added: XML tag: <BaseCurrencyFXRate> CSV column: TakeUpBaseCurrencyFXRate

4.58 Changes in March 2020 - Version (7.11.8)

Version	Component	HelpDesk	Issue	Type	Description
7.11.8	DTUP	191324	DTUP-341170 DTUP-341138	Enh	Issue – Merchant FX fees in Base Ccy is incorrectly calculated when uploading Termination file. Fix – The following field has been added: XML tag: <BaseCurrencyFXRate> CSV column: TakeUpBaseCurrencyFXRate

Version	Component	HelpDesk	Issue	Type	Description
7.11.8	DTUP	192975	DTUP-341116	Issue	Issue - Merchant FX Termination - Keywords are not created via CDUF file. Fix – You need to have the rule UpdateTermination on trade workflow transition VERIFIED – TERMINATE – TERMINATED, and the rule UpdateUndoTermination on trade workflow transition TERMINATED - UNDO_TERMINATE – VERIFIED.
7.11.8	DTUP	192703	DTUP-341078	Issue	Issue - Unable to upload fees to existing trades using the trade fee template as the Data Uploader converts the fee type to uppercase.
7.11.8	DTUP	190358	DTUP-341076	Issue	Issue - After uploading an inflation swap, the Rate value is not getting updated. Fix – The default behavior is now the following: If tag <InflationCalculationType> is not provided in the upload file, the trade's field defaults to InflationIncome. If it is provided, it is set on the trade along with the values of tags <InflationApplyTo> and <InflationCalculationMethod>.

4.59 Changes in March 2020 - Version (7.11.9)

Version	Component	HelpDesk	Issue	Type	Description
7.11.9	DTUP	191324	DTUP-341185	Issue	Issue – Merchant FX: TAKEUP Fee amount direction is wrong for SELL trade.

4.60 Changes in April 2020 - Version (7.11.10)

Version	Component	HelpDesk	Issue	Type	Description
7.11.10	DTUP	194246	DTUP-341243	Issue	Issue - FX Merchant - Take up incorrect Outstanding amount for sell deal due to incorrect rounding.

4.61 Changes in July 2020 - Version (7.11.11)

Component	HelpDesk/Case	Issue	Type	Description
DTUP 7.11.11	193824 00001191	DTUP-341648	Issue	Issue – Equity Structured Option – Start Date and Maturity Date are not set properly as the timezone provided in the input file is ignored.

4.62 Changes in July 2020 - Version (7.11.12)

Component	HelpDesk/Case	Issue	Type	Description
DTUP 7.11.12	00001196 00001638	DTUP-341752	Enh	Issue – Sec Lending - Not able to save Hair Cut Percentage as 0. Fix – Added flag ZeroHairCutPercentB to Sec Lending import file. When true, you can save Hair Cut Percentage as 0.

4.63 Changes in September 2020 - Version (7.11.13)

Component	HD/Case	Issue	Type	Description
DTUP 7.11.13	00003573	DTUP-341954	Issue	Issue – Cannot perform takeup to migrated trades (MerchantFX and FXFlexiForward) through Data Uploader as the Data Uploader is using the trade date to load the pricing environment instead of the current date.

4.64 Changes in October 2020 - Version (7.11.14)

Component	HD/Case	Issue	Type	Description
DTUP 7.11.14	00003893	DTUP-342014	Issue	Issue – Settlement date is not reflecting correctly on second rollover on MerchantFX deal.

4.65 Changes in November 2020 - Version (7.11.15)

Component	HD/Case	Issue	Type	Description
DTUP 7.11.15	00004049	DTUP-342281	Enh	<p>Issue – For ROLLOVER, trade keywords are now saved on the child trade without the workflow rule UpdateRollOverTradeRule, including External Reference, Trader Name and Sales Person. You no longer need the workflow rule UpdateRollOverTradeRule.</p> <p>For UNDO_ROLL, you need the workflow rule UpdateUndoRollTradeRule to set trade keywords specified in UNDO_ROLL upload file depending on the value in the domain “UploadAddUndoRolloverKeywords”:</p> <p>Value = Child - UNDO_ROLL trade keywords from upload file are updated on child trade. ChildTradeTraderName and ChildTradeSalesPerson trade keywords are set on Trader and Sales Person fields in Trade Details.</p> <p>Value = Parent (default) - UNDO_ROLL trade keywords from upload file are updated on parent trade. ChildTradeTraderName and ChildTradeSalesPerson trade keywords are NOT set on Parent Trade Details. They are only set on Parent Trade keywords.</p> <p>You can also have Value = Child and Value = Parent.</p> <p>Added domain “UploaderAddUndoRollAction” – It should contain actions that can be applied to the child trade:</p> <p>If the domain is not present or empty, no event is published for the child trade when action = UNDO_ROLL.</p>

Component	HD/Case	Issue	Type	Description
				If the domain exists with valid action, then that action is set on the child trade and an event is published (provided message setup is configured).
DTUP 7.11.15	195807 00001657	DTUP-342255	Issue	Issue – Saving an uploaded trade without any modification should not update any field.
DTUP 7.11.15	00003433	DTUP-342145	Enh	Issue – Add cap/floor fields to Structured Flows import. Fix – The following fields have been added to Structured Flows import: CapType, StrikePriceLower, StrikePriceUpper, OptionMethod.
DTUP 7.11.15	00003433	DTUP-342104	Enh	Issue – Add ability to import Loans/Deposits in Structured Flows. Fix – Added field DirectionType.

4.66 Changes in November 2020 - Version (7.11.16)

Upgrade Notes

Change to customized cashflows import – See issue DTUP-342392 below for details.

Component	HD/Case	Issue	Type	Description
DTUP 7.11.16		DTUP-342395	Enh	Issue – Add support for SONIA SOFR Structured Flows. Fix – The following fields have been added for Structured Flows: Cmp CutOff Lag, Cmp CutOff Lag Days, Option Method, UseSamplePeriodShiftB.
DTUP 7.11.16	189643 193480	DTUP-342394	Enh	Issue – Bond Product - Add CutOff Lag, Cut-Off Lag Business Day, Sample Period Shift. Fix – The following fields have been added: <CouponCompoundCutOffLag> - CutOff lag

Component	HD/Case	Issue	Type	Description
				<p><CouponCompoundCutOffLagB> - Business days or Calendar days</p> <p><SamplePeriodShiftB> - Sample period shift or no shift</p>
DTUP 7.11.16	00002542 00005333	DTUP-342393	Enh	<p>Issue – Add Holiday Calendar for Cutoff Lag to Swaps.</p> <p>Fix – The XML tag <CutOffHolidays> and the CSV fields Leg1_CutOffHolidays and Leg2_CutOffHolidays have been added for the following products: Vanilla IRS, Cross-currency IR (SwapCrossCurrency), Non-deliverable IR (SwapNonDeliverable), Basis Swap, OIS Swap, Swaption, Asset Swap, Cancellable Swap, Capped Swap.</p> <p>These fields only apply to float legs with daily compounding frequency or average reset.</p>
DTUP 7.11.16	192131 00002542	DTUP-342392	Enh	<p>Issue - Cross Currency Swap: Support Different Pmt Dates for PRINCIPAL and INTEREST Cashflows.</p> <p>When Principal Exchange is Initial/Final/Amort, PRINCIPAL + INTEREST flows were generated when the cashflows were customized. They are now separated as PRINCIPAL flows and INTEREST flows.</p> <p>Fix - This change impacts the Data Uploader. Now while customizing the cashflows the input file needs to provide 2 separate rows i.e. PRINCIPAL row and INTEREST row instead of a single PRINCIPAL + INTEREST row.</p>
DTUP 7.11.16	00002542	DTUP-342391	Enh	<p>Issue – Support field "Apply Pmt Lag to Principal Flows" in Cross Ccy Swap.</p> <p>Fix - Added field <ApplyPmtLagToPrincipalFlowsB> under <SwapLeg>. It can be true or false.</p>
DTUP 7.11.16	00004101	DTUP-342390	Enh	<p>Issue - Support for Reset Lag with Observation (Sample Period) Shift.</p> <p>Fix - Added "UseSamplePeriodShiftB" tag under SwapLeg.</p>

4.67 Changes in January 2021 - Version (7.11.17)

Component	HD/Case	Issue	Type	Description
DTUP 7.11.17	189079	DTUP-342468	Enh	Issue – Security issue with Calypso RiskMessagingServer.
	193678			Fix – The following environment property has been added to "datauploader-lowlatency-eventserver.xml":
	194920			DU_MESSAGING_SERVER_USE_JMX = true/false. Default is false to disable JMX management.
	00003559			When DU_MESSAGING_SERVER_USE_JMX = false, you need to set RISKCONTROL_TELEMETRY_DISABLE = true.
	00007682			JMX management can be enabled by setting DU_MESSAGING_SERVER_USE_JMX = true.
				When DU_MESSAGING_SERVER_USE_JMX = true, the Data Uploader tries to setup a remote JMX. Added environment property DU_MESSAGING_SERVER_USE_REMOTE_JMX. It is false by default so that the Data Uploader does not try to setup a remote JMX. If it is set to true, environment properties DU_MESSAGING_SERVER_JMX_HOST (default is localhost) and DU_MESSAGING_SERVER_JMX_PORT (default is 2001) control which host and port are used for the remote JMX.

4.68 Changes in January 2020 - Version (7.12.2)

Previous version - December 2019 - Version (7.12.1)

Version	Component	HelpDesk	Issue	Type	Description
7.12.2	DTUP	190951	DTUP-340799	Issue	Issue – Rollover To trade is not generated when performing rollover via Data Uploader.

4.69 Changes in January 2020 - Version (7.12.3)

Version	Component	HelpDesk	Issue	Type	Description
7.12.3	DTUP	191231	DTUP-340849	Issue	Issue – Unable to Upload Trade valuations using Trade Id due to Long Id issues.

4.70 Changes in February 2020 - Version (7.12.4)

Version	Component	HelpDesk	Issue	Type	Description
7.12.4	DTUP	191541	DTUP-340947	Issue	Issue – FX Flexi Forward - When uploading UNDO_TAKEUP, keywords part of the TAKEUP trades are not updated, and update the parent trade. It should be the other way around.
7.12.4	DTUP	191340	DTUP-340921	Issue	Issue - Translating first uses xmltoxpath translator. In case of error, it uses xslt or builder. These types of errors should be logged with Debug level instead of Error level.
7.12.4	DTUP		DTUP-340916	Issue	Issue – Remove Double.isFinite from Data Uploader code as it is causing issues with lower version of Java.
7.12.4	DTUP	191629	DTUP-340911	Issue	Issue – Variance Swap upload fails due to invalid Missing Data error.
7.12.4	DTUP	188582	DTUP-340876	Issue	Issue - FX Flexi Forward - TAKEUP does not set regulatory keywords on child trade.
7.12.4	DTUP	190483	DTUP-340803	Enh	Issue - Error when uploading quotes through File Watcher. Fix - In "CalypsoQuotesCSVMappingBuilder", set the property TypeMappingOptions.stopOnErrors (false) so that invalid data is ignored and the process can continue.

4.71 Changes in February 2020 - Version (7.12.5)

Version	Component	HelpDesk	Issue	Type	Description
7.12.5	DTUP	192310	DTUP-340997	Enh	<p>Issue – When tag <Principal></Principal> is empty, the Cash Principal of the repo trade is not populated with the sum of all collaterals.</p> <p>Fix – Added flag <IsCashPrincipalB>.</p> <p>If principal = 0 / blank, and IsCashPrincipalB = true, the principal is autocalculated.</p> <p>If principal = 0 / blank, and IsCashPrincipalB = true, the principal is set to 0.</p> <p>If principal is different from 0, it is set on the trade regardless of IsCashPrincipalB.</p>
7.12.5	DTUP	191978	DTUP-340975	Enh	<p>Issue - Flexi Forward - Unable to populate Alternate Settle Date on FX Deal Station.</p> <p>Fix – Added support for Alternate Settle Date:</p> <p>XML tag: <AltSettleDate></p> <p>CSV Column: AltSettleDate</p>
7.12.5	DTUP	191362	DTUP-340972	Enh	<p>Issue – Data Uploader Messages are lost if the Data Server Crashes.</p> <p>Fix - When a message is not delivered and an event is not created in Calypso, the message will go to the Dead Letter Queue.</p> <p>You can check failed messages from that queue.</p> <p>You need to have the following properties in “calypso_uploader_config.properties”:</p> <p>input.queue.name=dynamicQueues/input</p>

Version	Component	HelpDesk	Issue	Type	Description
					dynamicQueues/input.queue.transacted=true And while sending data from MQ, the "Persistent Delivery" flag should be checked.

4.72 Changes in March 2020 - Version (7.12.6)

Version	Component	HelpDesk	Issue	Type	Description
7.12.6	DTUP	192225	DTUP-341107	Issue	Issue - When a CDS trade with custom flows is amended, every time the trade is loaded a negative notional error is thrown.
7.12.6	DTUP		DTUP-341095	Issue	Issue – Unable to upload Pledge Repo trade when Funding Details are not present.

4.73 Changes in March 2020 - Version (7.12.7)

Version	Component	HelpDesk	Issue	Type	Description
7.12.7	DTUP	193624	DTUP-341198	Issue	Issue – When canceling sell CDS trades with custom flows, notional and flows become negative.
7.12.7	DTUP	193124	DTUP-341148	Issue	Issue – AMEND Contact does not remove Code/Value pairs created by NEW Contact when Empty code value is specified.

4.74 Changes in January 2020 - Version (7.13.2)

Version	Component	HelpDesk	Issue	Type	Description
7.13.2	DTUP	190590	DTUP-340861	Issue	Issue - Multiple attributes in EXCLUDE QUOTE NAMES in EXPORT_QUOTES scheduled task is not working.
7.13.2	DTUP	191231	DTUP-340848	Issue	Issue – Unable to Upload Trade valuations using Trade Id due to Long Id issues.
7.13.2	DTUP	188920	DTUP-340825	Issue	Issue – Unable to upload FX Option with Settlement Type as PHYSICAL because the Data Uploader only accepts “Physical”. It should be case insensitive. Fix - Changes made in Data Uploader validator to allow settlement type independent of its case in FX Option trade.
7.13.2	DTUP	190920	DTUP-340822	Issue	Issue – Negative payment lag for fixed leg is not set on trade upon upload.
7.13.2	DTUP	190759	DTUP-340820	Enh	Issue – Update the name of the file generated by the scheduled task EXPORT_QUOTES. Fix - If output file prefix is specified, then the output file name is prefix+timestamp. Otherwise the output file name is QUOTES_REPORT_timestamp. The '_' which was added in case of prefix has been removed. You can add the '_' in the output file prefix if needed.
7.13.2	DTUP		DTUP-340815	Enh	Issue – Add support of CDSNthDefault export.
7.13.2	DTUP	190483	DTUP-340802	Enh	Issue - Error when uploading quotes through File Watcher. Fix - In "CalypsoQuotesCSVMappingBuilder", set the property TypeMappingOptions.stopOnErrors (false) so that invalid data is ignored and the process can continue.

Version	Component	HelpDesk	Issue	Type	Description
7.13.2	DTUP	190951	DTUP-340797	Issue	Issue – Rollover To trade is not generated when performing rollover via Data Uploader.
7.13.2	DTUP		DTUP-340791	Issue	Issue - Add Notifying Party to CDSNthLoss import.
7.13.2	DTUP	184616	DTUP-340790	Issue	Issue – Add identifier column for Underlying Futures in Uploader file. Fix - <FutureContractNameMonth> field added in DTUP to identify Future product.
7.13.2	DTUP	189748	DTUP-340786 DTUP-340722	Issue	Issue – Amending User Defaults attributes overrides existing values.
7.13.2	DTUP		DTUP-340777	Enh	Issue – Add Regular Expression support to file locations in scheduled task DATA_UPLOADER. Fix - You can enter regular expressions for the attributes INPUT_FILE_LOCATION, INPUT_FILE, OUTPUT_LOCATION. Examples: INPUT_FILE_LOCATION = \${user.home}\datauploader\input INPUT_FILE = Futures_[0-9]{1}.xml OUTPUT_LOCATION = \${user.home}\datauploader\output
7.13.2	DTUP	189881	DTUP-340771	Issue	Issue - Loan/Deposit child trade does not show correct trade keywords after Rollover – It should show the trade keywords provided in the upload file.
7.13.2	DTUP	188582	DTUP-340764	Issue	Issue - FX Flexi Forward - TAKEUP does not set regulatory keywords on child trade.
7.13.2	DTUP	188244	DTUP-340760	Issue	Issue – FXNDF: CCPOriginCode amended from HOUSE to CLIENT when compression applied.

Version	Component	HelpDesk	Issue	Type	Description
7.13.2	DTUP	190591	DTUP-340754	Issue	Issue – When rolling over an uploaded FX swap trade, the precision of the Far Leg amount is incorrect.
7.13.2	DTUP		DTUP-340745	Enh	Issue – Add support for “Interp on Payment Period” for Swap Trades. Fix – Added "InterpolationOnPaymentPeriod". If input value is blank, take value from domain “InterpolateOnPaymentPeriod” if any, or set to false.
7.13.2	DTUP	190359	DTUP-340736	Issue	Issue - Principal Amortization amounts are incorrect upon using a different Locale than the default one.
7.13.2	DTUP		DTUP-340721	Enh	Issue – Add ability to upload bond trades with multiple currencies. Fix – Added tags <SecondaryCleanPrice>, <SecondaryDirtyPrice> and <SecondaryFXRate>. You can only provide one price <SecondaryCleanPrice> OR <SecondaryDirtyPrice> based on <NegotiatedPriceType>.
7.13.2	DTUP	189728	DTUP-340712	Issue	Issue – Equity Swap - MOD_FOLLOW is moving date to next month but when the last day of the month is a holiday, the date should be moved to the previous business day.
7.13.2	DTUP	189885 190214	DTUP-340709	Enh	Issue – Credit Default Swap – Add support for the following fields: Credit Event Notice, Settlement Type, ISDA Year, City, Notice Of Publicly Available Information Applicable, Settlement Holiday, AT_DEFAULT, Financing Rate. Fix - Added tag <CDSProtectionLeg>. If SettlementType is not specified, it defaults to Physical with LISTED deliverable characteristic. If SettleTime is not specified, it defaults to AT_DEFAULT.

Version	Component	HelpDesk	Issue	Type	Description
					<p>If CalcAgent is not specified: For SELL trade, it is set to legal entity of book. For BUY trade, it is set to trade counterparty.</p> <p>If Credit Events are not specified, they default to FailureToPay, Bankruptcy, or Restructuring only restructuring types MR14, MM14, MR, MMR.</p>
7.13.2	DTUP	189415	DTUP-340688	Issue	Issue - Settlement Currency of Swap Leg is not set when integrating Performance Swap trades.
7.13.2	DTUP		DTUP-6989	Enh	Issue – Data Exporter – Add support for rollover and termination for Merchant FX and Flexi Forward.
7.13.2	DTUP	191340	DTUP-340917	Issue	Issue - Translating first uses xmltoxpath translator. In case of error, it uses xslt or builder. These types of errors should be logged with Debug level instead of Error level.
7.13.2	DTUP		DTUP-340922	Issue	Issue – Remove Double.isFinite from Data Uploader code as it is causing issues with lower version of Java.
7.13.2	DTUP	191629	DTUP-340953	Issue	Issue – Variance Swap upload fails due to invalid Missing Data error.

4.75 Changes in March 2020 - Version (7.13.3)

Version	Component	HelpDesk	Issue	Type	Description
7.13.3	DTUP		DTUP-341093	Issue	Issue – Unable to upload Pledge Repo trade when FundingDetails are not present.
7.13.3	DTUP	191381	DTUP-341065	Enh	Issue – Add support for BOMessage mode for custom interfaces via configuration.

Version	Component	HelpDesk	Issue	Type	Description
					Fix - The BOMessage mode is deprecated. Please contact Product Support.
7.13.3	DTUP	189079 193678	DTUP-341064	Enh	<p>Issue – Security issue with Calypso RiskMessagingServer.</p> <p>Fix – The following flag has been added to "datauploader-lowlatency-eventserver.xml": DU_MESSAGING_SERVER_USE_JMX = true/false. Default is false to disable JMX management.</p> <p>When DU_MESSAGING_SERVER_USE_JMX = false, you need to set RISKCONTROL_TELEMETRY_DISABLE = true.</p> <p>JMX management can be enabled by setting DU_MESSAGING_SERVER_USE_JMX = true.</p>
7.13.3	DTUP	192310	DTUP-340996	Enh	<p>Issue – When tag <Principal></Principal> is empty, the Cash Principal of the repo trade is not populated with the sum of all collaterals.</p> <p>Fix – Added flag <IsCashPrincipalB>.</p> <p>If principal = 0 / blank, and IsCashPrincipalB = true, the principal is autocalculated.</p> <p>If principal = 0 / blank, and IsCashPrincipalB = true, the principal is set to 0.</p> <p>If principal is different from 0, it is set on the trade regardless of IsCashPrincipalB.</p>
7.13.3	DTUP	188582	DTUP-340958	Issue	Issue - FX Flexi Forward - TAKEUP does not set regulatory keywords on child trade.

4.76 Changes in August 2020 - Version (7.13.4, 7.13.5)

Component	HelpDesk/Case	Issue	Type	Description
DTUP 7.13.5	194705	DTUP-341347 DTUP-341315	Issue	Issue – Successful import of novations from Markitwire generates unnecessary errors.
DTUP 7.13.5	189678 194921	DTUP-341300	Enh	Issue – Discounting Method of an OIS trade from Markitwire is set to EXP. It should be NONE. Fix – Added domain “OISDiscountingMethodEXPCurrencies”. It contains currencies for which Discounting Method=EXP on swap-legs for trade ZC-OIS. It is NONE otherwise.
DTUP 7.13.5	186633	DTUP-341248	Enh	Issue - Unable to send Amend trade details to MW once deal is pulled in Calypso. Fix - The deal needs to be affirmed post pull. If trade keyword PlatformSubmitStatus has the value "Pull Successful" and an Affirm action is applied, the full SWDML is sent as part of the affirm API to MW.
DTUP 7.13.5	191381 194750	DTUP-341215	Issue	Issue - Unable to invoke remote DS service in "UploaderSQLBindAPI.getRemoteBOMessages" when an incoming message has two underlying messages.
DTUP 7.13.5	197707 00001812	DTUP-341790	Issue	Issue - Data Uploader for Bond CSV is not working with Locale Spanish (Chile).

4.77 Changes in October 2020 - Version (7.13.6)

Component	HD/Case	Issue	Type	Description
DTUP 7.13.6	00003510	DTUP-342276	Issue	Issue - CleanPrice is showing as 0 on Bond.

4.78 Changes in December 2020 - Version (7.13.7)

Component	HD/Case	Issue	Type	Description
DTUP 7.13.7	00007565	DTUP-342536	Issue	Issue – DATA_UPLOADER scheduled task finishes with Success even if no file is found or uploaded.

4.79 Changes in February 2021 - Version (7.13.8)

Component	HD/Case	Issue	Type	Description
DTUP 7.13.8	00007721	DTUP-342688	Issue	Issue – Legal entity attributes are not saved when uploaded through DTUP in Authorization mode. Fix – Pending modifications are now created for the legal entity attributes.

4.80 Changes in February 2021 - Version (7.13.9)

Component	HD/Case	Issue	Type	Description
DTUP 7.13.9	190548 198197 00015697	DTUP-342688	Issue	Issue – Legal entity External Reference cannot be amended using the Data Uploader.

4.81 Changes in October 2021 - Version (7.13.10)

Component	HD/Case	RPM	Issue	Type	Description
DTUP 7.13.10	00021539		DTUP-343820	Issue	Issue – Call Account - Unable to move Call Account status from pending to active using the CDUF template but able to load an

Component	HD/Case	RPM	Issue	Type	Description
					<p>active account using the CDUF template via DTUP though account status changes successfully.</p> <p>Impact Analysis – Local impact to UploadCalypsoAccount - "Account characteristics cannot be modified if status has changed" should not be prompted when account status manually changed to Active, even though account status successfully changes to ACTIVE</p>

Version 8.x Suite

5.1 Changes in February 2020 - Version (8.1.1)

Version	Component	HelpDesk	Issue	Type	Description
8.1.1	DTUP	191381	DTUP-341033	Enh	Issue – Add support for BOMessage mode for custom interfaces via configuration. Fix - The BOMessage mode is deprecated. Please contact Product Support.
8.1.1	DTUP	190078	DTUP-341025	Enh	Issue - Failed Messages are not getting logged nor recorded as task during import using IBMMQueueIEAdapter. Fix - Import Message engine – Added log in case of any exception while parsing the message.
8.1.1	DTUP	189810	DTUP-341001	Enh	Issue - Calypso Uploader for FRA does not generate mirror trade. Fix – Added support for "MirrorBook" to CSV FRA import.
8.1.1	DTUP		DTUP-341018	Enh	Issue – Updated Dozer library to version 6.5.0.
8.1.1	DTUP	190434	DTUP-341016	Issue	Issue - Messages are not sent through the Sender Engine but there is no indication of errors in the system.
8.1.1	DTUP	192342	DTUP-341012	Issue	Issue - When Locale is other than English (United States), trade price is not uploaded as expected when the underlying product is Bond. The Util.numberToString() method to convert the price considering the Locale is not called.
8.1.1	DTUP	191893	DTUP-341000	Issue	Issue - FX Rate Reset can be deleted with DTUP even though it is used in FXNDF trades.

Version	Component	HelpDesk	Issue	Type	Description
8.1.1	DTUP	191845	DTUP-340986	Enh	<p>Issue – When uploading trades from Eurex into Calypso with Rate Index EUR-EONIA-OIS-COMPOUND on the floating leg, the Compounding flag should be set but it is not.</p> <p>Fix - Added support for ZC OIS swapleg in the FpML module.</p>
8.1.1	DTUP	191657	DTUP-340981	Enh	<p>Issue - When a Merchant FX deal is terminated through DTUP and Discounting = false, the MERCHANT_FX_FEE fee amount is incorrect as Discounting is hard-coded to true.</p> <p>Fix – Added field UseDiscountingB in Termination block.</p>
8.1.1	DTUP	191978	DTUP-340974	Enh	<p>Issue - Flexi Forward - Unable to populate Alternate Settle Date on FX Deal Station.</p> <p>Fix – Added support for Alternate Settle Date:</p> <p>XML tag: <AltSettleDate></p> <p>CSV Column: AltSettleDate</p>
8.1.1	DTUP	191362	DTUP-340971	Enh	<p>Issue – Data Uploader Messages are lost if the Data Server Crashes.</p> <p>Fix - When a message is not delivered and an event is not created in Calypso, the message will go to the Dead Letter Queue.</p> <p>You can check failed messages from that queue.</p> <p>You need to have the following properties in "calypso_uploader_config.properties":</p> <p>input.queue.name=dynamicQueues/input</p> <p>dynamicQueues/input.queue.transacted=true</p> <p>And while sending data from MQ, the "Persistent Delivery" flag should be checked.</p>

Version	Component	HelpDesk	Issue	Type	Description
8.1.1	DTUP		DTUP-340955	Enh	Issue - Support for Book attribute "Spot Risk from Main Book" from Trade Routing. Fix - Added "keyword.SpotRiskFromMainBook" to CSV file.
8.1.1	DTUP	188582	DTUP-340946	Issue	Issue - FX Flexi Forward - TAKEUP does not set regulatory keywords on child trade.
8.1.1	DTUP	191541	DTUP-340946	Issue	Issue – FX Flexi Forward - When uploading UNDO_TAKEUP, keywords part of the TAKEUP trades are not updated, and update the parent trade. It should be the other way around.
8.1.1	DTUP	180364	DTUP-340934	Issue	Issue – Future Option should consider "Future Option Name Month" to identify product & create trade through DTUP.
8.1.1	DTUP	191324	DTUP-340930	Enh	Issue – Base Ccy FX Rate tag is not available in FXMerchant Upload file. Fix – The following fields have been added: XML tag: <BaseCurrencyFXRate> CSV column: TakeUpBaseCurrencyFXRate
8.1.1	DTUP		DTUP-340915	Issue	Issue – Remove Double.isFinite from Data Uploader code as it is causing issues with lower version of Java.
8.1.1	DTUP	191629	DTUP-340910	Issue	Issue – Variance Swap upload fails due to invalid Missing Data error.
8.1.1	DTUP	191548	DTUP-340907	Issue	Issue – After uploading a Performance Swap with custom cashflows, the cashflows are not customized.
8.1.1	DTUP		DTUP-340904	Enh	Issue - Eurex XCCY trade is updating "RelatedProductType" trade keyword as IRD instead of NDF based on the Calypso Mapping Window.

Version	Component	HelpDesk	Issue	Type	Description
					Fix – The trade keyword “RelatedProductType” has been added to the FpML module for all CCPs and can have the following values: IRD, NDF, CDX, EQD.
8.1.1	DTUP	190906	DTUP-340902	Enh	Issue - Parsing error while sending cap floor deal with stub to Markitwire. Fix – Added missing fields for Cap Floor.
8.1.1	DTUP	191340	DTUP-340919	Issue	Issue - Translating first uses xmltoxpath translator. In case of error, it uses xslt or builder. These types of errors should be logged with Debug level instead of Error level.
8.1.1	DTUP	190874	DTUP-340882	Issue	Issue – Discount Bond Trade uploaded via DTUP reflects incorrect Trade Discount and Price details.
8.1.1	DTUP		DTUP-340863	Enh	Issue – Unable to delete contacts using the Legal Entity Uploader. Fix - Added support to delete legal entity contacts using the Legal Entity Uploader.
8.1.1	DTUP		DTUP-340853	Enh	Issue – Add Structured Flows trades to Data Exporter.
8.1.1	DTUP	190917	DTUP-340843	Issue	Issue – Data uploader does not allow defining an ABS bond with maturity date in the past. Fix - ABS Bond with maturity date in past gets uploaded successfully via DTUP.
8.1.1	DTUP	190689 190899	DTUP-340829	Issue	Issue – When the Swaption trade is uploaded with settlement type Cleared Physical Settlement or Collateralized Cash Price, the CCPCollateralPolicy trade keyword is not populated. As a result, the discount curve is not picked up correctly. Fix – The trade keyword CCPCollateralPolicy is now properly populated.

Version	Component	HelpDesk	Issue	Type	Description
8.1.1	DTUP	192310	DTUP-340811	Enh	<p>Issue – When tag <Principal></Principal> is empty, the Cash Principal of the repo trade is not populated with the sum of all collaterals.</p> <p>Fix – Added flag <IsCashPrincipalB>.</p> <p>If principal = 0 / blank, and IsCashPrincipalB = true, the principal is autocalculated.</p> <p>If principal = 0 / blank, and IsCashPrincipalB = true, the principal is set to 0.</p> <p>If principal is different from 0, it is set on the trade regardless of IsCashPrincipalB.</p>
8.1.1	DTUP	7.13.9	DTUP-340792	Issue	Issue – External reference of Legal Entity cannot be amended using the Data Uploader.
8.1.1	DTUP	188244	DTUP-340760	Issue	Issue – FXNDF: CCPOriginCode amended from HOUSE to CLIENT when compression applied.
8.1.1	DTUP		DTUP-340537	Enh	<p>Issue - Fetch missing underlyings from Bloomberg for all supported objects.</p> <p>Fix – The message rule RequestBloombergProduct has been added. It should be added in the GATEWAYMSG workflow on the REPROCESS transition.</p> <p>When a message is uploaded and the product is not available in the system, the upload process fails. You can reprocess the message to fetch the product from Bloomberg. The Bloomberg request is based on the mapping window where you need to define the SecCodeName and the SecCodeValue as follows.</p> <p>Bond example:</p>

Version	Component	HelpDesk	Issue	Type	Description
					<div> <div>Name: <input type="text" value="Uploader/BloombergRequestProducts"/></div> <div>Interface Value: <input type="text" value="Bond-SecCodeNameXPath"/></div> <div>Calypso Value: <input type="text" value="CalypsoTrade/Product/Bond/ProductCodeType"/></div> </div> <p>Interface Value = Bond-SecCodeValueXPath Calypso Value = CalypsoTrade/Product/Bond/ProductCodeType Repo Bond example:</p> <div> <div>Name: <input type="text" value="Uploader/BloombergRequestProducts"/></div> <div>Interface Value: <input type="text" value="Repo:Bond-SecCodeNameXPath"/></div> <div>Calypso Value: <input type="text" value="CalypsoTrade/Product/Repo/SecurityDetails/BondDetails/BondDetail/ProductCodeType"/></div> </div> <p>Repo Equity example:</p> <div> <div>Name: <input type="text" value="Uploader/BloombergRequestProducts"/></div> <div>Interface Value: <input type="text" value="Repo:Equity-SecCodeNameXPath"/></div> <div>Calypso Value: <input type="text" value="CalypsoTrade/Product/Repo/SecurityDetails/EquityDetails/EquityDetail/ProductCodeType"/></div> </div>
8.1.1	DTUP		DTUP-340686	Enh	Issue - Support LCH Credit Clear Trade Lifecycle Events in FPML module.

5.2 Changes in February 2020 - Version (8.1.2)

Version	Component	HelpDesk	Issue	Type	Description
8.1.2	DTUP		DTUP-341096	Issue	Issue – Unable to upload Pledge Repo trade when FundingDetails are not present.

5.3 Changes in March 2020 - Version (8.1.3, 8.1.4)

Version	Component	HelpDesk	Issue	Type	Description
8.1.4	DTUP		DTUP-341113	Issue	Issue – Unable to upload bond trade via DTUP when Locale is French.
8.1.4	DTUP	192225	DTUP-341059	Issue	Issue - When a CDS trade with custom flows is amended, every time the trade is loaded a negative notional error is thrown.

5.4 Changes in March 2020 - Version (8.1.5)

Version	Component	HelpDesk	Issue	Type	Description
8.1.5	DTUP		DTUP-341152	Enh	Issue - Ship commons-io jar required for calypso 15.2 version with Data Uploader module.

5.5 Changes in March 2020 - Version (8.1.6)

Version	Component	HelpDesk	Issue	Type	Description
8.1.6	DTUP	193124	DTUP-341208	Issue	Issue – AMEND Contact does not remove Code/Value pairs created by NEW Contact when Empty code value is specified.

5.6 Changes in April 2020 - Version (8.1.7)

Version	Component	HelpDesk	Issue	Type	Description
8.1.7	DTUP	191381	DTUP-341192	Issue	Issue - Unable to invoke remote DS service in "UploaderSQLBindAPI.getRemoteBOMessages".

5.7 Changes in April 2020 - Version (8.1.8)

Version	Component	HelpDesk	Issue	Type	Description
8.1.8	DTUP	193723	DTUP-341294	Issue	Issue - FX TAKEUP is unable to generate trade keywords fields in Calypso Confirmation Messages.
8.1.8	DTUP	194529	DTUP-341288	Issue	Issue - While uploading a SPOT CSV file, if the Spot Rate is not provided in the input file, it should be retrieved from the market data.

5.8 Changes in June 2020 - Version (8.1.9)

Component	HelpDesk	Issue	Type	Description
DTUP 8.1.9	196352 197451	DTUP-341524	Enh	<p>Issue – Review dozer log statements.</p> <p>Fix - The following log statement will appear once when an object is uploaded for the first time but no longer appears after uploading the same object:</p> <p>INFO Initializing Dozer. Version: 6.5.0, Thread Name: Timer-3</p> <p>The following log statements have been removed:</p> <p>INFO Trying to find Dozer configuration file: dozer.properties</p> <p>INFO Failed to find dozer.properties</p>
DTUP 8.1.9	194822 196352 196938 197455	DTUP-341380	Issue	Issue - Performance issue while uploading files via file Watcher.

5.9 Changes in July 2020 - Version (8.1.10)

Component	HelpDesk	Issue	Type	Description
DTUP 8.1.10	197847	DTUP-341597	Issue	Issue – Trade AMEND failed using Data Uploader engine due to ObjectVersionMismatchedException.

5.10 Changes in July 2020 - Version (8.1.11)

Component	HelpDesk/Case	Issue	Type	Description
DTUP 8.1.11		DTUP-341678	Issue	Issue - Trade Platform status appears as "PENDING" instead of "CONFIRMED".

5.11 Changes in January 2023 - Version (8.1.14)

Component	Capability Group	Capability	Asset Class	HD/Case	Issue	Type	Description
DTUP 8.1.14	Front Office	Trade Capture	FI	00050153	DTUP-344307	Issue	Issue - Bond Yield & Dirty Price Mismatch between DTUP and Bond Trade Screen. Impact analysis – Local impact to UploadCalypsoTradeBond - Yield and Dirty Price to be calculated in the entered formatted price manually on the trade.

5.12 Changes in March 2020 - Version (8.2.2)

Version	Component	HelpDesk	Issue	Type	Description
8.2.2	DTUP	189678 194921	DTUP-341129	Enh	Issue – Discounting Method of an OIS trade from Markitwire is set to EXP. It should be NONE. Fix – Added domain “OISDiscountingMethodEXPCurrencies”. It contains currencies for which Discounting Method=EXP on swap-legs for trade ZC-OIS. Discounting Method is NONE otherwise.
8.2.2	DTUP		DTUP-341114	Issue	Issue – Unable to upload bond trade via DTUP when Locale is French.
8.2.2	DTUP	185840	DTUP-340651	Issue	Issue – Markitwire: Incorrect Roll Dates Holiday calendar for UNADJUSTED trades.
8.2.2	DTUP		DTUP-341092	Issue	Issue – Unable to upload Pledge Repo trade when Funding Details are not present.
8.2.2	DTUP	192009	DTUP-341086	Issue	Issue – Incorrect XLS CrossCurrencySwap format (Xccy) for Notional Adjustment. Fix – Tag ForwardStartNotionalAdjustmen does not apply to Xccy swap. Tag FXRateName provides the FX Reset details.
8.2.2	DTUP	180364 192782	DTUP-341080	Issue	Issue – Future Option should consider "Future Option Name Month" to identify product & create trade through DTUP.
8.2.2	DTUP	192703	DTUP-341079	Issue	Issue - Unable to upload fees to existing trades using the trade fee template as the Data Uploader converts the fee type to uppercase.
8.2.2	DTUP	190358	DTUP-341075	Enh	Issue - After uploading an inflation swap, the Rate value is not getting updated. Fix – The default behavior is now the following:

Version	Component	HelpDesk	Issue	Type	Description
					<p>If tag <InflationCalculationType> is not provided in the upload file, the trade's field defaults to InflationIncome.</p> <p>If it is provided, it is set on the trade along with the values of tags <InflationApplyTo> and <InflationCalculationMethod>.</p>
8.2.2	DTUP	192554	DTUP-341071	Enh	<p>Issue –Unable to assign trade keywrds to child trades created during ALLOCATE upload.</p> <p>Fix – Added ability to specify trade keywords for Bond Trade allocations in CSV file.</p>
8.2.2	DTUP	192547	DTUP-341069	Issue	Issue - Datauploader does not amend premium leg details on a credit default swap.
8.2.2	DTUP	192303	DTUP-341061	Issue	Issue - When a capfloor trade is uploaded into Calypso, the reference index reset lag is always set to 0D instead of the default reset lag on the reference index (the ResetLag is not provided in the upload file).
8.2.2	DTUP	192225	DTUP-341058	Issue	Issue - When a CDS trade with custom flows is amended, every time the trade is loaded a negative notional error is thrown.
8.2.2	DTUP	192618	DTUP-341052	Enh	<p>Issue - Unable to Allocate Futures - CheckFullAllocation error even though the trade is fully allocated.</p> <p>Fix – Added allocation tags in CSV file.</p>
8.2.2	DTUP	192462 198996	DTUP-341049	Issue	Issue – Structured Flows - When Leg Type = Float and Average Reset = true, Sample Timing is defaulted to BEG_PER even though if “In Arrearts” (END_PER) is specified in the input file.
8.2.2	DTUP	190874	DTUP-340882	Issue	Issue – Discount Bond Trade uploaded via DTUP reflects incorrect Trade Discount and Price details.

Version	Component	HelpDesk	Issue	Type	Description
8.2.2	DTUP		DTUP-339804	Enh	Issue – Future Option Contracts - Date Format field is not supported via DTUP. Fix - Added DateFormat field support in xml and csv for Future Option Contract.
8.2.2	DTUP	193124	DTUP-341208	Issue	Issue – AMEND Contact does not remove Code/Value pairs created by NEW Contact when Empty code value is specified.
8.2.2	DTUP		DTUP-341153	Enh	Issue - Ship commons-io jar required for calypso 15.2 version with Data Uploader module.
8.2.2	DTUP	191381	DTUP-341127	Enh	Issue – Add support for BOMessage mode for custom interfaces via configuration. Fix - The BOMessage mode is deprecated. Please contact Product Support.
8.2.2	DTUP		DTUP-341121	Enh	Issue - Support for Reset Lag with Observation (Sample Period) Shift. Fix - Added "UseSamplePeriodShiftB" tag under SwapLeg.
8.2.2	DTUP	189190	DTUP-341100	Enh	Issue - Add underlying product type fields on Portfolio Swap Contract. Fix - Support added for UnderlyingProductType & CountryGrid SecurityType in XML and CSV.
8.2.2	DTUP	189193	DTUP-341098	Enh	Issue - Add status as column to Portfolio Swap Contract. Fix – Added Status field. It is set to Active by default. Portfolio Swap trades are not created if status is Inactive.
8.2.2	DTUP		DTUP-341074	Enh	Issue - Fetch missing underlyings from Bloomberg for all supported objects.

Version	Component	HelpDesk	Issue	Type	Description																		
					<p>Fix – The message rule RequestBloombergProduct has been added. It should be added in the GATEWAYMSG workflow on the REPROCESS transition.</p> <p>When a message is uploaded and the product is not available in the system, the upload process fails. You can reprocess the message to fetch the product from Bloomberg. The Bloomberg request is based on the mapping window where you need to define the SecCodeName and the SecCodeValue as follows.</p> <p>Bond example:</p> <table><tr><td>Name:</td><td>Uploader/BloombergRequestProducts</td></tr><tr><td>Interface Value:</td><td>Bond-SecCodeNameXpath</td></tr><tr><td>Calypso Value:</td><td>CalypsoTrade/Product/Bond/ProductCodeType</td></tr></table> <p>Interface Value = Bond-SecCodeValueXpath</p> <p>Calypso Value = CalypsoTrade/Product/Bond/ProductCodeType</p> <p>Repo Bond example:</p> <table><tr><td>Name:</td><td>Uploader/BloombergRequestProducts</td></tr><tr><td>Interface Value:</td><td>Repo:Bond-SecCodeNameXpath</td></tr><tr><td>Calypso Value:</td><td>CalypsoTrade/Product/Repo/SecurityDetails/BondDetails/BondDetail/ProductCodeType</td></tr></table> <p>Repo Equity example:</p> <table><tr><td>Name:</td><td>Uploader/BloombergRequestProducts</td></tr><tr><td>Interface Value:</td><td>Repo:Equity-SecCodeNameXpath</td></tr><tr><td>Calypso Value:</td><td>CalypsoTrade/Product/Repo/SecurityDetails/EquityDetails/EquityDetail/ProductCodeType</td></tr></table>	Name:	Uploader/BloombergRequestProducts	Interface Value:	Bond-SecCodeNameXpath	Calypso Value:	CalypsoTrade/Product/Bond/ProductCodeType	Name:	Uploader/BloombergRequestProducts	Interface Value:	Repo:Bond-SecCodeNameXpath	Calypso Value:	CalypsoTrade/Product/Repo/SecurityDetails/BondDetails/BondDetail/ProductCodeType	Name:	Uploader/BloombergRequestProducts	Interface Value:	Repo:Equity-SecCodeNameXpath	Calypso Value:	CalypsoTrade/Product/Repo/SecurityDetails/EquityDetails/EquityDetail/ProductCodeType
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Interface Value:	Repo:Equity-SecCodeNameXpath																						
Calypso Value:	CalypsoTrade/Product/Repo/SecurityDetails/EquityDetails/EquityDetail/ProductCodeType																						
8.2.2	DTUP	189079 193678	DTUP-341063	Enh	<p>Issue – Security issue with Calypso RiskMessagingServer.</p> <p>Fix – The following flag has been added to "datauploader-lowlatency-eventserver.xml": DU_MESSAGING_SERVER_USE_JMX = true/false. Default is false to disable JMX management.</p>																		

Version	Component	HelpDesk	Issue	Type	Description
					<p>When DU_MESSAGING_SERVER_USE_JMX = false, you need to set RISKCONTROL_TELEMETRY_DISABLE = true.</p> <p>JMX management can be enabled by setting DU_MESSAGING_SERVER_USE_JMX = true.</p>
8.2.2	DTUP		DTUP-341054	Enh	<p>Issue – It should not be possible to cancel/amend child routed FX trades.</p> <p>Fix – You need to add Value = true to the domain "UploaderValidateFxInstruction" to prevent cancel/amend of child routed FX trades.</p>
8.2.2	DTUP		DTUP-341232	Enh	<p>Issue - Unable to apply action ALLOCATE on Unitized Fund Trade due to new trade keyword InvTradeDirection.</p> <p>Fix – The trade keyword InvTradeDirection has been added to UploadCalypsoTradeUnitizedFund.</p>
8.2.2	DTUP		DTUP-341226	Issue	<p>Issue - Unable to upload FutureOptionCommodity trade when <UnderlyingExpiration> is incorrect. It should be uploaded based on <ContractName>.</p>
8.2.2	DTUP		DTUP-341222	Issue	<p>Issue - Variance Swap - When SwapType=Volatility and VolatilityStrike and Notional > 0, trade is incorrectly rejected.</p>
8.2.2	DTUP		DTUP-341218	Issue	<p>Issue – FCM Interface - Issue with Option Type Put/Call. Option type is "PUT" in import file but trade is generated with option type "CALL".</p> <p>Fix - User specified OptionType is correctly set on the FutureOption trade.</p>
8.2.2	DTUP	193624	DTUP-341195	Issue	<p>Issue - When canceling sell CDS trades with custom cashflows, the notional becomes negative.</p>
8.2.2	DTUP	149881	DTUP-340926	Enh	<p>Issue - Add support for inflation curve in Data Uploader.</p>

5.13 Changes in April 2020 - Version (8.2.3)

Version	Component	HelpDesk	Issue	Type	Description
8.2.3	DTUP	191381 194750	DTUP-341301	Issue	Issue - Unable to invoke remote DS service in "UploaderSQLBindAPI.getRemoteBOMessages" when an incoming message has two underlying messages.

5.14 Changes in May 2020 - Version (8.2.4)

Component	HelpDesk	Issue	Type	Description
DTUP 8.2.4	195032	DTUP-341411	Issue	Issue – It is not possible to upload a CDSNthDefault trade with cash settlement, if values for RefObligationType, DeliveryObligationType and ISDAYear are blank. These fields should not be mandatory.
DTUP 8.2.4	195011	DTUP-341410	Issue	Issue - Uploading Reconvention for Structured Flows incorrectly adds a stepdown amortization schedule.
DTUP 8.2.4	195228	DTUP-341395	Enh	Issue - It is not possible to link a reference obligation to an issuer when uploading a reference entity basket. Fix - Added <Obligation> tag with <ProductCodeType> and <ProductCodeValue>.
DTUP 8.2.4	189734	DTUP-341373	Issue	Issue - Incorrect cashflow dates in variable notional swaps. Fix - Generate flag "AdjustAmortizationScheduleDatesB" = True when amortization schedule is coming from interface.
DTUP 8.2.4	194615	DTUP-341328	Enh	Issue –The Structured Flows uploader format does not give the ability to have spread schedule different from notional schedule. Fix - <Notional> tag added under <AmortizationSchedule>.

5.15 Changes in May 2020 - Version (8.2.5)

Component	HelpDesk	Issue	Type	Description
DTUP 8.2.5	193112	DTUP-341473	Enh	<p>Issue – Data Uploader does not support loading Settlement Matrix for Basket's Issuers.</p> <p>Fix – The following fields have been added:</p> <p><CommonEventsFromMatrixB> - If this boolean is set to true then Matrix defined in Issuer will be considered else system will use the CreditEvents from the input file. Default value of this field is false.</p> <p><Matrix> - User can specify the valid Matrix name. Default value of this field is empty string.</p>

5.16 Changes in July 2020 - Version (8.2.6)

Component	HelpDesk	Issue	Type	Description
DTUP 8.2.6	197506	DTUP-341566	Issue	Issue – Incorrect Payment Direction for CDSNthDefault.

5.17 Changes in July 2020 - Version (8.2.7)

Component	HelpDesk/Case	Issue	Type	Description
DTUP 8.2.7	198592	DTUP-341697	Issue	<p>Issue - ATM payoff flag cannot be turned off via DTUP for IRD CapFloor.</p> <p>Fix – Strike price should not be rounded.</p>

5.18 Changes in August 2020 - Version (8.2.8)

Component	HelpDesk/Case	Issue	Type	Description
DTUP 8.2.8	199307	DTUP-341825	Issue	<p>Issue – For SwapCrossCurrency, FX Reset Lag of "0" is not updated on the trade as defined in the XML file. Instead, it takes the Reset Lag defined in the FX Rate Definition.</p> <p>Fix – The FX Reset Lag is now taken from the XML file if provided.</p>

5.19 Changes in September 2020 - Version (8.2.9)

Component	HD/Case	Issue	Type	Description
DTUP 8.2.9	00003215	DTUP-341971	Issue	<p>Issue - Missing ThresholdUnitType for Swaptions uploaded via UploadSourceMSG from MarkitWire if AutoExercise is false.</p> <p>Fix - Set default value ThreshHoldUnitType =PERCENT when auto-exercise is FALSE.</p>

5.20 Changes in December 2020 - Version (8.2.10)

Component	HD/Case	Issue	Type	Description
DTUP 8.2.10	00006020 00010148	DTUP-342404	Issue	<p>Issue – Basket Equity Swap - Incorrect settle currency in funding leg.</p> <p>Fix – To properly set the settlement FX rate, you need to set <SettlementFixedRateB>true</SettlementFixedRateB>.</p>

5.21 Changes in April 2021 - Version (8.2.11)

Component	HD/Case	Issue	Type	Description
DTUP 8.2.11	00012338	DTUP-343139	Issue	Issue – Error when running scheduled task EXPORT_QUOTES.

5.22 Changes in April 2021 - Version (8.2.12)

Component	HD/Case	Issue	Type	Description
DTUP 8.2.12	194822	DTUP-343208	Issue	Issue - Performance issue while uploading files via file Watcher.
	196352			
	196938			
	197455			
	00013913			

5.23 Changes in April 2020 - Version (8.3.1)

Version	Component	HelpDesk	Issue	Type	Description
8.3.1	DTUP	188462	DTUP-341325	Issue	Issue – Audit trail on trade uploaded via DTUP does not show updated Spread.
8.3.1	DTUP	188462	DTUP-341322	Enh	Issue – Add support for new commission method “Embedded in Price (amount per share)” on Portfolio Swaps.
8.3.1	DTUP	194705	DTUP-341314	Issue	Issue – Successful import of novations from Markitwire generates unnecessary errors.

Version	Component	HelpDesk	Issue	Type	Description
8.3.1	DTUP		DTUP-341304	Issue	Issue – Cross Currency Swap import from Markitwire – Non deliverable currency is not processed.
8.3.1	DTUP	194787	DTUP-341299	Issue	Issue – Equity Swap - Termination Fee is not properly calculated for Partial Termination.
8.3.1	DTUP	193723	DTUP-341293	Issue	Issue - FX TAKEUP is unable to generate trade keywords fields in Calypso Confirmation Messages.
8.3.1	DTUP		DTUP-341275	Issue	Issue – Future Option Exercise - Strike price conversion is not handled for QuoteType Future32/64.
8.3.1	DTUP	193950	DTUP-341273	Issue	Issue – Automatic fee not calculated on Termination of Equity Swap trade because penalty fee is missing. Penalty fee should not be mandatory.
8.3.1	DTUP	195017	DTUP-341272	Issue	Issue – EXPORT_QUOTES scheduled task while generating CSV file using new dozer api.
8.3.1	DTUP		DTUP-341266	Issue	Issue - Seasonality curve points not getting imported if Curve Config date is not equal to File Date.
8.3.1	DTUP		DTUP-341264	Issue	Issue - UnderlyingDateType is not set correctly for Future Option Contract.
8.3.1	DTUP		DTUP-341262	Enh	Issue - New interface to process ETD Exercise & Assignment instructions from the CME End of Day FIXML Files.
8.3.1	DTUP	190130	DTUP-341254	Enh	Issue – Add Multi Quotes support in Data Uploader.
8.3.1	DTUP	191026	DTUP-341250	Issue	Issue - While uploading a digital option deal, the Delta/Gamma/Vega/RHO pricer measures have opposite signs compared to manual entered deal.

Version	Component	HelpDesk	Issue	Type	Description
8.3.1	DTUP	194246	DTUP-341245	Issue	Issue - FX Merchant - Take up incorrect Outstanding amount for sell deal due to incorrect rounding.
8.3.1	DTUP		DTUP-341233	Enh	Issue - Unable to apply action ALLOCATE on Unitized Fund Trade due to new trade keyword InvTradeDirection. Fix – The trade keyword InvTradeDirection has been added to UploadCalypsoTradeUnitizedFund.
8.3.1	DTUP		DTUP-341227	Issue	Issue - Unable to upload FutureOptionCommodity trade when <UnderlyingExpiration> is incorrect. It should be uploaded based on <ContractName>.
8.3.1	DTUP		DTUP-341223	Issue	Issue - Variance Swap - When SwapType=Volatility and VolatilityStrike and Notional > 0, trade is incorrectly rejected.
8.3.1	DTUP	193824	DTUP-341216	Issue	Issue – Equity Swap – Uploaded dates are different from the dates in the input file due to timezone issues.
8.3.1	DTUP	191381 194750	DTUP-341214	Issue	Issue - Unable to invoke remote DS service in "UploaderSQLBindAPI.getRemoteBOMessages" when an incoming message has two underlying messages.
8.3.1	DTUP		DTUP-341212	Issue	Issue – FCM Interface - Issue with Option Type Put/Call. Option type is "PUT" in import file but trade is generated with option type "CALL". Fix - User specified OptionType is correctly set on the FutureOption trade.
8.3.1	DTUP		DTUP-341202	Enh	Issue – Cannot create a new Benchmark of type Strategy. Fix – The field AllocationIndicator has been added.
8.3.1	DTUP	193624	DTUP-341198	Issue	Issue – When canceling sell CDS trades with custom flows, notional and flows become negative.

Version	Component	HelpDesk	Issue	Type	Description
8.3.1	DTUP	189734	DTUP-341194	Issue	Issue - Incorrect cashflow dates in variable notional swaps. Fix - Generate flag "AdjustAmortizationScheduleDatesB" = True when amortization schedule is coming from interface.
8.3.1	DTUP	189190	DTUP-341183	Enh	Issue - Add underlying product type fields on Portfolio Swap Contract. Fix - Support added for UnderlyingProductType and CountryGrid SecurityType in XML and CSV.
8.3.1	DTUP	191746	DTUP-341178	Issue	Issue – External Trade - Unable to cancel External Trade via DTUP as the Settle Currency is not properly set.
8.3.1	DTUP	189193	DTUP-341175	Enh	Issue - Add status as column to Portfolio Swap Contract. Fix – Added Status field. It is set to Active by default. Portfolio Swap trades are not created if status is Inactive.
8.3.1	DTUP	191324	DTUP-341172 DTUP-341139	Enh	Issue – Merchant FX fees in Base Ccy is incorrectly calculated when uploading Termination file. Fix – The following field has been added: XML tag: <BaseCurrencyFXRate> CSV column: TakeUpBaseCurrencyFXRate
8.3.1	DTUP		DTUP-341167	Enh	Issue – It should not be possible to cancel/amend child routed FX trades. Fix – You need to add Value = true to the domain "UploaderValidateFxInstruction" to prevent cancel/amend of child routed FX trades.
8.3.1	DTUP	193112	DTUP-341165	Enh	Issue – Data Uploader does not support loading Settlement Matrix for Basket's Issuers.

Version	Component	HelpDesk	Issue	Type	Description
					<p>Fix – The following fields have been added:</p> <p><CommonEventsFromMatrixB> - If this boolean is set to true then Matrix defined in Issuer will be considered else system will use the CreditEvents from the input file. Default value of this field is false.</p> <p><Matrix> - User can specify the valid Matrix name. Default value of this field is empty string.</p>
8.3.1	DTUP		DTUP-341163	Enh	<p>Issue - Support for Reset Lag with Observation (Sample Period) Shift.</p> <p>Fix - Added "UseSamplePeriodShiftB" tag under SwapLeg.</p>
8.3.1	DTUP		DTUP-341151	Enh	Issue - Ship commons-io jar required for calypso 15.2 version with Data Uploader module.
8.3.1	DTUP	193124	DTUP-341147	Issue	Issue – AMEND Contact does not remove Code/Value pairs created by NEW Contact when Empty code value is specified.
8.3.1	DTUP	192975	DTUP-341115	Issue	<p>Issue - Merchant FX Termination - Keywords are not created via CDUF file.</p> <p>Fix – You need to have the rule UpdateTermination on trade workflow transition VERIFIED – TERMINATE – TERMINATED, and the rule UpdateUndoTermination on trade workflow transition TERMINATED - UNDO_TERMINATE – VERIFIED.</p>
8.3.1	DTUP	193538	DTUP-341109	Enh	Issue – Add Web Service to export trades based on trade criteria for the Data Exporter.
8.3.1	DTUP	192218	DTUP-341041	Enh	<p>Issue – BRL CDI index trade should be set to Daily Compounding Flat.</p> <p>Fix – Added support for OIS fields for swap trade with OIS index.</p>

Version	Component	HelpDesk	Issue	Type	Description
8.3.1	DTUP		DTUP-341029	Enh	<p>Issue - Eurex XCCY trade is updating "RelatedProductType" trade keyword as IRD instead of NDF based on the Calypso Mapping Window.</p> <p>Fix – The trade keyword "RelatedProductType" has been added to the FpML module for all CCPs and can have the following values: IRD, NDF, CDX, EQD.</p>
8.3.1	DTUP	190698	DTUP-340937	Enh	<p>Issue - Clearing A/C is not identified properly in case of multiple POs in FpML module.</p> <p>Fix – In this case, the legal entity attribute BICCODE must be set on the PO to be selected.</p>
8.3.1	DTUP	186633	DTUP-340870	Enh	<p>Issue - Unable to send Amend trade details to MW once deal is pulled in Calypso.</p> <p>Fix - The deal needs to be affirmed post pull.</p> <p>If trade keyword PlatfomSubmitStatus has the value "Pull Successful" and an Affirm action is applied, the full SWDML is sent as part of the affirm API to MW.</p>
8.3.1	DTUP		DTUP-340666	Enh	<p>Issue – Enhance the interface to translate messages into template messages to map XML attributes to XML tags.</p> <p>Fix – It is now possible to map XML attributes to XML tags.</p>
8.3.1	DTUP		DTUP-340656	Enh	<p>Issue – House trades - If srcSysClientId is not present in fpml, then append srcSysLEId instead of srcSysClientId.</p> <p>Fix - For house trades, position account is defined as follows <membl><acctTypGrp Name><srcSysLEId>.</p>

5.24 Changes in June 2020 - Version (8.3.2)

Component	HelpDesk	Issue	Type	Description
DTUP 8.3.2	194822	DTUP-341379	Issue	Issue - Performance issue while uploading files via file Watcher.
	196352			
	196938			
	197455			

5.25 Changes in July 2020 - Version (8.3.3)

Component	HelpDesk/Case	Issue	Type	Description
DTUP 8.3.3	192751	DTUP-341706	Issue	Issue - SpotMarginPoints and ForwardMarginPoints not saved on FX SWAP Trade.
DTUP 8.3.3	197145	DTUP-341557	Issue	Issue - Split rates not defaulted when importing ROLLOVER event on FX Forward. Fix – On RollOver action for FX products, if split rates are not provided in case of cross-currency, they default to the values fetched from quotes.
DTUP 8.3.3	196352 197451	DTUP-341526	Enh	Issue – Review dozer log statements. Fix - The following log statement will appear once when an object is uploaded for the first time but no longer appears after uploading the same object: INFO Initializing Dozer. Version: 6.5.0, Thread Name: Timer-3 The following log statements have been removed: INFO Trying to find Dozer configuration file: dozer.properties INFO Failed to find dozer.properties

5.26 Changes in August 2020 - Version (8.3.4)

Component	HelpDesk/Case	Issue	Type	Description
DTUP 8.3.4	197707	DTUP-341785	Issue	Issue – Uploader does not properly handle mismatch points for cross trade.

5.27 Changes in August 2020 - Version (8.3.5)

Component	HelpDesk/Case	Issue	Type	Description
DTUP 8.3.5	196229	DTUP-341831	Issue	<p>Issue – When uploading a trade with Triangulation Ccy and FarPoints = 0 in <CurrencySplitRateDetails>, Slit Far Points is not set to 0. It is recalculated.</p> <p>Fix – If FarPoints = 0 in the upload file, Slit Far Points is set to 0.</p>

5.28 Changes in October 2020 - Version (8.3.6)

Component	HD/Case	Issue	Type	Description
DTUP 8.3.6	00003847	DTUP-342138	Issue	Issue – <FarMarginPoints> tag not considered while performing MARKET RollOver.
DTUP 8.3.6	00004682	DTUP-342124	Issue	<p>Issue – Cannot import FX Swap trade from Bloomberg FIT interface as FarForwardPoints is not saved in the right order.</p> <p>Fix - FarForwardPoints is saved after CurrencySplitDetails.</p>
DTUP 8.3.6	00004423	DTUP-342094	Issue	Issue - Error message when uploading CAPFLOOR trades with empty ResetHoliday field.

Component	HD/Case	Issue	Type	Description
				Fix - Holiday-code validation only occurs if ResetLag is provided in the input csv.

5.29 Changes in December 2020 - Version (8.3.7)

Component	HD/Case	Issue	Type	Description
DTUP 8.3.7	00007622	DTUP-342557	Issue	Issue – DATA_UPLOADER scheduled task completed successfully even though the input file is missing.
DTUP 8.3.7		DTUP-342443	Enh	Issue - SPOT_MARGIN points are not calculated when FarMarginPoint is missing.

5.30 Changes in February 2021 - Version (8.3.8)

Component	HD/Case	Issue	Type	Description
DTUP 8.3.8	00006454	DTUP-342557	Enh	<p>Issue – Spot date is incorrectly calculated when Trade Date is non business day.</p> <p>Fix – If Day Change Rule = FX, taking domain “SundayEarlyNYFXDayChangeRule” into account in DTUP. If this domain contains true and the trade date falls on Sunday post 8 AM, then while computing Spot Date, the next date is considered.</p> <p>Otherwise, the FX Day Change Rule.</p>

5.31 Changes in March 2021 - Version (8.3.9)

Component	HD/Case	Issue	Type	Description
DTUP 8.3.9	00006454	DTUP-342850	Enh	Issue – Spot date is incorrectly calculated when Trade Date is non business day. Fix – Additional fix.

5.32 Changes in March 2021 - Version (8.3.10)

Component	HD/Case	Issue	Type	Description
DTUP 8.3.10	00011523	DTUP-343044	Enh	Issue – Support Stub period interpolation for Structured Flows in CSV import. Fix – The following fields have been added for Structured Flows in CSV file: StubCustomIdxB, Stubdata_FirstLast, Stubdata_StubIdxTenor1, Stubdata_Custom, Stubdata_StubIdxTenor2.
DTUP 8.3.10	00011755	DTUP-343013	Issue	Issue – Sales Margin trade keywords are not populated.

5.33 Changes in March 2021 - Version (8.3.11)

Component	HD/Case	Issue	Type	Description
DTUP 8.3.11		DTUP-343107	Enh	Issue – Change the fields of IBMMqueueAdapter from private to protected so that they can be extended.

5.34 Changes in March 2021 - Version (8.3.12)

Component	HD/Case	Issue	Type	Description
DTUP 8.3.12	00013025	DTUP-343151	Issue	Issue – Stub period SPECIFIC BOTH interpolation type is not correctly uploaded for Structured Flows.

5.35 Changes in March 2021 - Version (8.3.13)

Component	HD/Case	Issue	Type	Description
DTUP 8.3.13	00013278	DTUP-343200	Issue	Issue – Data Exporter - Final Rate for near leg of FX Swap is not specified in the exported XML file.

5.36 Changes in May 2021 - Version (8.3.14)

Component	HD/Case	Issue	Type	Description
DTUP 8.3.14	00013934	DTUP-343294	Issue	Issue – Data Uploader does not populate attribute 'Target2_id' when uploading SDI with method TARGET2. Impact Analysis – Local impact to UploadCalypsoSDI – Populating attribute 'Target2_id' properly.

5.37 Changes in September 2021 - Version (8.3.15)

Component	HD/Case	Issue	Type	Description
DTUP 8.3.15	00012549	DTUP-343385	Issue	Issue - LCH Data Upload Import Engine - IBM MQ version compatibility error.

Component	HD/Case	Issue	Type	Description
				Impact Analysis – Local impact to IBMMQQueueIEAdapter - Fixed the issue by correcting the package structure of JMSC class from com.ibm.msg.client.wmq.v6.jms.internal to com.ibm.mq.jms.

5.38 Changes in October 2021 - Version (8.3.16)

Component	HD/Case	RPM	Issue	Type	Description
DTUP 8.3.16	00020954 00022022 00021392 00021214		DTUP-343385	Enh	<p>Issue – Support ISDA 2021 Rate Index config in Calypso mapping window for FpML module</p> <p>Impact Analysis – Added new mapping category RateIndex_ISDA2021 to handle the new mappings from ISDA2021.</p> <p>Example:</p> <p>Name = FpML/RateIndex_ISDA2021</p> <p>Interface Value = USD-SOFR-OIS Compound</p> <p>Calypso Value = USD~SOFR~COMPOUND</p> <p>If trade keyword PlatformContractualDefinition = ISDA2021 is set on the Trade, the RateIndex_ISDA2021 mapping is used to determine the rate index instead of the RateIndex mapping.</p>
DTUP 8.3.16	0002095524 00021392	RPM-4272 RPM-6430	DTUP-343792	Enh	<p>Issue – Add support for ISDA 2021 Rate Index config of MarkitWire UI.</p> <p>Example:</p> <p>Name = MW/RateIndex_ISDA2021</p> <p>Interface Value = USD-SOFR-OIS Compound</p> <p>Calypso Value = USD~SOFR~COMPOUND</p>

Component	HD/Case	RPM	Issue	Type	Description
					If trade keyword PlatformContractualDefinition = ISDA2021 is set on the Trade, the RateIndex_ISDA2021 mapping is used to determine the rate index instead of the RateIndex mapping.

5.39 Changes in May 2020 - Version (8.4.0)

Component	HelpDesk	Issue	Type	Description
DTUP 8.4.0	195807	DTUP-341435	Issue	Issue – Saving an uploaded trade without any modification should not update any field.
DTUP 8.4.0	195535	DTUP-341428	Issue	Issue - FXFlexiForward: TAKEUP creates additional unexpected AMEND action to add trade keywords while saving NEW TakeUp. Fix – Trade keywords are now saved on the child trade without the workflow rule UpdateTakeupTradeRule. You only need the workflow rule if you want to save the External Reference, Trader Name and Sales Person on the child trade.
DTUP 8.4.0	195910	DTUP-341419	Issue	Issue – Cannot upload ETO Equity Index as the product cannot be found - Expiry dates were not considered in validation.
DTUP 8.4.0	195786	DTUP-341417	Enh	Issue - Series and Share Class trades are missing direction field. Fix - Added the support for InvTradeDirection trade keyword for Series and Share Class trades: For Buy trades, InvTradeDirection = Subscription For Sell trades, InvTradeDirection = Redemption
DTUP 8.4.0	188251	DTUP-341416	Issue	Issue - Add trade keywords in Data Uploader for Index Transition support linking of cancelled trade with replacement trade in MarkitWire.

Component	HelpDesk	Issue	Type	Description
DTUP 8.4.0	186233	DTUP-341412	Enh	Issue – SDIs – Add support for Cash accounts associated with security SDIs.
DTUP 8.4.0	195011	DTUP-341409	Enh	Issue - Uploading Reconvention for Structured Flows incorrectly adds a stepdown amortization schedule.
DTUP 8.4.0	190874	DTUP-341408	Issue	Issue - When BondEnableSecondaryCcy is TRUE, uploaded discount bond shows incorrect Discount and Price Details. Fix – Additional fix.
DTUP 8.4.0		DTUP-341407	Issue	Issue – Scheduled task COPPCLARK_FEED - File Location attribute should add the file separator if not present.
DTUP 8.4.0	195581	DTUP-341404	Issue	Issue – Field ccy2 amount does not get re-calculated when making changes to currencies in an FXOption trade imported via Data Uploader.
DTUP 8.4.0		DTUP-341399	Enh	Issue - Update FIX Logon request with DefaultCstmApplVerID tag for Refinitiv Trade Notification interface. Fix - Updated FIX logon message with DefaultCstmApplVerID tag if given in fix property file used by FIX engine.
DTUP 8.4.0	195228	DTUP-341394	Enh	Issue - It is not possible to link a reference obligation to an issuer when uploading a reference entity basket. Fix - Added <Obligation> tag with <ProductCodeType> and <ProductCodeValue>.
DTUP 8.4.0	193362	DTUP-341390	Issue	Issue - Error uploading CalypsoAccount as sample file is misleading. Fix – The sample file has been fixed - ProcessingOrg and Currency are indeed mandatory fields.
DTUP 8.4.0	194822 196352	DTUP-341379	Issue	Issue - Performance issue while uploading files via file Watcher.

Component	HelpDesk	Issue	Type	Description
	197455			
DTUP 8.4.0	185813	DTUP-341361	Enh	Issue – Add support for banking product.
DTUP 8.4.0	195278	DTUP-341352	Issue	Issue – When uploading an Equity trade, if the product code is a bond product code, the trade is created as a bond trade. There should be an error that the product code is not correct.
DTUP 8.4.0	189950	DTUP-341354	Enh	Issue – Add support for Portfolio Swap Contract export.
DTUP 8.4.0	194705	DTUP-341346	Issue	Issue – Successful import of novations from Markitwire generates unnecessary errors.
DTUP 8.4.0		DTUP-341344	Enh	Issue – Enhance FCM Trade Interface. Fix – Any tag of FIXML file coming from FCM can be mapped with Calypso trade data for listed products.
DTUP 8.4.0	193022	DTUP-341324	Enh	Issue – Scheduled task EXPORT_QUOTES cannot always find the file path, and the timestamp should be optional. Fix - Introduced attribute EXCLUDE_TIMESTAMP_IN_FILE_NAME. It is FALSE by default. When set to TRUE, the timestamp is not appended to the file name. If the scheduled task is run multiple times, the file is overwritten in that case.
DTUP 8.4.0	195032	DTUP-341320	Issue	Issue – It is not possible to upload a CDSNthDefault trade with cash settlement, if values for RefObligationType, DeliveryObligationType and ISDAYear are blank. These fields should not be mandatory.
DTUP 8.4.0	194615	DTUP-341312	Enh	Issue –The Structured Flows uploader format does not give the ability to have spread schedule different from notional schedule. Fix - <Notional> tag added under <AmortizationSchedule>.

Component	HelpDesk	Issue	Type	Description
DTUP 8.4.0	194529	DTUP-341287	Issue	Issue - While uploading a SPOT CSV file, if the Spot Rate is not provided in the input file, it should be retrieved from the market data.
DTUP 8.4.0		DTUP-341283	Enh	Issue – Upgrade library org.apache.mina :mina-core to version 2.1.3 for version 16.1 maintenance releases.
DTUP 8.4.0	193539	DTUP-341280	Issue	Issue - Negotiated Price Type reflected as Spread for high yield price based CDSIndexOption in Trade Browser instead of Price. Fix - If NegotiatedPriceType is missing from the Input file, the quote type is retrieved from the index product.
DTUP 8.4.0		DTUP-341261	Issue	Issue – When the book from the incoming message does not exist, it should be created.
DTUP 8.4.0	192339 173755	DTUP-341236	Enh	Issue - Upload Import Message engine SSL connectivity is not working. Fix - SSL connectivity with CipherSuite enabled only works with the following versions of IBM MQ, and NOT on lower versions: 7.0.1.13+ 7.1.0.7+ 7.5.0.5+ 8.0.0.2+ 9.1.x.x+ Please refer to Calypso Data Uploader documentation for setup details.
DTUP 8.4.0	193816	DTUP-341204	Issue	Issue – DataUploaderEngine / UploadImportMessageEngine should consider the pricing env from engine config in priority, then pricing env from User Defaults. Fix - The Data Uploader engine and the Uploader Import Message engine use the pricing environment from the Engine Config by default. If the pricing environment is not provided in the Engine Config, the pricing

Component	HelpDesk	Issue	Type	Description
				environment is picked up from the User Defaults. If the pricing environment is not specified in the User Defaults, the Pricing Environment named "default" is used (if any).
DTUP 8.4.0		DTUP-341188	Issue	Issue - UploadImportMessageEngine should reject the message if message size exceeds limit (EVENT_LIMIT_SIZE, default is 1MB).
DTUP 8.4.0	191324	DTUP-341186	Enh	Issue – Base Ccy FX Rate tag is not available in FXMerchant Upload file. Fix – The following fields have been added: XML tag: <BaseCurrencyFXRate> CSV column: TakeUpBaseCurrencyFXRate
DTUP 8.4.0	191900	DTUP-341181	Enh	Issue – Add ability to set Product Subtype for Advances. Fix – Added <ProductSubtype> tag. If it is not provided the subtype is set based on the trade parameters.

5.40 Changes in June 2020 - Version (8.4.1, 8.4.2, 8.4.3)

Component	HelpDesk	Issue	Type	Description
DTUP 8.4.3	195535	DTUP-341494 DTUP-341520 DTUP-341540	Enh	Issue - FXFlexiForward: TAKEUP creates additional unexpected AMEND action to add trade keywords while saving NEW TakeUp. Fix – For TAKEUP, trade keywords are now saved on the child trade without the workflow rule UpdateTakeupTradeRule, including External Reference, Trader Name and Sales Person on the child trade. You no longer need the workflow rule UpdateTakeupTradeRule. For UNDO_TAKEUP, you need the workflow rule UpdateUndoTakeUpTradeRule to set trade keywords specified in UNDO_TAKEUP upload file depending on the value in the domain "UploadAddUndoTakeUpKeywords":

Component	HelpDesk	Issue	Type	Description
				<p>Value = Child - UNDO_TAKEUP trade keywords from upload file are updated on child trade. ChildTradeTraderName and ChildTradeSalesPerson trade keywords are set on Trader and Sales Person fields in Trade Details</p> <p>Value = Parent (default) - UNDO_TAKEUP trade keywords from upload file are updated on parent trade. ChildTradeTraderName and ChildTradeSalesPerson trade keywords are NOT set on Parent Trade Details. They are only set on Parent Trade keywords.</p> <p>You can also have Value = Child and Value = Parent.</p> <p>Message Generation</p> <p>Added domain "UploadAddUndoTakeUpAction" – It should contain actions that can be applied to the child trade:</p> <p>If the domain is not present or empty, no event is published for the child trade when action = UNDO_TAKEUP.</p> <p>If the domain exists with valid action, then that action is set on the child trade and an event is published (provided message setup is configured).</p>

5.41 Changes in July 2020 - Version (8.4.4)

Component	HelpDesk/Case	Issue	Type	Description
DTUP 8.4.4	198535	DTUP-341697	Issue	<p>Issue - Strike Price is rounded to currency pair precision in FX Option upload.</p> <p>Fix – Strike price should not be rounded.</p>

5.42 Changes in July 2020 - Version (8.4.5)

Component	HelpDesk/Case	Issue	Type	Description
DTUP 8.4.5	198747 00001537	DTUP-341702	Enh	Issue – Add ability to find a portfolio swap contract by contract ID. Fix - Added field <ContractId> to XML and CSV. It is used when ContractCode and ContractValue are not specified in the input file.
DTUP 8.4.5	198179	DTUP-341742	Issue	Issue – System calculates incorrect dirty price for 32 tick size bonds. Fix - Saving default bond price format as QUOTE_BASE.

5.43 Changes in July 2020 - Version (8.4.6)

Component	HelpDesk/Case	Issue	Type	Description
DTUP 8.4.6	197554	DTUP-341768	Issue	Issue - When partial termination is applied to a CDS index trade that has 3 or more credit events, the termination amount is not correct.

5.44 Changes in August 2020 - Version (8.4.7)

Component	HelpDesk/Case	Issue	Type	Description
DTUP 8.4.7	00003020 00003134	DTUP-341889	Issue	Issue – Termination in percentage gives incorrect termination amount in CDS index trade with credit events.
DTUP 8.4.7	00001928	DTUP-341833	Enh	Issue - FX OPTIONS: Expiry Time is not recorded correctly when using Data Uploader and Pricing Sheet. Fix – Added <ValidateExpiryTimeB> - true/false. Default is false.

Component	HelpDesk/Case	Issue	Type	Description
				<p>When ValidateExpiryTimeB = false:</p> <ul style="list-style-type: none"> - If the timezone is not in FXOptExpTZConfigPanel, the Expiry Time is not validated and may be incorrect. - If the timezone is in FXOptExpTZConfigPanel, the Expiry Time is set accordingly. <p>When ValidateExpiryTimeB = true:</p> <ul style="list-style-type: none"> - If the timezone is not in FXOptExpTZConfigPanel, there is an error. - If the timezone is in FXOptExpTZConfigPanel, the Expiry Time is set accordingly.
DTUP 8.4.7	199442	DTUP-341779	Issue	<p>Issue - TradeDatetime incorrect on Repo uploaded via Data Uploader.</p> <p>Fix - The TradeDatetime is converted according to timezone from csv and uploaded.</p>

5.45 Changes in August 2020 - Version (8.4.8)

Component	HelpDesk/Case	Issue	Type	Description
DTUP 8.4.8	00003020 00003134	DTUP-341889	Issue	<p>Issue – Termination in percentage gives incorrect termination amount in CDS index trade with credit events.</p> <p>Fix – Additional fix.</p>

5.46 Changes in September 2020 - Version (8.4.9)

Component	HD/Case	Issue	Type	Description
DTUP 8.4.9	00003134	DTUP-341948	Issue	Issue - CDS Index Option partial termination by percentage is wrong.

Component	HD/Case	Issue	Type	Description
	00003191			
DTUP 8.4.9	00002968	DTUP-341962	Issue	Issue - Sending swaps from Calypso to MarkitWire with Specific Both Stubs generates errors. Fix - Fixed FpML outgoing module for Swap trades to allege deals to platform like Markitwire when there are SPECIFIC BOTH stub details with first & last regular dates.
DTUP 8.4.9	194962 00002970 00003809	DTUP-341964	Issue	Issue – Cross currency swap with overnight floating index (DailyIndexCalculator = DailyCompounding2) - The Compounding checkbox is not checked in the trade.

5.47 Changes in October 2020 - Version (8.4.10)

Component	HD/Case	Issue	Type	Description
DTUP 8.4.10	00004539	DTUP-342199	Issue	Issue - Trade Price, Decimal Trade Price incorrect for imported Indexed Bonds in Trade Browser. Fix – Correctly converted the value of Indexed Clean Price.
DTUP 8.4.10	00002671	DTUP-342219	Enh	Issue – Add Obligation Category to CDS trades upload. Fix – Added ObligationCategory tag.

5.48 Changes in November 2020 - Version (8.4.11)

Component	HD/Case	Issue	Type	Description
DTUP 8.4.11	00005676	DTUP-342367	Issue	Issue – Equity Swap upload - Notional is not converted into PriceC.

5.49 Changes in November 2020 - Version (8.4.12)

Component	HD/Case	Issue	Type	Description
DTUP 8.4.12	00010748	DTUP-342893	Issue	Issue – SecLending field <AllInDivReq> is ignored.

5.50 Changes in April 2021 - Version (8.4.13)

Component	HD/Case	Issue	Type	Description
DTUP 8.4.13	00012098	DTUP-343051	Issue	Issue – Observation Source on digital FX option not populated when uploaded with Data Uploader. Fix – Observation Source is now set per the input file.

5.51 Changes in May 2021 - Version (8.4.14)

Component	HD/Case	Issue	Type	Description
DTUP 8.4.14	00014522	DTUP-343326	Enh	Issue – Fixing Type field is getting uploaded incorrectly for Equity Linked Swap. Fix – The following field has been added: XML tag: <FixingType> CSV column: FixingType If it is not provided, it is set to the product's default fixing type.

5.52 Changes in June 2021 - Version (8.4.15)

Component	HD/Case	Issue	Type	Description
DTUP 8.4.15	00014890	DTUP-343361	Issue	<p>Issue – Delivery date is incorrect for CDSIndexOption Trade booked via DTUP.</p> <p>Impact Analysis – Local impact to UploadCalypsoTradeCDSIndexOption - For European Option, when the settlement offset days and holidays are provided, it calculates the Delivery date by adding those days to Expiry Date.</p>

5.53 Changes in October 2021 - Version (8.4.16)

Component	HD/Case	RPM	Issue	Type	Description
DTUP 8.4.16	00005223		DTUP-342934	Issue	<p>Issue – IBMMQQueueIEAdapter is holding onto a stale connection after MQ disconnection.</p> <p>Impact Analysis – Validating existing connection if any, or re-initializing connection otherwise.</p>

5.54 Changes in May 2023 - Version (8.4.17)

Component	Capability Group	Capability	Asset Group	HD/Case	RPM	Issue	Type	Description
DTUP 8.4.17	Cross Functional	System Operations	Cross	00061944		DTUP-344346	Issue	<p>Issue – Error while running schedule task - Data_Exporter for ScriptedOTCProduct.</p> <p>Impact Analysis – ScriptableOTCPricingScriptDetailsConverter - Added conditions for DoubleArray.</p>

5.55 Changes in June 2020 - Version (8.5.0)

Component	HelpDesk	Issue	Type	Description
DTUP 8.5.0	197668 199426	DTUP-341600	Issue	Issue – FX Swap trades - Far Final Rate should not be rounded based on currency pair rounding. Fix – The Far Final Rate can have up to 15 decimal places.
DTUP 8.5.0	197669	DTUP-341599	Issue	Issue – FX Swap trades - Spot Margin of the near leg is calculated in opposite direction.
DTUP 8.5.0	197688	DTUP-341589	Issue	Issue - Error importing SDIs when PO Accounts have the same name between POs.
DTUP 8.5.0		DTUP-341588	Issue	Issue - Some GatewaySchemaData entries are failing due to SQL Unique Constraints Exception. Fix - GatewaySchemaData.xml has been modified to eliminate duplicate entries.
DTUP 8.5.0	197425	DTUP-341574	Issue	Issue - Unable to upload Bond Product with Bond Type LFT and index type = NotionalFactor. Fix – Bonds with Bond Type LFT are now properly handled when index type = NotionalFactor.
DTUP 8.5.0		DTUP-341551	Enh	Issue – Add support to retrieve messages through REST API with different parameters. Fix – Added ability to retrieve messages through REST API by messageType, receiverContactType, messageStatus.
DTUP 8.5.0		DTUP-341457	Issue	Issue – Issue with PromptMonth Date for Futures.
DTUP 8.5.0	1997032	DTUP-341535	Enh	Issue - Unable to assign trade attribute to child trades created during ALLOCATE upload.

Component	HelpDesk	Issue	Type	Description
				Fix – The trade keywords to be added must be defined as AllocationTradeKeyword.<trade keyword>.
DTUP 8.5.0	196352 197451	DTUP-341525	Enh	<p>Issue – Review dozer log statements.</p> <p>Fix - The following log statement will appear once when an object is uploaded for the first time but no longer appears after uploading the same object:</p> <p>INFO Initializing Dozer. Version: 6.5.0, Thread Name: Timer-3</p> <p>The following log statements have been removed:</p> <p>INFO Trying to find Dozer configuration file: dozer.properties</p> <p>INFO Failed to find dozer.properties</p>
DTUP 8.5.0	166290	DTUP-341521	Enh	<p>Issue - Support Billing Trades & Adjustments in Data Uploader.</p> <p>Fix – Billing Trades and Adjustments are now supported. Billing samples have been added.</p>
DTUP 8.5.0	195535	DTUP-341519 DTUP-341495	Enh	<p>Issue - FXFlexiForward: TAKEUP creates additional unexpected AMEND action to add trade keywords while saving NEW TakeUp.</p> <p>Fix – For TAKEUP, trade keywords are now saved on the child trade without the workflow rule UpdateTakeupTradeRule, including External Reference, Trader Name and Sales Person on the child trade. You no longer need the workflow rule UpdateTakeupTradeRule.</p> <p>For UNDO_TAKEUP, you need the workflow rule UpdateUndoTakeUpTradeRule to set trade keywords specified in UNDO_TAKEUP upload file depending on the value in the domain “UploadAddUndoTakeUpKeywords”:</p> <p>Value = Child - UNDO_TAKEUP trade keywords from upload file are updated on child trade. ChildTradeTraderName and ChildTradeSalesPerson trade keywords are set on Trader and Sales Person fields in Trade Details</p>

Component	HelpDesk	Issue	Type	Description
				<p>Value = Parent (default) - UNDO_TAKEUP trade keywords from upload file are updated on parent trade. ChildTradeTraderName and ChildTradeSalesPerson trade keywords are NOT set on Parent Trade Details. They are only set on Parent Trade keywords.</p> <p>You can also have Value = Child and Value = Parent.</p> <p>Message Generation</p> <p>Added domain "UploadAddUndoTakeUpAction" – It should contain actions that can be applied to the child trade:</p> <p>If the domain is not present or empty, no event is published for the child trade when action = UNDO_TAKEUP.</p> <p>If the domain exists with valid action, then that action is set on the child trade and an event is published (provided message setup is configured).</p>
DTUP 8.5.0	197028	DTUP-341515	Enh	<p>Issue – Data Uploader failing Repo Reset Timing integration.</p> <p>Fix - When AverageResetB flag is false, Reset Timing is set based on resetTiming tag from the Input file.</p>
DTUP 8.5.0		DTUP-341235	Enh	<p>Issue – Add support for SONIA SOFR Structured Flows.</p> <p>Fix – The following fields have been added for Structured Flows: Cmp CutOff Lag, Cmp CutOff Lag Days, Option Metohd, UseSamplePeriodShiftB.</p>
DTUP 8.5.0	196948	DTUP-341510	Issue	<p>Issue – Portfolio swap contract import is not working for column FixingDateLag_DateRoll due to incorrect translation of "FixingDateLag" fields.</p>
DTUP 8.5.0		DTUP-341509	Enh	<p>Issue – Add support for Legal Agreement eligibility rules.</p>
DTUP 8.5.0	196844	DTUP-341504	Issue	<p>Issue - Data Uploader – No Credit Rating is uploaded if only one has a typo. The valid Credit Ratings should be uploaded.</p>

Component	HelpDesk	Issue	Type	Description
DTUP 8.5.0	196950	DTUP-341501	Issue	Issue - Portfolio swap contract import is not working for column Fundingleg_PaymentAtEndB due to missing mapping.
DTUP 8.5.0	196961	DTUP-341499	Enh	Issue - Unable to upload Haircut on country grid for portfolio swap contract. Fix – Added field “CountryGrid_HaircutPercent”.
DTUP 8.5.0	195585	DTUP-341489	Issue	Issue – Data Uploader cannot identify the external reference with non UTF-8 encoding.
DTUP 8.5.0	196386	DTUP-341483	Enh	Issue - Performance Swap is not able to upload 0 swap notional, it calculates a notional if the notional is set to 0 in the inout file. Fix – Added field <CalculateNotional>. It must be set to false to allow uploading a performance swap trade with notional = 0.
DTUP 8.5.0	195585	DTUP-341479	Issue	Issue - DataUploaderEngine takes very long to process files with no trade id or external reference.
DTUP 8.5.0	196331	DTUP-341469	Issue	Issue - For VANILLA and BARRIER FX Options, FXReset field is stored in SettlementSource and ObservationSource. It should be stored in SettlementSource only. For DIGITAL FX Options, FXReset field is not stored at all. It should be stored in ObservationSource.
DTUP 8.5.0		DTUP-341467	Issue	Issue - Unable to upload Triparty Repo trade with INTRADAY term.
DTUP 8.5.0	190941	DTUP-341465	Enh	Issue – Add support for CDT trades in Boon Transfer. Fix - New fields <DestinationBook> and <InterestCleanupB> have been added to BookTransfer trades.
DTUP 8.5.0		DTUP-341463	Issue	Issue - Future uploader price quote of type future32/64 is not correct.

Component	HelpDesk	Issue	Type	Description
DTUP 8.5.0	193675	DTUP-341448	Issue	Issue - The cashflow type on asset leg of performance swap trades with custom flows uploaded with data uploader is wrong.
DTUP 8.5.0	195927	DTUP-341443	Enh	Issue - DTUP validates variants of "Any" seniority and sets the name as is. It should be set to ANY.
DTUP 8.5.0	195723	DTUP-341421	Enh	<p>Issue - Unable to upload fixed and spread schedules for Equity Swaps and Performance Swaps trades.</p> <p>Fix - Added support for both schedules in Equity Swaps and Performance Swaps using tags StrikePriceSchedules, StrikeSchedule, Date, Rate in XML.</p> <p>In CSV:</p> <p>StrikePriceSchedule_Date and StrikePriceSchedule_Rate for Equity Swaps</p> <p>SwapLegStrikePriceSchedule_Date and SwapLegStrikePriceSchedule_Rate for Performance Swaps.</p>
DTUP 8.5.0		DTUP-341387	Enh	Fix – Add support for Cliquet Multiplicative.

5.56 Changes in June 2020 - Version (8.5.1)

Component	HelpDesk	Issue	Type	Description
DTUP 8.5.1	195859	DTUP-341602	Issue	Issue – Cannot load Allocations due to eligibility validators.

5.57 Changes in July 2020 - Version (8.5.2, 8.5.3)

Component	HelpDesk	Issue	Type	Description
DTUP 8.5.3		DTUP-341642	Issue	Issue - Trade Platform status appears as "PENDING" instead of "CONFIRMED".

5.58 Changes in September 2020 - Version (8.5.4)

Component	HD/Case	Issue	Type	Description
DTUP 8.5.4	194962 00002970 00003809	DTUP-341964	Issue	Issue – Cross currency swap with overnight floating index (DailyIndexCalculator = DailyCompounding2) - The Compounding checkbox is not checked in the trade.
DTUP 8.5.4	00002790	DTUP-341880	Issue	Issue – Class not found error: com.calypso.tk.service.IntegrationServiceResource when starting the Engine server.
DTUP 8.5.4	197294	DTUP-341871	Enh	Issue – For Markitwire bidirectional, add support for action MOD_AFFIRM and rule PlatformModAffirmTradeRule to send the trade to Markitwire.

5.59 Changes in October 2020 - Version (8.5.5)

Component	HD/Case	Issue	Type	Description
DTUP 8.5.5		DTUP-342180	Enh	Issue – Change the fields of IBMMQueueAdapter from private to protected so that they can be extended.

5.60 Changes in October 2020 - Version (8.5.6)

Upgrade Notes

Change to customized cashflows import – See issue DTUP-342220 below for details.

Component	HD/Case	Issue	Type	Description
DTUP 8.5.6	00002542	DTUP-342222	Enh	<p>Issue – Add Holiday Calendar for Cutoff Lag to Swaps.</p> <p>Fix – The XML tag <CutOffHolidays> and the CSV fields Leg1_CutOffHolidays and Leg2_CutOffHolidays have been added for the following products: Vanilla IRS, Cross-currency IR (SwapCrossCurrency), Non-deliverable IR (SwapNonDeliverable), Basis Swap, OIS Swap, Swaption, Asset Swap, Cancellable Swap, Capped Swap.</p> <p>These fields only apply to float legs with daily compounding frequency or average reset.</p>
DTUP 8.5.6	00002542	DTUP-342221	Enh	<p>Issue – Support field "Apply Pmt Lag to Principal Flows" in Cross Ccy Swap.</p> <p>Fix - Added field <ApplyPmtLagToPrincipalFlowsB> under <SwapLeg>. It can be true or false.</p>
DTUP 8.5.6	192131 00002542	DTUP-342220	Enh	<p>Issue - Cross Currency Swap: Support Different Pmt Dates for PRINCIPAL and INTEREST Cashflows.</p> <p>When Principal Exchange is Initial/Final/Amort, PRINCIPAL + INTEREST flows were generated when the cashflows were customized. They are now separated as PRINCIPAL flows and INTEREST flows.</p> <p>Fix - This change impacts the Data Uploader. Now while customizing the cashflows the input file needs to provide 2 separate rows i.e. PRINCIPAL row and INTEREST row instead of a single PRINCIPAL + INTEREST row.</p>

5.61 Changes in November 2020 - Version (8.5.7)

Upgrade Notes

Change to compounding method for swaps, when there is a negative spread on the floating leg – See issue DTUP-342375 below for details.

Component	HD/Case	Issue	Type	Description
DTUP 8.5.7	00004515	DTUP-342375	Issue	<p>Issue – Cross Currency Swap - When the spread on the floating leg is negative, the compounding method should be "SimpleSpr" instead of "Flat".</p> <p>Fix - If the spread is 0, the compounding method is set to "Flat". If the spread contains any value (positive or negative), the compounding method is set to "SimpleSpr".</p>

5.62 Changes in November 2020 - Version (8.5.8)

Component	HD/Case	Issue	Type	Description
DTUP 8.5.8	00005978	DTUP-342418	Issue	Issue – Unable to create Account Interest Config with multiple values in Agg. Config.

5.63 Changes in January 2021 - Version (8.5.9)

Component	HD/Case	Issue	Type	Description
DTUP 8.5.9	00007613	DTUP-342567	Enh	<p>Issue – Add priority queue support for Margin Engine Limit Checker.</p> <p>Fix – Added priority queue support for Margin Engine Limit Checker in datauploader-lowlatency-eventserver.xml.</p>

5.64 Changes in January 2021 - Version (8.5.10, 8.5.11)

Component	HD/Case	Issue	Type	Description
DTUP 8.5.11	00008693	DTUP-342652	Issue	Issue – What if trade input - DTUP translates Leg2_accrualPeriodAdjustment value as Null.

5.65 Changes in February 2021 - Version (8.5.12)

Component	HD/Case	Issue	Type	Description
DTUP 8.5.12	00009682	DTUP-342808	Issue	Issue – MarkitWire Bidirectional error for “Zero Coupon Yield – Adjusted” and “Collateralized Cash Price” with default settle rate as Reference Bank.
DTUP 8.5.12	00009682	DTUP-342787	Issue	Issue - Error while exercising the Swaption trade with RFR Index in bidirectional MarkitWire.
DTUP 8.5.12	00009682	DTUP-342741	Issue	Issue - Swaptions Bidirectional error for Cash methods “Collateralized Cash Price” and “Par Yield Curve - Unadj.”
DTUP 8.5.12		DTUP-342740	Enh	Issue - Add support for "ICESWAP Rate" as Settlement rate source for Swaptions.

5.66 Changes in April 2021 - Version (8.5.13)

Component	HD/Case	Issue	Type	Description
DTUP 8.5.13	00012031	DTUP-343144	Enh	Issue – Settlement holiday information specified in the Markitwire trade is not carried over to the Calypso trade.

Component	HD/Case	Issue	Type	Description
				Fix - Added validation for holiday code provided in <SettlementFxResetHoliday><Holiday>. It needs a valid entry in the Mapping window for MW/Holidays.

5.67 Changes in July 2021 - Version (8.5.14)

Component	HD/Case	Issue	Type	Description
DTUP 8.5.14	00011010	DTUP-343373	Issue	Issue - Wrong position created as OIS product type instead of Cross Currency IRS for SwapCrossCurrency Fix-Float (OIS/RFR) using NettingSync. Impact Analysis – Local impact to CalypsoToFpMLSwapTranslator and CalypsoToFpMLXCCySwapTranslator.
DTUP 8.5.14	00017432 00014649	DTUP-343334	Issue	Issue - CrossCurrency IRS trade from MarkitWire to Calypso - Invalid location error message when location is mapped with "Blank" value. Impact Analysis – Local impact to FpML Translator code – Location not set if mapping is missing from the mapping window.

5.68 Changes in December 2022 - Version (8.5.15)

Component	Introduced In	Capability Group	Capability	Asset Class	HD/Case	RPM	Issue	Type	Description
DTUP 8.5.15		Integration	Trades Data Integration	Cross	00037158		DTUP-344289	Issue	Issue – Markitwire Engine Multithreaded Event Processing Issue. Impact analysis – A method local variable so that each thread has its own copy and does not cause interference

Component	Introduced In	Capability Group	Capability	Asset Class	HD/Case	RPM	Issue	Type	Description
									between threads. Also, created overloaded methods which were using this event object to pass it as a parameter and existing methods are kept as-is and within the class we are using the new methods with the extra parameter of the event object.

5.69 Changes in July 2020 - Version (8.6.0, 8.6.1, 8.6.2)

Important Note – Change to customized cashflows import – See issue DTUP-341466 below for details.

Component	HelpDesk/Case	Issue	Type	Description
DTUP 8.6.2		DTUP-341722	Enh	Issue – Add Data Exporter support for CDS and CDS Index.
DTUP 8.6.2	00001196 00001638	DTUP-341712	Enh	Issue – Sec Lending - Not able to save Hair Cut Percentage as 0. Fix – Added flag ZeroHairCutPercentB to Sec Lending import file. When true, you can save Hair Cut Percentage as 0.
DTUP 8.6.2	198592	DTUP-341674	Issue	Issue - ATM payoff flag cannot be turned off via DTUP for IRD CapFloor. Fix – Strike price should not be rounded.
DTUP 8.6.2		DTUP-341672	Enh	Issue – Add sample for SFTR configuration import. Fix – Added samples/CalypsoSFTRConfig/SFTRConfig_XML.xml.
DTUP 8.6.2		DTUP-341670	Enh	Issue – Add Data Exporter support for Variance Swap.
DTUP 8.6.2		DTUP-341669	Issue	Issue –FIX Logon request throws error when DefaultCstmAppVerID tag is not present.

Component	HelpDesk/Case	Issue	Type	Description
				Fix - Updated FIX logon message with DefaultCstmApplVerID tag if given in FIX property file used in FIX engine.
DTUP 8.6.2		DTUP-341662	Issue	Issue – When there is both an Ignore Exception and Warning in the result file the status is shown as failure instead of success.
DTUP 8.6.2		DTUP-341661	Issue	Issue – Termination for Client/House with multiple accounts – Trade gets terminated and outgoing message is generated but moves to Submit Failed. Fix – This is fixed in Exchange Feed as well.
DTUP 8.6.2	187405	DTUP-341657	Issue	Issue –INCOMINGFeedMsg from interfaces like Ateo do not get re-processed correctly. Fix - When reprocessing a message, no additional BO message is created. The status of the reprocessing is set on the reprocessed message. This impacts the reprocessing of ATEO messages as well as the scheduled task CLEARING_BROKER_FILE_UPLOAD.
DTUP 8.6.2	189643	DTUP-341655	Enh	Issue – Bond Product - Add CutOff Lag, Cut-Off Lag Business Day, Sample Period Shift. Fix – The following fields have been added: <CouponCompoundCutOffLag> - CutOff lag <CouponCompoundCutOffLagB> - Business days or Calendar days <SamplePeriodShiftB> - Sample period shift or no shift
DTUP 8.6.2		DTUP-341649	Enh	Issue – Add Holiday Calendar for Cutoff Lag to Swaps. Fix – The XML tag <CutOffHolidays> and the CSV fields Leg1_CutOffHolidays and Leg2_CutOffHolidays have been added for the following products: Vanilla IRS, Cross-currency IR (SwapCrossCurrency), Non-deliverable IR (SwapNonDeliverable), Basis

Component	HelpDesk/Case	Issue	Type	Description
				Swap, OIS Swap, Swaption, Asset Swap, Cancellable Swap, Capped Swap. These fields only apply to float legs with daily compounding frequency or average reset.
DTUP 8.6.2	198179	DTUP-341644	Issue	Issue – System calculates incorrect dirty price for 32 tick size bonds. Fix - Saving default bond price format as QUOTE_BASE.
DTUP 8.6.2		DTUP-341641	Issue	Issue - Trade Platform status appears as "PENDING" instead of "CONFIRMED".
DTUP 8.6.2		DTUP-341639	Enh	Issue - Support DAP in Transfer Agent Trades. Fix – The following fields have been added: <DAP> - Needs to be set to true to enable the other fields <SameSideDeliveryB> - True for same side transfer, or false otherwise <DAPCashAmount> - Cash amount <DAPCashSettlementCurrency> - Settlement currency
DTUP 8.6.2	166290	DTUP-341637	Enh	Issue – Add Data Exporter support for Billing Trades & Adjustments.
DTUP 8.6.2	197823	DTUP-341624	Enh	Issue – LCHSA CDS trade creation fails due to Invalid Seniority. Fix – You need to add mapping for the Seniority: Name = FpML/Seniority Interface Value = SeniorUnSec Calypso Value – SENIOR_UNSECURED You need to add mapping for the SettlementMatrix: Name = FpML/SettlementMatrix Interface Value = StandardEuropeanCorporate

Component	HelpDesk/Case	Issue	Type	Description
				Calypso Value = European Corporate
DTUP 8.6.2	197789	DTUP-341619	Issue	Issue - Floor Strike in CappedSwap does not appear in Pricing Sheet after import.
DTUP 8.6.2	197554	DTUP-341617	Issue	Issue - When partial termination is applied to a CDS index trade that has 3 or more credit events, the termination amount is not correct.
DTUP 8.6.2	198339 197386	DTUP-341613	Enh	Issue - Add ability to configure the validation of the FpML version. Fix – You can add the following mapping to disable the validation of the FpML version: Name = FpML/Translator Interface Value = SkipFpMLVersionValidation Calypso Value = true
DTUP 8.6.2	195859	DTUP-341607	Issue	Issue – Cannot load Allocations due to eligibility validators.
DTUP 8.6.2	197847	DTUP-341598	Issue	Issue – Trade AMEND failed using Data Uploader engine due to ObjectVersionMismatchedException.
DTUP 8.6.2	197125	DTUP-341584	Issue	Issue – Repo: Settle Interest Amount multiplied by 10 when repo is terminated due to locale conversion issue.
DTUP 8.6.2	196356	DTUP-341580	Issue	Issue - Failed to load ICEClear CDS trade due to issue with RestructuringType. Fix - We were not mapping the Restructuring Type and ISDA Definition year fields from FpML value to Calypso value and the change is done to do the mapping. As the mapping is not something which users will change so it is kept in the code and not in the Calypso mapping window.
DTUP 8.6.2	197506	DTUP-341565	Issue	Issue – Incorrect Payment Direction for CDSNthDefault.

Component	HelpDesk/Case	Issue	Type	Description
DTUP 8.6.2		DTUP-341529	Enh	Issue - Add validation for RollDay for OIS Basis Swap with ZC payment frequency in outgoing FpML translator. The Roll Convention should be set to None.
DTUP 8.6.2		DTUP-341466	Enh	<p>Issue - Cross Currency Swap: Support Different Pmt Dates for PRINCIPAL and INTEREST Cashflows.</p> <p>When Principal Exchange is Initial/Final/Amort, PRINCIPAL + INTEREST flows were generated when the cashflows were customized. They are now separated as PRINCIPAL flows and INTEREST flows.</p> <p>Fix - This change impacts the Data Uploader. Now while customizing the cashflows the input file needs to provide 2 separate rows i.e. PRINCIPAL row and INTEREST row instead of a single PRINCIPAL + INTEREST row.</p>
DTUP 8.6.2	194550	DTUP-341427	Enh	<p>Issue – Uploaded cashflows are not correctly reflected at the trade level.</p> <p>Fix – Added CSV support for field allowOverlappingPeriod and setting default value to false for Swap.</p>
DTUP 8.6.2		DTUP-340989	Enh	Add Data Uploader and Data Exporter support for Triparty Exposure trade with lifecycles Exposure Adjustment and Termination.

5.70 Changes in August 2020 - Version (8.6.3)

Component	HelpDesk/Case	Issue	Type	Description
DTUP 8.6.3		DTUP-341466 DTUP-341813 DTUP-341807	Issue	<p>Issue - Cross Currency Swap: Support Different Pmt Dates for PRINCIPAL and INTEREST Cashflows.</p> <p>Errors on Cross Currency Swaps custom flows.</p> <p>Fix – Additional fix.</p>

5.71 Changes in September 2020 - Version (8.6.4)

Component	HD/Case	Issue	Type	Description
DTUP 8.6.4	00002574	DTUP-341917	Enh	Issue – Data uploader is not able to remove AgentAccount from SDI when AgentAccount is blank in upload file. Fix - Added field "RemoveAgentAccountB" on XML and "RemoveAgentAccount" on CSV as true/false to indicate whether to remove agent account or not when AgentAccount is blank in upload file.
DTUP 8.6.4	00002233	DTUP-341913	Issue	Issue - UploaderImportMessageEngine fails to upload message when multiple threads are configured as the initialization of the properties is not synchronized.

5.72 Changes in October 2020 - Version (8.6.5)

Component	HD/Case	Issue	Type	Description
DTUP 8.6.5	00003215	DTUP-342156	Issue	Issue - Missing ThresholdUnitType for Swaptions uploaded via UploadSourceMSG from MarkitWire if AutoExercise is false. Fix - Set default value ThreshHoldUnitType =PERCENT when auto-exercise is FALSE.
DTUP 8.6.5	00004660 00002790	DTUP-342133	Issue	Issue – Class not found error: com.calypso.tk.service.IntegrationServiceResource when starting the Engine server.
DTUP 8.6.5	00003378	DTUP-342045	Issue	Issue - Trade Termination error - KEYWORD_VALUE column limit is exceeded. Fix – The trade keyword is split between multiple trade keywords: <trade keyword>, <trade keyword>1, <trade keyword>2, etc. as needed.

5.73 Changes in February 2021 - Version (8.6.6)

Component	HD/Case	Issue	Type	Description
DTUP 8.6.6	00004599	DTUP-342636	Enh	<p>Issue – Add logging to UploaderMessagingServer for monitoring purposes.</p> <p>Fix – You need to set the following environment properties:</p> <p>MESSAGING_SERVER_MONITORING_INTERVAL= Time in milliseconds. Default = 60000 - 60 Secs</p> <p>DU_MESSAGING_SERVER_URL= URL of messaging server. Default = tcp\://localhost\61917)</p> <p>DU_MESSAGING_SERVER_MONITORING_ENABLED = true. Default = false</p> <p>Add log category: com.calypso.infra.messaging.CalypsoMessagingServerMonitor</p>

Version 9.x Suite

6.1 Changes in August 2020 - Version (9.0.0, 9.0.1, 9.0.2)

Upgrade Notes

Change to customized cashflows import – See issue DTUP-341812 below for details.

Change to SecLending fill type validation – See issue DTUP-341862 below for details.

The REST end points have been moved from the Engine Server to the Calypso Services. The Web Services Base URL has changed as a result. See issue DTUP-341711 below for complete details.

Component	HD/Case	Issue	Type	Description
DTUP 9.0.2		DTUP-341711 DTUP-341773 DTUP-341159	Enh	<p>Issue – Implement a Web Portal for the Data Uploader.</p> <p>Fix – Added Web Portal for Data Uploader as part of the Calypso Services.</p> <p>NOTE: This is only available in version 16.1.</p> <p>The default URL is: http://localhost:9140/datauploader-webui/.</p> <p>Access permissions are disabled by default. You can enable access permissions using environment property DISABLE_END_USER_PERMISSIONING=false. When access permissions are enabled, the user needs the access permission function saveTrade to save imported trades.</p> <p>The REST end points have been moved from the Engine Server to the Calypso Services.</p> <p>The Web Services Base URL has changed from http://<host>:<port>/engineserver/services/ to http://<host>:<port>/datauploader-service/services/.</p>

Component	HD/Case	Issue	Type	Description
				<p>The calypsoServices server must be running.</p> <p>Please refer to the Calypso Data Uploader Integration Guide for details.</p>
DTUP 9.0.2		DTUP-341821 DTUP-341864	Enh	<p>Issue – Support field "Apply Pmt Lag to Principal Flows" in Cross Ccy Swap.</p> <p>Fix – Added field <ApplyPmtLagToPrincipalFlowsB> under <SwapLeg>. It can be true or false.</p>
DTUP 9.0.2	00002271	DTUP-341817	Enh	<p>Issue – Add sample XML file for Equity Structured Option exercise.</p> <p>Fix – Added sample files ESO/ESO_Exercise.xml and ESO/ESO_Exercise_child.xml.</p>
DTUP 9.0.2	192131	DTUP-341812 DTUP-341806	Enh	<p>Issue - Cross Currency Swap: Support Different Pmt Dates for PRINCIPAL and INTEREST Cashflows.</p> <p>When Principal Exchange is Initial/Final/Amort, PRINCIPAL + INTEREST flows were generated when the cashflows were customized. They are now separated as PRINCIPAL flows and INTEREST flows.</p> <p>Fix - This change impacts the Data Uploader. Now while customizing the cashflows the input file needs to provide 2 separate rows i.e. PRINCIPAL row and INTEREST row instead of a single PRINCIPAL + INTEREST row.</p>
DTUP 9.0.2	00001720	DTUP-341810	Enh	<p>Issue - Uploader for Cancellable Swaps does not load Offset.</p> <p>Fix - In case of Cancellable Swap trade with Exercise type = Bermudan field OptionCalcOffset is set with offset value provided in input XML tag <Offset>.</p>
DTUP 9.0.2		DTUP-341798	Enh	<p>Issue – Add support for new product type SecVsSec in sec lending trades.</p>
DTUP 9.0.2		DTUP-341793	Enh	<p>Issue - Add DTUP Support for Structured Flows B2B.</p> <p>Fix – The following XML tags have been added:</p>

Component	HD/Case	Issue	Type	Description
				<p><B2BTradeB> - true/false - If true, set B2B trade details.</p> <p><ApplyB2BTradeDefaultConfigB> - true/false - If true, default B2B config is applied.</p> <p><B2BDetails></p> <p><B2BTradeTransferMarginB> - true/false - If true, margin will be transferred to the child trade</p> <p><B2BTradeType></p> <p><B2BTradeBook> - Valid book</p> <p><B2BTradeSDFilter> - Valid SD filter</p> <p></B2BDetails></p> <p><SalesMargin> - Enabled when domain "StructuredFlowsDisplaySalesMargin" has Value = true</p>
DTUP 9.0.2		DTUP-341792	Enh	<p>Issue – Remove JMX parameters from Uploader Messaging server.</p> <p>Fix – The parameter useJmx is now false by default and the environment property DU_MESSAGING_SERVER_JMX_PORT has been removed from datauploader-lowlatency-eventserver.xml.</p> <p>NOTE: This only applies to version 16.1.</p>
DTUP 9.0.2		DTUP-341789	Enh	<p>Issue - Disable FIX validation from Data Uploader window.</p> <p>Fix – When importing Refinitiv Trade Notifications from the Data Uploader window, there should not be any message validation if ValidateIncomingMessage=N in the "trtn-fix.properties" file.</p>
DTUP 9.0.2	197707	DTUP-341784	Issue	Issue – Uploader does not properly handle mismatch points for cross trade.
DTUP 9.0.2	199442	DTUP-341778	Issue	Issue - TradeDatetime incorrect on Repo uploaded via Data Uploader.

Component	HD/Case	Issue	Type	Description
				Fix - The TradeDatetime is converted according to timezone from csv and uploaded.
DTUP 9.0.2		DTUP-341763	Enh	Issue – Upgrade library commons-lang3 to version 3.9.
DTUP 9.0.2		DTUP-341759	Enh	<p>Issue - Trade Netting Service - Need flexibility in trade netting key definition.</p> <p>Fix – Added ability to define nettings keys using trade keywords by product type.</p> <p>Added domains CDSNettingKeys for CDS products and IRDNettingKeys for IRD products. They can contain the trade keywords to be used as netting keys. Netting is by book and counterparty otherwise.</p> <p>Note that the corresponding trade keywords must be set on the trades.</p> <p>You can also use the domain “UseFlexNettingCpty” to remove the counterparty netting key.</p> <p>If Value = True, the counterparty is not used as a netting key. In this case, the counterparty on the remnant trade is set to the value of the CCP trade keyword.</p> <p>If Value = False or empty (default behaviour), the counterparty is used as a netting key.</p> <p>Please refer to the Calypso End User Clearing User Guide for complete details on the Netting Service.</p>
DTUP 9.0.2		DTUP-341758	Enh	Issue – Upgrade library jaxen to version 1.1.6.
DTUP 9.0.2	192751	DTUP-341751	Issue	Issue - SpotMarginPoints and ForwardMarginPoints not saved on FX SWAP Trade.
DTUP 9.0.2	198747 00001537	DTUP-341741	Enh	<p>Issue – Add ability to find a portfolio swap contract by contract ID.</p> <p>Fix - Added field <ContractId> to XML and CSV.</p>

Component	HD/Case	Issue	Type	Description
				It is used when ContractCode and ContractValue are not specified in the input file.
DTUP 9.0.2		DTUP-341738	Enh	Issue – Upgrade library com.enterprisedt:edtfpj to version 6.0.
DTUP 9.0.2	198301	DTUP-341730	Enh	<p>Issue - Stub fields are not saved for Structured Flows trades.</p> <p>Fix – The following fields have been added to CSV import: StubCustomIdxB, Stubdata_FirstLast, Stubdata_StubIdxTenor1, Stubdata_Custom, Stubdata_StubIdxTenor2.</p> <p>The following field has been added to XML and CSV import: InterpolationStyle. It can be set to: “Product Payment” (default if not set), “Index Based”, “Product Payment-Ignore EOM Rule”.</p>
DTUP 9.0.2	199154	DTUP-341718	Issue	<p>Issue - Unable to upload Cash Trades with Compounding Method None.</p> <p>Fix – It is now possible to set Compounding Method = None.</p>
DTUP 9.0.2	198995	DTUP-341692	Issue	<p>Issue – Unable to upload Structured Flows trades using CSV format having Fee fields with blank values.</p> <p>Fix- Blank fees are now ignored.</p>
DTUP 9.0.2	189110	DTUP-341131	Enh	<p>Issue - Capture new trade keyword (INDEX_RATE) while uploading trade from DTUP for constant yield prepayment accretion calculation support.</p> <p>Fix – Trade keyword INDEX_RATE is stored when pricing parameter ACCRETION_CALC_METHOD = ContractualToMaturityWithConstantPrepayment.</p>
DTUP 9.0.2	00002574	DTUP-341894	Enh	<p>Issue – Data uploader is not able to remove AgentAccount from SDI when AgentAccount is blank in upload file.</p> <p>Fix - Added field "RemoveAgentAccountB" on XML and "RemoveAgentAccount" on CSV as true/false to indicate whether to remove agent account or not when AgentAccount is blank in upload file.</p>

Component	HD/Case	Issue	Type	Description
DTUP 9.0.2	00003020 00003134	DTUP-341891	Issue	Issue – Termination in percentage gives incorrect termination amount in CDS index trade with credit events.
DTUP 9.0.2	00001965	DTUP-341877	Issue	Issue – Unable to upload Cash Trades with Compounding Method None and Compounding Freq DLY. Fix - Set the Coumpounding Method to “NoCompound” when user input is None.
DTUP 9.0.2		DTUP-341862	Issue	Issue - SecLending FillType validation to be modified in DTUP due to core API changes. The fill type “PAR FILL” is no longer available by default. Fix – If you want to use the fill type “PAR FILL”, you need to add it to the domain “SecFinance.FillType”.

6.2 Changes in September 2020 - Version (9.0.3)

Component	HD/Case	Issue	Type	Description
DTUP 9.0.3		DTUP-341862	Issue	Issue - SecLending FillType validation to be modified in DTUP due to core API changes. The fill type “PAR FILL” is no longer available by default. Fix – Additional fix.

6.3 Changes in December 2020 - Version (9.0.4)

Component	HD/Case	Issue	Type	Description
DTUP 9.0.4	00006360	DTUP-342486	Issue	Issue – Credit Ratings upload - DTUP rejected all the data if one of the uploaded records is invalid. It should only reject invalid records.

6.4 Changes in February 2021 - Version (9.0.5)

Component	HD/Case	Issue	Type	Description
DTUP 9.0.5	00010232	DTUP-342771	Issue	Issue – Data Export – Error when converting ReferenceDate to XML.

6.5 Changes in February 2021 - Version (9.0.6)

Component	HD/Case	Issue	Type	Description
DTUP 9.0.6	00011327 00037274	DTUP-343028	Issue	Issue – Data Exporter - For Scriptable OTC Trade, the Manual Schedule is not exported. Impact analysis – Local impact - With restriction ONLY_TWOSIDEDPOSTINGS both Debit and Credit Account must be filled to be uploaded with success. Without restriction ONLY_TWOSIDEDPOSTINGS, As soon as one of the Debit or Credit Account is filled the trade is uploaded with success.

6.6 Changes in September 2020 - Version (9.1.0 – 9.1.7)

Important Notes

Change to SecLending fill type validation – See issue DTUP-341861 below for details.

Component	HD/Case	Issue	Type	Description
DTUP 9.1.7	00003878	DTUP-342020	Issue	Issue - FXMerchant Trade – Failure to upload when Keyword.DisableTradeRouting = TRUE, as it sets FIELD_IS_INTERNAL_TRADE = TRUE and requires a mirror book. Fix – When Keyword.DisableTradeRouting = TRUE, it no longer sets FIELD_IS_INTERNAL_TRADE = TRUE by default. It only sets FIELD_IS_INTERNAL_TRADE = TRUE if a mirror book is specified.

Component	HD/Case	Issue	Type	Description
DTUP 9.1.7	00003344	DTUP-342015	Enh	Issue - The DTUP xml for FXVarianceSwap does not contain the field "Observation Source". Fix – ObservationSource has been added.
DTUP 9.1.7	00003215	DTUP-341970	Issue	Issue - Missing ThresholdUnitType for Swaptions uploaded via UploadSourceMSG from MarkitWire if AutoExercise is false. Fix - Set default value ThreshHoldUnitType =PERCENT when auto-exercise is FALSE.
DTUP 9.1.7	00002968	DTUP-341962	Issue	Issue - Sending swaps from Calypso to MarkitWire with Specific Both Stubs generates errors. Fix - Fixed FpML outgoing module for Swap trades to allege deals to platform like Markitwire when there are SPECIFIC BOTH stub details with first & last regular dates.
DTUP 9.1.7		DTUP-341960	Issue	Issue – Data Uploader - Streamline Rest API automation. Fix – Added Version 2 Reset end points.
DTUP 9.1.7	00003573	DTUP-341955	Issue	Issue – Cannot perform takeup to migrated trades (MerchantFX and FXFlexiForward) through Data Uploader as the Data Uploader is using the trade date to load the pricing environment instead of the current date.
DTUP 9.1.7	00003020 00003134	DTUP-341947 DTUP-341890	Issue	Issue – Termination in percentage gives incorrect termination amount in CDS index trade with credit events.
DTUP 9.1.7	199396	DTUP-341905	Issue	Issue – TERMINATION via data uploader deletes ACCRUAL_ADJ fees on Performance Swap Trade.
DTUP 9.1.7		DTUP-341929	Enh	Issue - Collateral Exposure - Add Mirror Book field in CSV and XML. Fix – MirrorBook has been added to Collateral Exposure CSV and XML.

Component	HD/Case	Issue	Type	Description
DTUP 9.1.7		DTUP-341925	Enh	Issue - Add support for independent holiday calendar for Cutoff Lag using Business Days on bonds. Fix – Added XML tags: <CutOffHolidays> <Holiday> (holiday)</Holiday> </CutOffHolidays> Added CSV field: "CutOffHolidays".
DTUP 9.1.7		DTUP-341921	Enh	Issue – Support Sales Margin in Reconventions for Structured Flows.
DTUP 9.1.7	198998	DTUP-341919	Enh	Issue – Unable to upload Cap/Floor trades with Amortization Schedule. Fix – Added field AmortizationUseAmortRateB in XML and CSV.
DTUP 9.1.7		DTUP-341915	Enh	Issue - Add changes to FpML module for the support of FXSpot/FXForward/FXSwap in Eurex FCM module.
DTUP 9.1.7	00002233	DTUP-341912	Issue	Issue - UploaderImportMessageEngine fails to upload message when multiple threads are configured as the initialization of the properties is not synchronized.
DTUP 9.1.7		DTUP-341904	Enh	Issue - Add support for independent holiday calendar for Cutoff Lag using Business Days on Structured Flows and reconventions. Fix - Added CSV field: "CutOffHolidays". For reconventions, added XML tags: <ParameterName>CutOff Holidays</ParameterName> <ParameterValue>(comma-separated list of holidays)</ParameterValue>
DTUP 9.1.7	00002540 00009689	DTUP-341897 DTUP-342038	Enh	Issue – The Role in Credit Rating of the Legal Entity cannot be uploaded. Fix – Added tag "Role" in LECreditRating.

Component	HD/Case	Issue	Type	Description
DTUP 9.1.7	194579	DTUP-341895	Issue	Issue - System should reject cross currency bond trade in absence of FX quote for current date and where negotiated price is Dirty price.
DTUP 9.1.7	00002574	DTUP-341893	Enh	Issue – Data uploader is not able to remove AgentAccount from SDI when AgentAccount is blank in upload file. Fix - Added field "RemoveAgentAccountB" on XML and "RemoveAgentAccount" on CSV as true/false to indicate whether to remove agent account or not when AgentAccount is blank in upload file.
DTUP 9.1.7	194962 00002970 00003809	DTUP-341887	Issue	Issue – Cross currency swap with overnight floating index (DailyIndexCalculator = DailyCompounding2) - The Compounding checkbox is not checked in the trade.
DTUP 9.1.7	00001965	DTUP-341875	Issue	Issue – Unable to upload Cash Trades with Compounding Method None and Compounding Freq DLY. Fix - Set the Coumpounding Method to “NoCompound” when user input is None.
DTUP 9.1.7		DTUP-341873	Issue	Issue - Parent trade ext ref is displayed as null_EX after performing Exercise on FXOption. Fix - Add a check if parent trade has an empty ext ref and in that case, no amendment should be done to an ext ref. Both parent and child will continue to have empty ext ref.
DTUP 9.1.7		DTUP-341872	Enh	Issue – Support field "Apply Pmt Lag to Principal Flows" in Cross Ccy Swap. Fix - Added field <ApplyPmtLagToPrincipalFlowsB> under <SwapLeg>. It can be true or false.
DTUP 9.1.7	197294	DTUP-341870	Enh	Issue – For Markitwire bidirectional, add support for action MOD_AFFIRM and rule PlatformModAffirmTradeRule to send the trade to Markitwire.

Component	HD/Case	Issue	Type	Description
DTUP 9.1.7		DTUP-341861	Issue	<p>Issue - SecLending FillType validation to be modified in DTUP due to core API changes. The fill type "PAR FILL" is no longer available by default.</p> <p>Fix – If you want to use the fill type "PAR FILL", you need to add it to the domain "SecFinance.FillType".</p>
DTUP 9.1.7	00001928	DTUP-341834	Enh	<p>Issue - FX OPTIONS: Expiry Time is not recorded correctly when using Data Uploader and Pricing Sheet.</p> <p>Fix – Added <ValidateExpiryTimeB> - true/false. Default is false.</p> <p>When ValidateExpiryTimeB = false:</p> <ul style="list-style-type: none"> - If the timezone is not in FXOptExpTZConfigPanel, the Expiry Time is not validated and may be incorrect. - If the timezone is in FXOptExpTZConfigPanel, the Expiry Time is set accordingly. <p>When ValidateExpiryTimeB = true:</p> <ul style="list-style-type: none"> - If the timezone is not in FXOptExpTZConfigPanel, there is an error. - If the timezone is in FXOptExpTZConfigPanel, the Expiry Time is set accordingly.
DTUP 9.1.7		DTUP-341815	Enh	<p>Issue – Added fields to DTUP for Equity Swaps.</p> <p>Fix – The following fields have been added:</p> <ul style="list-style-type: none"> <InterestCompounding> <InterestCompoundingMethod> <InterestCompoundingFrequency> <RatesRounding> <RatesRoundingDecPlaces> <UseSamplePeriodShiftB>

Component	HD/Case	Issue	Type	Description
				<CutOffHolidays> <Holiday> </CutOffHolidays> <CompoundCutOffBusDayB> <CompoundCutOffLag>
DTUP 9.1.7		DTUP-341811	Enh	Issue – Add default values to Legal Agreement Haircut. Fix - When creating a new Legal Agreement, the Haircut details are defaulted as follows (if not provided): Haircut Quote Type = DirtyPrice Haircut Type = Regular Haircut Direction = Give Haircut decimal = 2 Haircut Value = 0 Haircut rule = Empty
DTUP 9.1.7	186809	DTUP-341795	Enh	Issue - Support Volatility Surface Underlying for CDS Index Options.
DTUP 9.1.7		DTUP-341756	Enh	Issue – Add support for Portfolio Swaps with Future Equity Index underlying.
DTUP 9.1.7	196229	DTUP-342048	Issue	Issue – When uploading a trade with Triangulation Ccy and FarPoints = 0 in <CurrencySplitRateDetails>, Split Far Points is not set to 0. It is recalculated. Fix – If FarPoints = 0 in the upload file, Split Far Points is set to 0.
DTUP 9.1.7	00003433	DTUP-342041	Enh	Issue – Add ability to import Loans/Deposits in Structured Flows. Fix – Added field DirectionType.

Component	HD/Case	Issue	Type	Description
DTUP 9.1.7	189079 193678 00003559 194920	DTUP-342029	Enh	<p>Issue – Security issue with Calypso RiskMessagingServer.</p> <p>Fix – The following environment property has been added to "datauploader-lowlatency-eventserver.xml": DU_MESSAGING_SERVER_USE_JMX = true/false. Default is false to disable JMX management.</p> <p>When DU_MESSAGING_SERVER_USE_JMX = false, you need to set RISKCONTROL_TELEMETRY_DISABLE = true.</p> <p>JMX management can be enabled by setting DU_MESSAGING_SERVER_USE_JMX = true.</p> <p>When DU_MESSAGING_SERVER_USE_JMX = true, the Data Uploader tries to setup a remote JMX. Added environment property DU_MESSAGING_SERVER_USE_REMOTE_JMX. It is false by default so that the Data Uploader does not try to setup a remote JMX. If it is set to true, environment properties DU_MESSAGING_SERVER_JMX_HOST (default is localhost) and DU_MESSAGING_SERVER_JMX_PORT (default is 2001) control which host and port are used for the remote JMX.</p>
DTUP 9.1.7		DTUP-342063	Enh	<p>Issue - Incorrect FX rate displayed on Bond trade for a trade uploaded with FXRate for Cross CCY Bond.</p> <p>Fix – Added field <SecondaryFXRate> for FX rate.</p>
DTUP 9.1.7		DTUP-342023	Enh	Issue - Add Support for FX Average Rate Forward to Data Uploader.

6.7 Changes in October 2020 - Version (9.1.8, 9.1.9)

Component	HD/Case	Issue	Type	Description
DTUP 9.1.9		DTUP-342161, DTUP-341185	Issue	<p>Issue – For Cross CCY Bond, settlement amount is incorrectly calculated.</p> <p>Fix – Using FXRate if SecondaryFXRate is not present.</p>

6.8 Changes in October 2020 - Version (9.1.10)

Component	HD/Case	Issue	Type	Description
DTUP 9.1.10	00005426	DTUP-342238	Issue	Issue – Data Exporter throws error when FX trade is exported for Calypso version that does not support FX Averaging Forward.

6.9 Changes in December 2020 - Version (9.1.11)

Component	HD/Case	Issue	Type	Description
DTUP 9.1.11	00007161	DTUP-342454	Issue	<p>Issue – Structured Flows trade shows incorrect Spread and Sales Margin amount after import as when Direction Type = Principal, the sign of pay flag is inverted.</p> <p>Fix - When Direction Type = Principal: For Rec, Final Rate = Rate – Sales Margin For Pay, Final Rate = Rate + Sales Margin</p>

6.10 Changes in December 2020 - Version (9.1.12)

Component	HD/Case	Issue	Type	Description
DTUP 9.1.12	00008171	DTUP-342539	Enh	<p>Issue – Cannot upload data in "Int. Pmt Date Rule" field on Structured Flow trade using csv file.</p> <p>Fix – Added tag InitPmtDateRule to XML and CSV files.</p>
DTUP 9.1.12	00007156	DTUP-342534	Issue	Issue – Issue with calypso-dsclient-server.jar.
DTUP 9.1.12	00004646	DTUP-342330	Enh	Issue - Incorrect validation on CallAccount Interest while uploading.

Component	HD/Case	Issue	Type	Description
				Fix – Added field BothPenaltyB – When true, the interest config is created for BOTH penalty and interest.

6.11 Changes in December 2020 - Version (9.1.13)

Component	HD/Case	Issue	Type	Description
DTUP 9.1.13	00008089	DTUP-342596	Issue	Issue – The UpdateManagerEngine randomly fails to process “PSEventUploadReprocess” event in live mode due to missing “no-args” constructor in PSEventUploadReprocess.

6.12 Changes in January 2021 - Version (9.1.14)

Component	HD/Case	Issue	Type	Description
DTUP 9.1.14	00007960	DTUP-342672	Issue	Issue – Equity Swap - Unable to perform Novation by Quantity. Fix – Novation by Quantity can be performed using tag <Novation type="Quantity">.
DTUP 9.1.14	00009242	DTUP-342650	Issue	Issue – It should be possible to save a bond trade with 0 price (unless it is a cross currency trade with missing FX rate).
DTUP 9.1.14	00007946	DTUP-342631	Issue	Issue – Market quotes not properly uploaded for a given equity when there is an erroneous CUSIP on another equity.
DTUP 9.1.14	00006177	DTUP-342371	Issue	Issue – Data Uploader Web UI - Not able to upload CALLACCOUNT for non admin user even though the user had proper permissions. Fix – Passing user info when saving call account.

6.13 Changes in February 2021 - Version (9.1.15, 9.1.16)

Component	HD/Case	Issue	Type	Description
DTUP 9.1.16	00010346	DTUP-342823	Issue	Issue – Sec. Pass-Through is not checked automatically when Repo trade is booked via DTUP.
DTUP 9.1.16	00009804	DTUP-342796	Issue	Issue - Exception tasks generated by Data Uploader through queue (adapter) are appearing in Task Station in COMPLETED status. Fix - The tasks are not marked as COMPLETE and are linked instead to existing tasks if any, so that the Task engine will mark the tasks as COMPLETE as needed.
DTUP 9.1.16	00010385	DTUP-342826	Issue	Issue - Bond Trade uploaded with quote type Yield shows wrong yield due to incorrect locale used for yield conversion.

6.14 Changes in April 2021 - Version (9.1.17)

Component	HD/Case	Issue	Type	Description
DTUP 9.1.17		DTUP-342978	Issue	Issue - Unable to amend Repo subtype Sweeping via DTUP.
DTUP 9.1.17	00010346	DTUP-342986	Issue	Issue – Sec. Pass-Through is not checked automatically when Repo trade is booked via DTUP. Fix – Additional fix for CSV files.
DTUP 9.1.17	00011850	DTUP-343001	Enh	Issue - Add support for "ICESWAP Rate" as Settlement rate source for Swaptions.
DTUP 9.1.17	00011754	DTUP-343126	Issue	Issue – Uploading Equity Structured Option Trade with no change should not generate audit entries.

6.15 Changes in June 2021 - Version (9.1.18, 9.1.19, 9.1.20)

Component	HD/Case	Issue	Type	Description
DTUP 9.1.20	00013840	DTUP-343222	Enh	Issue - Make IBM MQ adapter methods available for extension. Fix – The methods createProviderConnectionByJNDI, createProviderConnectionByProperties and setProxyDetails in IBMMQQueueLEAdapter are now protected instead of private.
DTUP 9.1.20	00014147	DTUP-343291	Enh	Issue – Add “Display Factor” to Currency Pair import. Fix – Tag <Display Factor> has been added.
DTUP 9.1.20	00007921 00013343 00016289	DTUP-343424	Issue	Issue – Equity Swap trade - Some parameters of the trade are changed after amendment where nothing was changed. Fix - Default values are set for rate rounding fields, sample period shift & amort date diff allowance. Removed keyword NegotiatedCurrency from Equity Swap uploader.

6.16 Changes in August 2021 - Version (9.1.21)

Component	HD/Case	RPM	Issue	Type	Description
DTUP 9.1.21			DTUP-343602	Enh	Issue – Capped Swap - Support Daily Compounding. Fix – Added ResetTiming and CutOffLag.
DTUP 9.1.21			DTUP-343601	Enh	Issue –CapFloor - Support Daily Compounding. Fix – Added compounding fields.
DTUP 9.1.21		RPM-4326	DTUP-343600	Enh	Issue – Structured Flows Data Uploader - New field Partial Period Compounding. Fix – Added tag / field <PartialPeriodCompounding>.

6.17 Changes in September 2021 - Version (9.1.22)

Component	HD/Case	RPM	Issue	Type	Description
DTUP 9.1.22	00020999		DTUP-343781	Issue	<p>Issue – Database connection leak in CalypsoQuotesSQL.getQuoteNames which leads to unavailability of the system and reboots.</p> <p>Impact Analysis – Local impact to CalypsoQuotesSQL - Using try-with-resources or close this 'Resource' in a finally block so that it is handled automatically.</p>

6.18 Changes in October 2021 - Version (9.1.23)

Component	HD/Case	RPM	Issue	Type	Description
DTUP 9.1.23	00021291		DTUP-343844	Issue	<p>Issue – ETOEquityIndex Trade rejected upon upload when Trade Date = Expiry Date.</p> <p>Impact Analysis – Local impact to UploaderProductUtil – Accepting Trade Date = Expiry Date.</p>

6.19 Changes in October 2020 – Version (9.2.0, 9.2.1, 9.2.2)

Component	HD/Case	Issue	Type	Description
DTUP 9.2.2		DTUP-342260	Issue	<p>Issue – Data Exporter – Exported novation amount is wrong after partial novation.</p> <p>Impact Analysis – Applies to all products exported with Data Exporter that support partial novation.</p>

Component	HD/Case	Issue	Type	Description
DTUP 9.2.2		DTUP-342259	Issue	Issue - Unable to perform lifecycle events on Cap Floor trade via DTUP due to missing default values.
DTUP 9.2.2	00002671	DTUP-342218	Enh	Issue – Add Obligation Category to CDS trades upload. Fix – Added ObligationCategory tag.
DTUP 9.2.2	00002200	DTUP-342214	Issue	Issue - When a Basis Cross-Currency Swap is uploaded via Markitwire/DTUP, the trade-currency is not set based on Currency Defaults configuration "PL Display Currency", as for Cross-Currency Swaps. Fix – The trade-currency is set based on "PL Display Currency" for basis cross-currency swaps.
DTUP 9.2.2	00005426	DTUP-342211	Issue	Issue – Data Exporter throws error when FX trade is exported for Calypso version that does not support FX Averaging Forward.
DTUP 9.2.2	00002542	DTUP-342205	Enh	Issue – Data Exporter - Support field "Apply Pmt Lag to Principal Flows" for Cross Ccy Swaps.
DTUP 9.2.2		DTUP-342202	Enh	Issue - Support FpML changes for LCH Standard Coupon Inflation Swaps (imported as asset swaps). Fix – Changes to FpML module and Asset Swaps import.
DTUP 9.2.2	00004539	DTUP-342198	Issue	Issue - Trade Price, Decimal Trade Price incorrect for imported Indexed Bonds in Trade Browser. Fix – Correctly converted the value of Indexed Clean Price.
DTUP 9.2.2		DTUP-342184 DTUP-342160 DTUP-342063	Enh	Issue - Incorrect FX rate displayed on Bond trade for a trade uploaded with FXRate for Cross CCY Bond. Fix – Added field <SecondaryFXRate> for FX rate. Using FXRate if SecondaryFXRate is not present.

Component	HD/Case	Issue	Type	Description
DTUP 9.2.2		DTUP-340853	Enh	Issue – Add Structured Flows trades to Data Exporter.
DTUP 9.2.2		DTUP-342177	Enh	Issue – Data Exporter – Support field “Direction Type” for Structured Flows.
DTUP 9.2.2		DTUP-342174	Enh	Issue – Change the fields of IBMMqueueAdapter from private to protected so that they can be extended.
DTUP 9.2.2	00004620	DTUP-342166	Issue	Issue – Uploading Bond Exotic Note (BEN) trade throws error for Nominal not being a multiple of note’s denomination.
DTUP 9.2.2		DTUP-342164	Enh	Issue – Data Exporter – Support Performance Swaps.
DTUP 9.2.2	00003847	DTUP-342137	Issue	Issue – <FarMarginPoints> tag not considered while performing MARKET RollOver.
DTUP 9.2.2	00004682	DTUP-342123	Issue	Issue – Cannot import FX Swap trade from Bloomberg FIT interface as FarForwardPoints is not saved in the right order. Fix - FarForwardPoints is saved after CurrencySplitDetails.
DTUP 9.2.2	00004423	DTUP-342093	Issue	Issue - Error message when uploading CAPFLOOR trades with empty ResetHoliday field. Fix - Holiday-code validation only occurs if ResetLag is provided in the input csv.
DTUP 9.2.2		DTUP-342136 DTUP-342295	Enh	Issue – Add ability to propagate Swaption PREMIUM to Physically Exercised Swap Trade. Fix – The following tags have been added: XML tag - CapitalizePremiumB CSV tag – ExerciseCapitalizePremiumB

Component	HD/Case	Issue	Type	Description
				Also, the domain "capitalizePremiumFeeType" allows controlling the value of the tag. If the domain contains any value, the tag defaults to true. If the domain is empty, then the tag defaults to false.
DTUP 9.2.2		DTUP-342135	Issue	Issue - Unable to upload Future Product with expiration date in past. Fix - DTUP to take the FromDate as a user input so that past dated future products can be saved. If this field is not specified by the user then DTUP uses the current date as a reference (From Date in contract window).
DTUP 9.2.2		DTUP-342102	Issue	Issue - Unable to upload Amortization Type as Custom for Cap/Floor trade using DTUP as the Amortization Type is overridden.
DTUP 9.2.2		DTUP-342079	Issue	Issue - During refresh of SAP BP file, translation errors are duplicated.
DTUP 9.2.2		DTUP-342076	Issue	Issue - Funding leg Spread is not taken into account for Equity Swap Basket/Rate.
DTUP 9.2.2		DTUP-342071	Issue	Issue - Callable Date is set on Repo even though "Callable by" field is not provided in input file. It should be set to NONE in this case.
DTUP 9.2.2	189079 193678 194920 00003559 00007682	DTUP-342066	Enh	Issue – Security issue with Calypso RiskMessagingServer. Fix – The following environment property has been added to "datauploader-lowlatency-eventserver.xml": DU_MESSAGING_SERVER_USE_JMX = true/false. Default is false to disable JMX management. When DU_MESSAGING_SERVER_USE_JMX = false, you need to set RISKCONTROL_TELEMETRY_DISABLE = true. JMX management can be enabled by setting DU_MESSAGING_SERVER_USE_JMX = true. When DU_MESSAGING_SERVER_USE_JMX = true, the Data Uploader tries to setup a remote JMX. Added environment property DU_MESSAGING_SERVER_USE_REMOTE_JMX. It is false by default so that the Data Uploader does not try to setup a remote JMX. If it is set to true,

Component	HD/Case	Issue	Type	Description
				environment properties DU_MESSAGING_SERVER_JMX_HOST (default is localhost) and DU_MESSAGING_SERVER_JMX_PORT (default is 2001) control which host and port are used for the remote JMX.
DTUP 9.2.2		DTUP-342064	Issue	Issue - When a message is not persisted because it is linked to a PENDING message, the DataPersistor should log a message.
DTUP 9.2.2		DTUP-342059	Enh	Issue – Add support for PreciousMetalDepositLease Trade.
DTUP 9.2.2	00003748	DTUP-342051	Enh	Issue – Add support for FX Option strategy "FwdStart". Fix – Added support for FwdStart strategy: XML tags: <ForwardStart> <ResetSource></ResetSource> <ResetEffectiveDate></ResetEffectiveDate> </ForwardStart> CSV columns: ForwardStart_ResetSource ForwardStart_ResetEffectiveDate
DTUP 9.2.2		DTUP-342049	Enh	Issue – Add support for Portfolio Swaps with Future Equity Index underlying.
DTUP 9.2.2	00003378	DTUP-342046	Issue	Issue - Trade Termination error - KEYWORD_VALUE column limit is exceeded. Fix – The trade keyword is split between multiple trade keywords: <trade keyword>, <trade keyword>1, <trade keyword>2, etc. as needed.
DTUP 9.2.2	00002540	DTUP-342039	Enh	Issue – The Role in Credit Rating of the Legal Entity cannot be uploaded.

Component	HD/Case	Issue	Type	Description
	00009689			Fix – Added tag "Role" in LECreditRating.
DTUP 9.2.2	00003433	DTUP-342036	Enh	Issue – Add ability to import Loans/Deposits in Structured Flows. Fix – Added field DirectionType.
DTUP 9.2.2	00003893	DTUP-342013	Issue	Issue – Settlement date is not reflecting correctly on second rollover on MerchantFX deal.
DTUP 9.2.2		DTUP-342005	Enh	Issue - Bond Support for Cutoff Lag in Last Coupon Only. Fix – Added the following tags: XML tag - CutOffLagForLastCouponOnlyB CSV tag - CutOffLagForLastCouponOnlyB This checkbox is enabled only when CouponCompoundingFrequency is Daily or Averaging Reset flag = true.
DTUP 9.2.2		DTUP-341982	Enh	Issue – Capped Swap - Support Daily Compounding. Fix – Added ResetTiming and CutOffLag.
DTUP 9.2.2		DTUP-341981	Enh	Issue –CapFloor - Support Daily Compounding. Fix – Added compounding fields.
DTUP 9.2.2		DTUP-341881	Enh	Issue - Add Support for FX Average Rate Forward to Data Uploader.
DTUP 9.2.2	196229	DTUP-341830	Issue	Issue – When uploading a trade with Triangulation Ccy and FarPoints = 0 in <CurrencySplitRateDetails>, Split Far Points is not set to 0. It is recalculated. Fix – If FarPoints = 0 in the upload file, Split Far Points is set to 0.
DTUP 9.2.2	199307	DTUP-341824	Issue	Issue – For SwapCrossCurrency, FX Reset Lag of "0" is not updated on the trade as defined in the XML file. Instead, it takes the Reset Lag defined in the FX Rate Definition.

Component	HD/Case	Issue	Type	Description
				Fix – The FX Reset Lag is now taken from the XML file if provided.
DTUP 9.2.2	198535	DTUP-341696	Issue	Issue - Strike Price is rounded to currency pair precision in FX Option upload. It should not be rounded. Fix – Strike price is not rounded.
DTUP 9.2.2	197145	DTUP-341558	Issue	Issue - Split rates not defaulted when importing ROLLOVER event on FX Forward. Fix – On RollOver action for FX products, if split rates are not provided in case of cross-currency, they default to the values fetched from quotes.
		DTUP-342311	Issue	Issue - For MW and EUREX, some trades are not getting loaded due to missing payment frequency mapping. Frequency mapping should not be required. Fix – Frequency mapping is not required.

6.20 Changes in November 2020 - Version (9.2.3)

Component	HD/Case	Issue	Type	Description
DTUP 9.2.3	00002084	DTUP-342352	Issue	Issue - FXO Digitals – start_timezone and end_timezone are not saved.
DTUP 9.2.3		DTUP-342349	Issue	Issue - FX SPOT, FX FORWARDSTART and FX FORWARDNDF – Upon rollover, child trades failed to pick up Spot Margin.

6.21 Changes in December 2020 - Version (9.2.4)

Component	HD/Case	Issue	Type	Description
DTUP 9.2.4	00006986	DTUP-342477	Issue	Issue – Issues with allocations in Markitwire bidirectional mode.
DTUP 9.2.4	00006968	DTUP-342467	Issue	Issue - Calypso Executed Trade with Order Attributes does not match with Markitwire Deal.

6.22 Changes in December 2020 - Version (9.2.5, 9.2.6)

Component	HD/Case	Issue	Type	Description
DTUP 9.2.6	00008172	DTUP-342531	Issue	Issue – Error when uploading a subscription/redemption trade.
DTUP 9.2.6	00008671	DTUP-342581	Issue	Issue - Issue with sending allocations from Calypso to Markitwire through PlatformModAffirm for Swaption.

6.23 Changes in December 2020 - Version (9.2.7)

Component	HD/Case	Issue	Type	Description
DTUP 9.2.7	00008534	DTUP-342575	Issue	Issue – Error when importing Security Lending trade due to incorrectly generated <HairCutPercentage> tag.

6.24 Changes in January 2021 - Version (9.2.8)

Component	HD/Case	Issue	Type	Description
DTUP 9.2.8	00007387	DTUP-342720	Issue	Issue – Reset Lag and Reset Lag Calendar are not correct for Equity Swap after upload.
DTUP 9.2.8	00005978 00009383	DTUP-342678	Issue	Issue – Unable to create Account Interest Config with multiple values in Agg. Config.

6.25 Changes in March 2021 - Version (9.2.9)

Component	HD/Case	Issue	Type	Description
DTUP 9.2.9	00009804 00012407	DTUP-343068	Issue	Issue - Exception tasks generated by Data Uploader through queue (adapter) are appearing in Task Station in COMPLETED status. Fix - The tasks are not marked as COMPLETE and are linked instead to existing tasks if any, so that the Task engine will mark the tasks as COMPLETE as needed.

6.26 Changes in May 2021 - Version (9.2.10, 9.2.11)

Component	HD/Case	Issue	Type	Description
DTUP 9.2.11	00010904 00013228	DTUP-343137	Issue	Issue - Reset timing for OIS trades is getting incorrectly reflected on Trade Ticket when uploaded via Data Uploader. Impact Analysis – Local impact to UploaderProductUtil - Fixing reset timing default value.
DTUP 9.2.11	00007176	DTUP-342777	Issue	Issue - Error while uploading CDUF file with Japanese characters.

Component	HD/Case	Issue	Type	Description
				Fix - Fixed encoding for SHIFT-JIS in DATA_UPLOADER scheduled task and Uploader Engine.
DTUP 9.2.11	00014142	DTUP-343247	Issue	Issue - Data Uploader not accepting data with yyyy-MM-dd format for P&L marks (AdjustmentDate column).
DTUP 9.2.11	00014047	DTUP-343315	Enh	<p>Issue - Data Uploader - Existing Intermediary1 Agent Account in SDI window cannot be removed through Data Uploader file.</p> <p>Fix – Added XML and CSV tags for removing account. If one of the boolean fields is true and the corresponding account is empty in the upload file, the account is removed from the SDI.</p> <p>XML Tag:</p> <p><RemoveIntermediary1AccountB></p> <p><RemoveIntermediary2AccountB></p> <p>CSV Tag:</p> <p>RemoveIntermediary1AccountB</p> <p>RemoveIntermediary2AccountB</p>

6.27 Changes in July 2021 - Version (9.2.12)

Component	HD/Case	Issue	Type	Description
DTUP 9.2.12	00017791	DTUP-343544	Issue	<p>Issue - Holiday calendar dates are getting deleted upon upload, as the date format in the incoming message is changed to an invalid format which causes the upload to fail and the dates to be deleted.</p> <p>Impact Analysis – Local impact to holiday calendar upload – Fixing date format in incoming message.</p>

6.28 Changes in August 2021 - Version (9.2.13)

Component	HD/Case	Issue	Type	Description
DTUP 9.2.13	00017331	DTUP-343583	Enh	<p>Issue - Add support of Override Daily Index Calculator in Data Uploader and Data Exporter.</p> <p>Fix – The following fields have been added for IRD trades:</p> <p>XML tag - OverrideDailyIndexCalculatorB</p> <p>CSV tag - Leg1_OverrideDailyIndexCalculatorB and Leg2_OverrideDailyIndexCalculatorB</p>

6.29 Changes in August 2021 - Version (9.2.14)

Component	HD/Case	Issue	Type	Description
DTUP 9.2.14	00019345	DTUP-343679	Issue	<p>Issue - Unable to AMEND SDI Intermediary details from Uploader file.</p> <p>Impact Analysis – Local impact to UploadCalypsoSDI - When FirstIntermediaryPresent and SecondIntermediaryPresent are false, defaulting other dependent fields like account, contact, subaccount etc. to null.</p>

6.30 Changes in November 2020 - Version (9.3.0)

Important Notes

Related product type changed to FX for LCH FXNDF products – See issue DTUP-342366 below for details.

Component	HD/Case	Issue	Type	Description
DTUP 9.3.0		DTUP-342388	Enh	Issue – Add generic FIX converters for Order integration.

Component	HD/Case	Issue	Type	Description
DTUP 9.3.0	00003809 00004515	DTUP-342374	Issue	Issue – Cross Currency Swap - When the spread on the floating leg is negative, the compounding method should be "SimpleSpr" instead of "Flat". Fix - If the spread is 0, the compounding method is set to "Flat". If the spread contains any value (positive or negative), the compounding method is set to "SimpleSpr".
DTUP 9.3.0		DTUP-342366	Enh	Issue – LCH - Related Product Type NDF needs to be changed to FX for FX NDF in FpML.
DTUP 9.3.0	00006003	DTUP-342353	Issue	Issue - Amend for Date Rule does not work as expected for Add Relative Months.
DTUP 9.3.0		DTUP-342348	Issue	Issue - FX SPOT, FX FORWARDSTART and FX FORWARDNDF – Upon rollover, child trades failed to pick up Spot Margin.
DTUP 9.3.0		DTUP-342340	Issue	Issue - Data Exporter issue for Flipper Reconvention with sales margin.
DTUP 9.3.0	00002084	DTUP-342339	Issue	Issue - FXO Digitals – start_timezone and end_timezone are not saved.
DTUP 9.3.0		DTUP-342337	Enh	Issue – LCH FX Options clearing – Add support for FX Options trade lifecycle.
DTUP 9.3.0		DTUP-342331	Enh	Issue – RFR – Add support for Daily Compounding on Cancellable Swaps. Fix – The following fields have been added for cancelable swaps: CutOffHolidays UseSamplePeriodShiftB CompoundCutOffBusDayB CompoundCutOffLag ApplyPmtLagToPrincipalFlowsB

Component	HD/Case	Issue	Type	Description
DTUP 9.3.0	00004646	DTUP-342329	Enh	Issue - Incorrect validation on CallAccount Interest while uploading. Fix – Added field BothPenaltyB – When true, the interest config is created for BOTH penalty and interest.
DTUP 9.3.0		DTUP-342327	Enh	Issue - FX - For products that have "take-ups", ability to cancel/modify a take-up out of sequence. Fix – The following fields have been added to modify a take-up out of sequence: <UndoTakeUpDetails> <ExternalReference></ExternalReference> <Tradeld></Tradeld> </UndoTakeUpDetails> This does not require the UpdateUndoTakeup trade rule.
DTUP 9.3.0		DTUP-342325	Enh	Issue – Add support for uploading customized cashflows for CommodityOTCOption trades.
DTUP 9.3.0		DTUP-342310	Issue	Issue - For MW and EUREX, some trades are not getting loaded due to missing payment frequency mapping. Frequency mapping should not be required. Fix – Frequency mapping is not required.
DTUP 9.3.0		DTUP-342294	Enh	Issue – Add ability to propagate Swaption PREMIUM to Physically Exercised Swap Trade. Fix – The following tags have been added: XML tag - CapitalizePremiumB CSV tag – ExerciseCapitalizePremiumB

Component	HD/Case	Issue	Type	Description
				Also, the domain "capitalizePremiumFeeType" allows controlling the value of the tag. If the domain contains any value, the tag defaults to true. If the domain is empty, then the tag defaults to false.
DTUP 9.3.0	00004049	DTUP-342280	Enh	<p>Issue – For ROLLOVER, trade keywords are now saved on the child trade without the workflow rule UpdateRollOverTradeRule, including External Reference, Trader Name and Sales Person. You no longer need the workflow rule UpdateRollOverTradeRule.</p> <p>For UNDO_ROLL, you need the workflow rule UpdateUndoRollTradeRule to set trade keywords specified in UNDO_ROLL upload file depending on the value in the domain "UploadAddUndoRolloverKeywords":</p> <p>Value = Child - UNDO_ROLL trade keywords from upload file are updated on child trade. ChildTradeTraderName and ChildTradeSalesPerson trade keywords are set on Trader and Sales Person fields in Trade Details.</p> <p>Value = Parent (default) - UNDO_ROLL trade keywords from upload file are updated on parent trade. ChildTradeTraderName and ChildTradeSalesPerson trade keywords are NOT set on Parent Trade Details. They are only set on Parent Trade keywords.</p> <p>You can also have Value = Child and Value = Parent.</p> <p>Added domain "UploaderAddUndoRollAction" – It should contain actions that can be applied to the child trade:</p> <p>If the domain is not present or empty, no event is published for the child trade when action = UNDO_ROLL.</p> <p>If the domain exists with valid action, then that action is set on the child trade and an event is published (provided message setup is configured).</p>
DTUP 9.3.0	00003510	DTUP-342275	Issue	Issue - CleanPrice is showing as 0 on Bond.
DTUP 9.3.0	00005222	DTUP-342236	Enh	Issue – New Corporate Action uploader model is dropping external reference.

Component	HD/Case	Issue	Type	Description
				Fix – Added support for <ExternalCAID>. It is stored in CA product code “Common”.
DTUP 9.3.0		DTUP-342169	Enh	Issue – Upgrade the following libraries: httpclient to version 4.5.12 httpcore to version 4.4.13 commons-lang3 to version 3.10 springboot to version 2.3.3
DTUP 9.3.0		DTUP-342055	Enh	Issue – Add support for Loans/Deposits in Data Exporter.
DTUP 9.3.0		DTUP-341986	Enh	Issue – Upgrade camel library to version 3.4.2.

6.31 Changes in December 2020 - Version (9.3.1, 9.3.2, 9.3.3, 9.3.4, 9.3.5, 9.3.6)

Component	HD/Case	Issue	Type	Description
DTUP 9.3.6		DTUP-342335	Enh	Issue – Add Data Exporter support for Equity Swaps and Equity Index Swaps.
DTUP 9.3.6	00005145	DTUP-342344	Issue	Issue - SecondaryCcyFxRate gets updated when Bond trade is resaved even though secondary calculations are disabled domain “BondEnableSecondaryCcy” contains Value = False or no value).

6.32 Changes in December 2020 - Version (9.3.7)

Component	HD/Case	Issue	Type	Description
DTUP 9.3.7	00008671	DTUP-342625	Issue	Issue – Error when sending allocations from Calypso to Markitwire through PlatformModAffirm for Swaption.
DTUP 9.3.7	00006968	DTUP-342624	Issue	Issue - Calypso Executed Trade with Order Attributes does not match Markitwire Deal.
DTUP 9.3.7	00006986	DTUP-342623	Issue	Issue – Issues with allocations in Markitwire bidirectional mode.

6.33 Changes in January 2021 - Version (9.3.8)

Component	HD/Case	Issue	Type	Description
DTUP 9.3.8	00009298	DTUP-342706	Issue	Issue – Issue with sending allocations from Calypso to Markitwire through PlatformModAffirm for ZCInflationSwap.
DTUP 9.3.8		DTUP-342691	Enh	Issue – Add support for Swaption in Data Exporter. Fix – Added support for vanilla Swaptions in Data Exporter: NEW, AMEND, TERMINATE, NOVATE, EXERCISE (American, European, Bermudan).

6.34 Changes in January 2021 - Version (9.3.9)

Component	HD/Case	Issue	Type	Description
DTUP 9.3.9	00006020 00010148	DTUP-342757	Issue	Issue – Basket Equity Swap - Incorrect settle currency in funding leg. Fix – To properly set the settlement FX rate, you need to set <SettlementFixedRateB>true</SettlementFixedRateB>.

Component	HD/Case	Issue	Type	Description
DTUP 9.3.9	00007823	DTUP-342655	Issue	Issue - ValidateCalypsoAccount class is not working as expected. Fix – Removed unnecessary check.

6.35 Changes in February 2021 - Version (9.3.10)

Component	HD/Case	Issue	Type	Description
DTUP 9.3.10	00009073	DTUP-342841	Issue	Issue – SwapCrossCurrency Trade uploaded via DTUP with Initial and Amortization notional exchange resulting in Extra cashflow added after last period to both legs.
DTUP 9.3.10	193444 00009073 00008489 00009186	DTUP-342840	Enh	Issue - Support Swap Custom Cashflows with Different Pmt Dates for Interest and Principal.
DTUP 9.3.10	00010429 00008717	DTUP-342815	Issue	Issue - Getting Bermudan Exercise error when Uploading SWML file in DTUP.
DTUP 9.3.10		DTUP-342791	Enh	Issue – Data Exporter - Support ALLOCATE action for FX and Swaption.

6.36 Changes in February 2021 - Version (9.3.11)

Component	HD/Case	Issue	Type	Description
DTUP 9.3.11	00011686	DTUP-343027	Issue	Issue – Account Data Authorization is updating the CreationDate even when no change is made.

Component	HD/Case	Issue	Type	Description
DTUP 9.3.11	00011263	DTUP-342974	Enh	<p>Issue - Error Code 54654 is not displayed when applying NEW and AMEND action for LE with classServerAuthMode enabled.</p> <p>Fix - Server side authorization is enhanced for APIs that save multiple objects.</p> <p>For example – For the API that saves LegalEntity, LegalEntityAttributes and LEContacts, authorization objects are created for all related objects as needed.</p>
DTUP 9.3.11	00006360	DTUP-342857	Issue	Issue – Credit Ratings upload - DTUP rejected all the data if one of the uploaded records is invalid. It should only reject invalid records.

6.37 Changes in April 2021 - Version (9.3.12, 9.3.13)

Component	HD/Case	Issue	Type	Description
DTUP 9.3.13	00007928 00013174	DTUP-343135	Enh	<p>Issue – Add field Reinvestment Rate for Performance Swap Trade.</p> <p>Fix – Added:</p> <p>XML tag: <ReinvestmenrRate></p> <p>CSV column: PrimaryLegIncomePaymentsLegReinvestmentRate</p>
DTUP 9.3.13	00007921 00013343 00016289	DTUP-343147	Issue	<p>Issue – Equity Swap trade - Some parameters of the trade are changed after amendment where nothing was changed.</p> <p>Fix - Default values are set for rate rounding fields, sample period shift & amort date diff allowance.</p> <p>Removed keyword NegotiatedCurrency from Equity Swap uploader.</p>
DTUP 9.3.13	00013748	DTUP-343252	Issue	Issue - Data Uploader rejects file with column "keyword.HAIRCUT" due to translation error.

Component	HD/Case	Issue	Type	Description
				Impact Analysis – Local impact to CSVToXMLUtil.

6.38 Changes in May 2021 - Version (9.3.14)

Component	HD/Case	Issue	Type	Description
DTUP 9.3.14	00012244	DTUP-343141	Issue	Issue – Error displayed when applying AMEND action to SDI, Legal Entity, LE Contact, Book even when no field has been changed.

6.39 Changes in July 2021 - Version (9.3.15)

Component	HD/Case	Issue	Type	Description
DTUP 9.3.15	00016882	DTUP-343558	Issue	Issue – If multiple takeup deals are processed through Data Uploader for multiple trades, there is a version mismatch error. Impact Analysis – Local impact to UploaderTradeUtil - Saving all the trades of a given takeup at once instead of one by one.

6.40 Changes in August 2021 - Version (9.3.16)

Component	HD/Case	Issue	Type	Description
DTUP 9.3.16	00018802	DTUP-343616	Issue	Issue - SQL Exception recorded in Data Server log when uploading CA Cash Dividend for Equity Index. Impact Analysis – Local impact to ValidationUtil - Changed PRODUCT_CA to lowercase in SQL query.

6.41 Changes in October 2021 - Version (9.3.17)

Component	HD/Case	RPM	Issue	Type	Description
DTUP 9.3.17	00018802		DTUP-343848	Issue	<p>Issue – Data uploader file for Corporate Actions (cash/dividend for EquityIndex) is not working</p> <p>Impact Analysis – DTUP to use <ExternalCAID> field as a unique identifier for CA product. When this field is specified, DTUP will use it to identify CA product otherwise DTUP will fall back to earlier combination of UnderlyingProduct+ExDate+SwiftCode (if specified).</p>

6.42 Changes in September 2022 - Version (9.3.18)

Component	HD/Case	RPM	Issue	Type	Description
DTUP 9.3.18	00037274		DTUP-344178	Issue	<p>Issue – Data uploader - Data Authorization for Manual Posting.</p> <p>Impact analysis – Local impact - With restriction ONLY_TWOSIDEDPOSTINGS both Debit and Credit Account must be filled to be uploaded with success. Without restriction ONLY_TWOSIDEDPOSTINGS, as soon as one of the Debit or Credit Account is filled the trade is uploaded with success.</p>

6.43 Changes in September 2022 - Version (9.3.19)

Component	HD/Case	RPM	Issue	Type	Description
DTUP 9.3.19	00039884 00005554		DTUP-344218	Issue	Issue – DTUP to allow booking of collateral allocations irrespective of Direction.

Component	HD/Case	RPM	Issue	Type	Description
					Impact analysis – Local impact to UploadCollateralAllocation - Collateral Allocation should get loaded successfully via DTUP.

6.44 Changes in January 2021 - Version (9.4.7)

Component	HD/Case	Issue	Type	Description
DTUP 9.4.7		DTUP-342711	Issue	Issue – Unable to create multiple Holiday Calendars using XML file.
DTUP 9.4.7		DTUP-342710	Issue	Issue – Equity Swap - Fees are duplicated for Termination and Partial Termination.
DTUP 9.4.7		DTUP-342708	Issue	Issue – Data Exporter - DBV Repo is generated as InterestRateSwap instead of Repo.
DTUP 9.4.7	00009101	DTUP-342676	Issue	Issue - Partially terminated IRS trade results in incorrect notional for secondary leg of child trade.
DTUP 9.4.7		DTUP-342670	Issue	Issue - Swaptions Bidirectional error for Cash methods “Collateralized Cash Price” and “Par Yield Curve - Unadj.”
DTUP 9.4.7		DTUP-342668	Issue	Issue - Data Exporter - WK(R), BIWK(R) and LUN(R) is not supported in exporter for equity swap or swap.
DTUP 9.4.7	00011850	DTUP-342666	Enh	Issue - Add support for "ICESWAP Rate" as Settlement rate source for Swaptions.
DTUP 9.4.7		DTUP-342649	Enh	Issue - Add support for non ZC payment frequency for the standard coupon inflation swap based on the frequency from incoming file.
DTUP 9.4.7	00004599	DTUP-342637	Enh	Issue – Add logging to UploaderMessagingServer for monitoring purposes. Fix – You need to set the following environment properties:

Component	HD/Case	Issue	Type	Description
				<p>MESSAGING_SERVER_MONITORING_INTERVAL= Time in milliseconds. Default = 60000 - 60 Secs</p> <p>DU_MESSAGING_SERVER_URL= URL of messaging server. Default = tcp\://localhost\;61917)</p> <p>DU_MESSAGING_SERVER_MONITORING_ENABLED = true. Default = false</p> <p>Add log category: com.calypso.infra.messaging.CalypsoMessagingServerMonitor</p>
DTUP 9.4.7	00007946	DTUP-342630	Issue	Issue – Market quotes not properly uploaded for a given equity when there is an erroneous CUSIP on another equity.
DTUP 9.4.7		DTUP-342612	Issue	Issue - Incorrect margin points added in FX NDF Swap trade.
DTUP 9.4.7	00008454	DTUP-342609	Issue	Issue - Error when uploading holiday calendar from CSV file.
DTUP 9.4.7		DTUP-342605	Issue	Issue – FX Option Exercise not working via Messaging mode.
DTUP 9.4.7		DTUP-342602	Enh	<p>Issue - InterestCompoundingSpread needed for CSV for Equity Swap and IRS.</p> <p>Fix – The following fields have been added:</p> <p>Equity Swap: Leg1_InterestCompoundingSpread</p> <p>IRS columns: Leg1_InterestCompoundingSpread and Leg2_InterestCompoundingSpread</p>
DTUP 9.4.7	00008089	DTUP-342595	Issue	Issue – The UpdateManagerEngine randomly fails to process “PSEventUploadReprocess” event in live mode due to missing “no-args” constructor in PSEventUploadReprocess.
DTUP 9.4.7	00007753	DTUP-342593	Issue	<p>Issue - When Clean Price is 0 from Bloomberg, the trade captured in Calypso populates clean price as 100 instead of 0.</p> <p>Fix – Removed default value of 1.</p>

Component	HD/Case	Issue	Type	Description
DTUP 9.4.7		DTUP-342592	Enh	Issue - Handle the case where businessdayconvention is null in the incoming FpML and raise a business validation error.
DTUP 9.4.7		DTUP-342586	Enh	Issue – Add support for Swaption in Data Exporter. Fix – Added support for vanilla Swaptions in Data Exporter: NEW, AMEND, TERMINATE, NOVATE, EXERCISE (American, European, Bermudan).
DTUP 9.4.7	00008671	DTUP-342580	Issue	Issue - Issue with sending allocations from Calypso to Markitwire through PlatformModAffirm for Swaption.
DTUP 9.4.7	00008534	DTUP-342574	Issue	Issue – Error when importing Security Lending trade due to incorrectly generated <HairCutPercentage> tag.
DTUP 9.4.7		DTUP-342573	Enh	Issue – Add support for SPPI product code for Structured Flows.
DTUP 9.4.7		DTUP-342571	Issue	Issue – Data Export is not exporting <NotionalCurrency> for FX TARF Scriptable OTC trade.
DTUP 9.4.7	00007613	DTUP-342566	Enh	Issue – Add priority queue support for Margin Engine Limit Checker. Fix – Added priority queue support for Margin Engine Limit Checker in datauploader-lowlatency-eventserver.xml.
DTUP 9.4.7	193444 00009073 00008489 00009186	DTUP-342544	Enh	Issue - Support Swap Custom Cashflows with Different Pmt Dates for Interest and Principal.
DTUP 9.4.7	00005145	DTUP-342541	Issue	Issue - SecondaryCcyFxRate gets updated when Bond trade is resaved even though secondary calculations are disabled domain “BondEnableSecondaryCcy” contains Value = False or no value).

Component	HD/Case	Issue	Type	Description
DTUP 9.4.7	00008171	DTUP-342538	Enh	Issue – Cannot upload data in "Int. Pmt Date Rule" field on Structured Flow trade using csv file. Fix – Added tag InitPmtDateRule to XML and CSV files.
DTUP 9.4.7	00007565	DTUP-342535	Issue	Issue – DATA_UPLOADER scheduled task finishes with Success even if no file is found or uploaded.
DTUP 9.4.7	00007823	DTUP-342529	Issue	Issue - ValidateCalypsoAccount class is not working as expected. Fix – Removed unnecessary check.
DTUP 9.4.7	00003196	DTUP-342528	Enh	Issue – Add support for "Action" for trade keywords upload in CSV format. Fix – Added <Action> tag.
DTUP 9.4.7	00008172	DTUP-342526	Issue	Issue – Error when uploading a subscription/redemption trade.
DTUP 9.4.7	00007818	DTUP-342515	Issue	Issue - Child trade not getting Strategy applied when using allocations loader as AllocationTradeKeyword.Allocation_Keyword.StrategyId , is converted to 'Allocation_Keyword_StrategyId' instead of 'StrategyId'. NOTE - The field 'AllocationTradeKeyword.Allocation_Keyword.StrategyId' must be placed before the field 'Allocation_ChildTradeExternalReference' in the CSV file to get proper result.
DTUP 9.4.7		DTUP-342510	Enh	Issue - Updated platform-cloud-plugin to version 2.1.1.
DTUP 9.4.7	00006296	DTUP-342505	Issue	Issue – Data Exporter fails to export Cash trades.
DTUP 9.4.7	00007173	DTUP-342500	Issue	Issue – Error when uploading trades using multiple threads as Frequency.values() is not thread safe.
DTUP 9.4.7	00007928	DTUP-342496	Enh	Issue – Add field Reinvestment Rate for Performance Swap Trade. Fix – Added:

Component	HD/Case	Issue	Type	Description
				XML tag: <ReinvestmenrRate> CSV column: PrimaryLegIncomePaymentsLegReinvestmentRate
DTUP 9.4.7	00009242	DTUP-342492	Issue	Issue – It should be possible to save a bond trade with 0 price (unless it is a cross currency trade with missing FX rate).
DTUP 9.4.7	00006471	DTUP-342490	Enh	Issue – Basket Equity Swap - Add support for entering Initial FX Rate at basket level. Fix – The following tags have been added: XML Tag - <InitialFXRate> and <FinalFXB> under <BasketComponent> CSV Tag - BasketComponent_InitialFXRate and BasketComponent_FinalFXB
DTUP 9.4.7	00006360	DTUP-342485	Issue	Issue – Credit Ratings upload - DTUP rejected all the data if one of the uploaded records is invalid. It should only reject invalid records.
DTUP 9.4.7	00006986	DTUP-342476	Issue	Issue – Issues with allocations in Markitwire bidirectional mode.
DTUP 9.4.7	196350 00006586	DTUP-342473	Enh	Issue – FEDFUNDS trades that have been released from Markitwire are incorrectly populating the compounding field in Calypso. Fix – Added support for non compounding OIS trades.
DTUP 9.4.7	00006968	DTUP-342466	Issue	Issue - Calypso Executed Trade with Order Attributes does not match with Markitwire Deal.
DTUP 9.4.7		DTUP-342461	Enh	Issue - Data Uploader enhancement for SecFinance trades. Fix – The following RFR fields have been added to Repo and Sec Lending trades. XML: <ResetLagB>, <ResetLag>, <ResetOffsetBusDayB>, <ResetHolidays> / <Holiday>, <CrystallizationDays>, <UseSamplePeriodShiftB>.

Component	HD/Case	Issue	Type	Description
				CSV: ResetLagB, ResetLag, ResetOffsetBusDayB, ResetHolidays, CrystallizationDays, UseSamplePeriodShiftB.
DTUP 9.4.7	00007161	DTUP-342453	Issue	<p>Issue – Structured Flows trade shows incorrect Spread and Sales Margin amount after import as when Direction Type = Principal, the sign of pay flag is inverted.</p> <p>Fix - When Direction Type = Principal: For Rec, Final Rate = Rate – Sales Margin For Pay, Final Rate = Rate + Sales Margin</p>
DTUP 9.4.7	00006593	DTUP-342450	Enh	<p>Issue – Add fields to Margin Call Contracts.</p> <p>Fix – The following fields have been added to Margin Call Contracts, XML and CSV: PO_Threshold_ThresholdApplication, LE_Threshold_ThresholdApplication, CalculationType and AllocationModel.</p>
DTUP 9.4.7		DTUP-342442	Issue	Issue - SPOT_MARGIN points are not calculated when FarMarginPoint is missing.
DTUP 9.4.7	00006716	DTUP-342435	Issue	Issue - Flipper Bond with flip side Floating to Fixed always shows Fixed Rate as zero.
DTUP 9.4.7	00006454	DTUP-342432	Enh	<p>Issue – Spot date is incorrectly calculated when Trade Date is non business day.</p> <p>Fix – If Day Change Rule = FX, taking domain “SundayEarlyNYFXDayChangeRule” into account in DTUP. If this domain contains true and the trade date falls on Sunday post 8 AM, then while computing Spot Date, the next date is considered.</p> <p>Otherwise, the FX Day Change Rule.</p>
DTUP 9.4.7	00005554	DTUP-342431	Issue	Issue - Collateral allocations should be loaded regardless of the Direction.

Component	HD/Case	Issue	Type	Description
DTUP 9.4.7	00005978	DTUP-342417	Issue	Issue – Unable to create Account Interest Config with multiple values in Agg. Config.
DTUP 9.4.7	00006020 00010148	DTUP-342403	Issue	Issue – Basket Equity Swap - Incorrect settle currency in funding leg. Fix – To properly set the settlement FX rate, you need to set <SettlementFixedRateB>true</SettlementFixedRateB>.
DTUP 9.4.7	00006177	DTUP-342370	Issue	Issue – Data Uploader Web UI - Not able to upload CALLACCOUNT for non admin user even though the user had proper permissions. Fix – Passing user info when saving call account.
DTUP 9.4.7	00005676	DTUP-342368	Issue	Issue – Equity Swap upload - Notional is not converted into PriceC.
DTUP 9.4.7		DTUP-342360	Enh	Issue – LCH FX Option Clearing - Support for terminate action.
DTUP 9.4.7	184688	DTUP-342328	Enh	Issue – Add support for "XMMEEnableSecondaryCcy" domain to support secondary prices calculation. Fix – Domain "XMMEEnableSecondaryCcy" is used to enable secondary prices in Custom Bond trade window.
DTUP 9.4.7		DTUP-342231	Issue	Issue – Duplicate fees when uploading FX Swap Amendment.
DTUP 9.4.7	194965	DTUP-341308	Issue	Issue – Incorrect Accrual calculation for Intex bond.
DTUP 9.4.7	00009031	DTUP-342726	Enh	Issue – Upgrade micro services to version 6.0.3 to add proxy support in the Calypso RestClientFactory.
DTUP 9.4.7		DTUP-342750	Issue	Issue - SpotMargin and ForwardMargin are not populated on the trades.
DTUP 9.4.7		DTUP-342733	Issue	Issue - Cash. Crystallization Days and Cash. Observation Shift are not supported by Data Exporter for Sec Finance trades. Fix – The fields are now exported.

Component	HD/Case	Issue	Type	Description
DTUP 9.4.7		DTUP-342789	Issue	Issue - Index Factor is not exported through Data Exporter for Structured Flows trade.
DTUP 9.4.7		DTUP-342802	Issue	Issue - Spot trade validation fails for past dated trades.

6.45 Changes in February 2021 - Version (9.4.8)

Component	HD/Case	Issue	Type	Description
DTUP 9.4.8	00009625	DTUP-342907	Issue	Issue - Equity Trade - When the settle date is not provided in the upload file, it should be defaulted to spot date.
DTUP 9.4.8		DTUP-342905	Issue	Issue - Market place should be considered in case of multiple Equities with same product code value.
DTUP 9.4.8	00009298	DTUP-342900	Issue	Issue – Issue with sending allocations from Calypso to Markitwire through PlatformModAffirm for ZCInflationSwap.
DTUP 9.4.8	00009682	DTUP-342808	Issue	Issue – MarkitWire Bidirectional error for “Zero Coupon Yield – Adjusted” and “Collateralized Cash Price” with default settle rate as Reference Bank.

6.46 Changes in February 2021 - Version (9.4.9, 9.4.10)

Component	HD/Case	Issue	Type	Description
DTUP 9.4.10	00008685	DTUP-342950	Issue	Issue - Issue with sending allocations from Calypso to Markitwire through PlatformModAffirm for Fixed Payment Swap. Fix - Changes in FpML module to support outgoing mode allocation for Fixed payment Swap to Markitwire.

6.47 Changes in April 2021 - Version (9.4.11)

Component	HD/Case	Issue	Type	Description
DTUP 9.4.11	00010902 00011283	DTUP-342914	Enh	Issue – “Include Ex div Date” field not available in Upload XML on bond product. Fix – Added: XML tag: IncludeExDivDateB CSV tag: IncludeExDivDateB
DTUP 9.4.11	00011645	DTUP-342891	Enh	Issue – Data Exporter - Support ALLOCATE action for FX and Swaption.

6.48 Changes in April 2021 - Version (9.4.12)

Component	HD/Case	Issue	Type	Description
DTUP 9.4.12		DTUP-343194	Enh	Issue – Data Exporter for Equity Swap Basket – Add support for fields <InitialFXRate> and <FixedFXB>.
DTUP 9.4.12		DTUP-343193	Issue	Issue – Data Exporter - Fixing Date is incorrect in Equity Structured Option exported file.
DTUP 9.4.12		DTUP-343192	Issue	Issue – Data Exporter - Incorrect legType on exported file for Equity Swap.

6.49 Changes in June 2021 - Version (9.4.13)

Component	HD/Case	Issue	Type	Description
DTUP 9.4.13	00014141	DTUP-343344	Enh	Issue – Data Exporter – Various issues for Equity Swaps. Fix – Pay/Rec is handled by BuySell tag.

Component	HD/Case	Issue	Type	Description
				Added RollOnDay tag in performance leg section. Added TerminationPrice tag to termination section. Added ProductCodeType tag to the UnderlyingProductDefinition section. Added Currency tag for underlier. Fixed SwapLeg Amount format.
DTUP 9.4.13	00015396	DTUP-343375	Issue	Issue - Wrong direction of Non Neg. Amount on Flexi Forward after AMEND. Impact Analysis – Local impact to UploadCalypsoTradeFXFlexiForward.

6.50 Changes in June 2021 - Version (9.4.14)

Component	HD/Case	Issue	Type	Description
DTUP 9.4.14	00016996	DTUP-343437	Issue	Issue – Equity Swap fails to upload with underlying Equity Index when dividend rule is Asian_Schedule. Impact Analysis – Local impact to ValidateCalypsoEquitySwap – Using the proper API to get all dividend rules.

6.51 Changes in July 2021 - Version (9.4.15)

Component	HD/Case	Issue	Type	Description
DTUP 9.4.15	00018173	DTUP-343522	Issue	Issue – CustomRollingDayB is wrongly set to true in Equity Swap trade created using Data Uploader, as the exported trade was containing a RollOnDay value of 0. Impact Analysis – Local impact to Equity Swap trade export - When RollOnDay = 0, it does not appear in the exported trade.

6.52 Changes in August 2021 - Version (9.4.16)

Component	HD/Case	Issue	Type	Description
DTUP 9.4.16	00017839	DTUP-343578	Issue	Issue – Account Interest Bearing Config with more than one config range (with Aggregation) not uploaded using Data Uploader Impact Analysis – Added support for multiple config ranges.

6.53 Changes in August 2021 - Version (9.4.17)

Component	HD/Case	Issue	Type	Description
DTUP 9.4.17		DTUP-343672	Issue	Issue – VCON Interface not creating French Convertible Bonds Impact Analysis – Local impact to bonds import.

6.54 Changes in August 2021 - Version (9.4.18)

Component	HD/Case	Issue	Type	Description
DTUP 9.4.18		DTUP-343703	Enh	Issue – Add support for Margin Call Contract in Data Exporter.

6.55 Changes in September 2021 - Version (9.4.19)

Component	HD/Case	RPM	Issue	Type	Description
DTUP 9.4.19	00017100	RPM-6185	DTUP-343738	Enh	Issue – Data Exporter for Equity Swap – Allow to export termination details by quantity.

Component	HD/Case	RPM	Issue	Type	Description
					<p>Fix – Termination details are exported by quantity when the following mapping is provided:</p> <p>Name = Uploader/Translator</p> <p>Interface Value = ELS.ExportByQuantity</p> <p>Calypso Value = true</p>

6.56 Changes in October 2021 - Version (9.4.20)

Component	HD/Case	RPM	Issue	Type	Description
DTUP 9.4.20	00022528		DTUP-343839	Issue	<p>Issue – Data Exporter exports field TradeNotional without rounding.</p> <p>Impact Analysis – Exported file shows correct Notional value</p>

6.57 Changes in December 2021 - Version (9.4.21)

Component	HD/Case	RPM	Issue	Type	Description
DTUP 9.4.21	00023426		DTUP-343962	Issue	<p>Issue – The TerminationPrice tag is not exporting for Performance Swap Termination and Partial Termination lifecycle action messages.</p> <p>Impact Analysis – Export FlatPrice in PerformanceSwap termination if terminated trade has a keyword TerminationFlatSpread.</p>

6.58 Changes in February 2022 - Version (9.4.22)

Component	HD/Case	RPM	Issue	Type	Description
DTUP 9.4.22	00028680		DTUP-344021	Issue	Issue – Trade Date field in exported XML when applying CANCEL or UNDO_TERMINATION actions on EquitySwap and PerformanceSwap products. Impact analysis – Local impact to TradeMappingBuilder - Every XML present under EquitySwap and PerformanceSwap folder of samples, contains only one <TradeDateTime> opening tag.
DTUP 9.4.22	00028292		DTUP-343995	Issue	Issue – Able to view the exponential values for notional tags and termination tag when exporting the EquitySwap trade. Impact analysis – Local impact to DataUploaderUtil - Added the xpath of TerminationAmount and cashflow tag 'Value' in the calypso mapping 'ScientificNotationXPath'.

6.59 Changes in March 2022 - Version (9.4.23)

Component	HD/Case	RPM	Issue	Type	Description
DTUP 9.4.23	00030574 00031031		DTUP-344053	Issue	Issue – Equity swap XML - Undo_Termination field to express termination trade date. Impact analysis – Local impact - Undo_Terminate action, the termination date and termination trade date field will be exported as InitialTerminationTradeDate and InitialTerminationDate keywords.
DTUP 9.4.23			DTUP-344033	Issue	Issue – ELS with different underlying and settle Currency fails to upload when initial price is "0" Impact analysis – Local impact to UploadCalypsoTradeEquitySwap - Notional value of 0 is handled in code.

6.60 Changes in June 2022 - Version (9.4.24)

Component	HD/Case	RPM	Issue	Type	Description
DTUP 9.4.24	00034318		DTUP-344105	Issue	Issue – Market Standard not set on CDS trades created with data uploader. Impact Analysis – Local impact to UploadCalypsoTradeCreditDefaultSwap – Setting Seniority and MarketStandard to false if null.
DTUP 9.4.24	00034227		DTUP-344103	Issue	Issue - Performance Swap Termination Trade issue. Impact analysis – Local impact to UploadCalypsoTradePerformanceSwap - Added a null check before adding the termination generated fees to trade fees.

6.61 Changes in August 2022 - Version (9.4.25)

Component	HD/Case	RPM	Issue	Type	Description
DTUP 9.4.25	00037693		DTUP-344183	Issue	Issue – Invalid FX Reset name while uploading Non Deliverable Swap. Impact Analysis – Local impact to NonDeliverableSwapParameterConverter – Retrieving correct currency.

6.62 Changes in September 2022 - Version (9.4.26)

Component	HD/Case	RPM	Issue	Type	Description
DTUP 9.4.26	00037772		DTUP-344189	Issue	<p>Issue – Missing Holiday Code for Reset Holidays field while uploading CAP/Floor trade in Datauploader GUI.</p> <p>Impact Analysis – Local impact – Set Reset Lag as blank if defaultResetOffsetB is true and set Reset Lag value provided if defaultResetOffsetB is false.</p>

6.63 Changes in February 2021 - Version (9.5.0, 9.5.1, 9.5.2)

Component	HD/Case	Issue	Type	Description
DTUP 9.5.2		DTUP-342711	Issue	<p>Issue – Unable to upload EquitySwap trade when <StubCustomIdxB> = true for STUB rule other than "SPECIFIC BOTH".</p> <p>Fix – <StubCustomIdxB> = true is now working with all stub rules.</p>
DTUP 9.5.2		DTUP-342859	Enh	Issue – Add support for Equity Swap Basket component InitialFXRate and FixedFXB in Data Exporter.
DTUP 9.5.2	00007921 00013343 00016289	DTUP-342855	Issue	<p>Issue – Equity Swap trade - Some parameters of the trade are changed after amendment where nothing was changed.</p> <p>Fix - Default values are set for rate rounding fields, sample period shift & amort date diff allowance.</p> <p>Removed keyword NegotiatedCurrency from Equity Swap uploader.</p>
DTUP 9.5.2		DTUP-342853	Issue	<p>Issue – FX trades - Split rates not populated on first instance when the trades are uploaded via DTUP if there is no quote on valuation date.</p> <p>Fix – You need to set pricing parameter FX_LATEST_QUOTE = true to get the latest quotes.</p>

Component	HD/Case	Issue	Type	Description
DTUP 9.5.2		DTUP-342852	Issue	Issue - Incorrect leg type on exported file for Equity Swap.
DTUP 9.5.2	00010200	DTUP-342834	Enh	Issue – SDI upload does not allow saving a duplicate as in the SDI widow. Fix – The following tags have been added: XML tag: <AllowInterferenceB> CSV column: AllowInterferenceB When true, duplicates are saved.
DTUP 9.5.2	00010385	DTUP-342825	Issue	Issue - Bond Trade uploaded with quote type Yield shows wrong yield due to incorrect locale used for yield conversion.
DTUP 9.5.2	00010346	DTUP-342822	Issue	Issue – Sec. Pass-Through is not checked automatically when Repo trade is booked via. DTUP.
DTUP 9.5.2		DTUP-342821	Enh	Issue – DTUP changes to support FX Options in Fxall.
DTUP 9.5.2		DTUP-342813	Enh	Issue – Add support for Margin Call Contract in Data Exporter.
DTUP 9.5.2	00009682	DTUP-342807	Issue	Issue – MarkitWire Bidirectional error for “Zero Coupon Yield – Adjusted” and “Collateralized Cash Price” with default settle rate as Reference Bank.
DTUP 9.5.2		DTUP-342804	Issue	Issue – Add support for Inflation Swap in Data Exporter.
DTUP 9.5.2	00009625	DTUP-342799	Issue	Issue - Equity Trade - When the settle date is not provided in the upload file, it should be defaulted to spot date.
DTUP 9.5.2	00009804 00012407	DTUP-342795	Issue	Issue - Exception tasks generated by Data Uploader through queue (adapter) are appearing in Task Station in COMPLETED status. Fix - The tasks are not marked as COMPLETE and are linked instead to existing tasks if any, so that the Task engine will mark the tasks as COMPLETE as needed.

Component	HD/Case	Issue	Type	Description
DTUP 9.5.2		DTUP-342788	Issue	Issue - Index Factor is not exported through Data Exporter for Structured Flows trade.
DTUP 9.5.2		DTUP-342782	Issue	<p>Issue - Remove thirdparty JARs from Data Uploader distribution that are already packaged in common distribution.</p> <p>Fix – The following JARs have been removed from Data Uploader distribution:</p> <p>dozer-core-6.5.0.jar</p> <p>jaxen-1.2.0.jar</p> <p>objenesis-1.0.jar</p> <p>commons-lang3-3.10.jar</p> <p>super-csv-2.4.0.jar</p>
DTUP 9.5.2		DTUP-342779	Issue	Issue – Flexi Forward Rollover - Spot margin should not be generated on child trade.
DTUP 9.5.2		DTUP-342778	Issue	Issue - Fixing Date is incorrect in Data Exporter for Equity Structured Option.
DTUP 9.5.2	00007176	DTUP-342776	Issue	<p>Issue - Error while uploading CDUF file with Japanese characters.</p> <p>Fix - Fixed encoding for SHIFT-JIS in DATA_UPLOADER scheduled task and Uploader Engine.</p>
DTUP 9.5.2	00010232	DTUP-342770	Issue	Issue – Data Export – Error when converting ReferenceDate to XML.
DTUP 9.5.2		DTUP-342761	Issue	Issue - Market place should be considered in case of multiple Equities with same product code value.
DTUP 9.5.2	00009083	DTUP-342756	Issue	Issue - DTUP incorrectly shows error msg of Rejection upon partially terminating a Swap with 'Need Manual Authorization'.

Component	HD/Case	Issue	Type	Description
				<p>Fix - Added check in DTUP trade save API to fetch trade-id from the collection only when it has at least one trade-id populated to avoid runtime exception in background.</p> <p>Partial termination is successfully uploaded and task is generated in Task Station.</p>
DTUP 9.5.2	195157 195166	DTUP-342755	Enh	<p>Issue – Window Forward - Add ability to cancel/modify a take-up out of sequence - CSV support.</p> <p>Fix – Added CSV fields to Window Forward:</p> <p>UndoTakeupDetails.ExternalReference</p> <p>UndoTakeupDetails.TradeId</p>
DTUP 9.5.2	00009997	DTUP-342747	Issue	Issue - MW Swaption Exercise fails when Settlement is switched from Cash to Physical.
DTUP 9.5.2		DTUP-342738	Issue	Issue – Error when reprocessing BOMessages having long ID.
DTUP 9.5.2		DTUP-342737	Enh	Issue - Set RelatedProductType = NDF for FXNDF imported via Eurex FCM interface.
DTUP 9.5.2	00010429 00008717	DTUP-342731	Issue	Issue - Getting Bermudan Exercise error when Uploading SWML file in DTUP.
DTUP 9.5.2	00006838	DTUP-342721	Enh	<p>Issue - Data Uploader support for PFS contract duplicates.</p> <p>Fix – Added tags:</p> <p>XML tag: <AllowDuplicateB></p> <p>CSV column: AllowDuplicateB</p> <p>When true, duplicates are checked based on fields defined in domain “duplicateContractFields”.</p>

Component	HD/Case	Issue	Type	Description
DTUP 9.5.2	00007387	DTUP-342719	Issue	Issue – Reset Lag and Reset Lag Calendar are not correct for Equity Swap after upload.
DTUP 9.5.2	00009298	DTUP-342705	Issue	Issue – Issue with sending allocations from Calypso to Markitwire through PlatformModAffirm for ZCInflationSwap.
DTUP 9.5.2		DTUP-342699	Issue	<p>Issue - Support for RFR fields in AssetSwap and PerformanceSwap.</p> <p>Fix – The following fields have been added:</p> <p>XML: (under <SwapLeg>)</p> <p><InterestCompounding>, <InterestCompoundingMethod>, <ResetLag>, <ResetHolidays>, <InterestCompoundingFrequency>, <ResetFrequency>, <CompoundCutOffLag>, <ResetMethod>, <ResetCutOffLag>, <UseSamplePeriodShiftB></p> <p>CSV (PerformanceSwap):</p> <p>SwapLegResetHolidays, SwapLegResetMethod, SwapLegResetLag, SwapLegResetCutOffLag, SwapLegInterestCompound, SwapLegInterestCompoundMethod, SwapLegInterestCompoundFrequency, SwapLegCompoundCutOffLag, SwapLegCutOffHolidays, SwapLegUseSamplePeriodShiftB</p> <p>CSV (AssetSwap):</p> <p>Leg1_ResetHolidays, Leg1_ResetMethod, Leg1_ResetLag, Leg1_ResetCutOffLag, Leg1_InterestCompound, Leg1_InterestCompoundMethod, Leg1_InterestCompoundFrequency, Leg1_CompoundCutOffLag, Leg1_CutOffHolidays, Leg1_UseSamplePeriodShiftB</p>
DTUP 9.5.2		DTUP-342692	Issue	<p>Issue – Add fields for Structured Flows.</p> <p>Fix – The following gfields have been added:</p> <p>XML Tags: <OpenTermBusDayB>, <CrystallizationDays> & <ResetRange></p>

Component	HD/Case	Issue	Type	Description
				CSV columns: OpenTermBusDayB, CrystallizationDays & ResetRange
DTUP 9.5.2	00007793	DTUP-342684	Issue	Issue – Markitwire OIS trade has compounding flag checked by default if rate index has IndexCalculator = OIS. It should depend on the imported value.
DTUP 9.5.2	00008296	DTUP-342674	Enh	Issue - After exporting structured flows trades using DATA_EXPORTER scheduled task and importing them via data uploader, the imported trade details are different from the exported trade. Fix - Support added for missing fields in Data Exporter.
DTUP 9.5.2	00007960	DTUP-342671	Issue	Issue – Equity Swap - Unable to perform Novation by Quantity. Fix – Novation by Quantity can be performed using tag <Novation type="Quantity">.
DTUP 9.5.2	00008693	DTUP-342656	Issue	Issue – What if trade input - DTUP translates Leg2_accrualPeriodAdjustment value as Null.
DTUP 9.5.2		DTUP-342267	Enh	Issue - LIBOR transition: Ability to apply RATEINDEX_UPDATE action for OTC products. Fix – Added RATEINDEX_UPDATE action. When applied, creation of replacement trades in the RFR index and termination of the initial trades in LIBOR index. It needs to be added to the Trade workflow: VERIFIED - RATEINDEX_UPDATE – TERMINATED with workflow rule UpdateTerminationTradeRule. TerminationReason is set to RateIndex_Update. To undo the RATEINDEX_UPDATE action, you need to set the following rules on the UNDO_TERMINATE action (TERMINATED - UNDO_TERMINATE – VERIFIED): RetractTradeRule, UpdateUndoTerminationTradeRule.

Component	HD/Case	Issue	Type	Description
				You also need to set the rule CancelTradeRule on the CANCEL action (VERIFIED - CANCEL - CANCELLED).
DTUP 9.5.2		DTUP-342555	Enh	Issue – Upgrade library org.apache.httpcomponents:httpClient to version 4.5.12 in version 15.2.
DTUP 9.5.2		DTUP-342543	Issue	Issue - Upgrade library org.apache.camel:camel to version 3.4.2 in 15.2.
DTUP 9.5.2	00006125	DTUP-342406	Issue	Issue – Error when uploading FX Forward Rollover with split currency.
DTUP 9.5.2		DTUP-342945	Issue	Issue – Data Exporter - IndexFactor Missing from the Floating Leg and IndexFactor Reflecting on FixedLeg.
DTUP 9.5.2	00010516	DTUP-342942	Issue	Issue - ESO Cliquet Multiplicative - Unable to add Fixing Dates to schedule using the Data Uploader. Fix – Sample file for Cliquet Multiplicative had incorrect column names.

6.64 Changes in March 2021 - Version (9.5.3)

Component	HD/Case	Issue	Type	Description
DTUP 9.5.3	00010346	DTUP-342980	Issue	Issue - Sec. Pass-Through is not checked automatically when Repo trade is booked via DTUP.
DTUP 9.5.3		DTUP-342976	Issue	Issue - Unable to amend Repo subtype Sweeping via DTUP.

6.65 Changes in March 2021 - Version (9.5.4, 9.5.5)

Component	HD/Case	Issue	Type	Description
DTUP 9.5.5	00011645	DTUP-343097	Enh	Issue – Data Exporter - Support ALLOCATE action for FX and Swaption.
DTUP 9.5.5		DTUP-343121	Issue	Issue – When sending allocations on Cross Currency Swaps to Markitwire, the notional cannot have more than 2 decimal places. Fix – Notional limited to 2 decimal places.
DTUP 9.5.5	00008685	DTUP-343110	Issue	Issue - Issue with sending allocations from Calypso to Markitwire through PlatformModAffirm for Fixed Payment Swap. Fix - Changes in FpML module to support outgoing mode allocation for Fixed payment Swap to Markitwire.

6.66 Changes in April 2021 - Version (9.5.6)

Component	HD/Case	Issue	Type	Description
DTUP 9.5.6	00010521	DTUP-343161	Issue	Issue – Issue with sending allocation with PlatformModAffirm rule for Amortizing Swap from Calypso to Markitwire.

6.67 Changes in April 2021 - Version (9.5.7, 9.5.8)

Component	HD/Case	Issue	Type	Description
DTUP 9.5.8	00013379	DTUP-343183	Issue	Issue – Data Exporter - When exporting FX Spot with action Allocate, the product tag is missing.
DTUP 9.5.8	00013745	DTUP-343204	Issue	Issue – Error when with sending allocations with PlatformModAffirm rule for Cross Currency Basis Swap.

6.68 Changes in June 2021 - Version (9.5.9, 9.5.10, 9.5.11)

Component	HD/Case	Issue	Type	Description
DTUP 9.5.11		DTUP-343259	Issue	Issue – Data Exported – Swap leg is not exported when Swaption trade is created from Pricing Sheet. Impact Analysis – Local impact to SwapLegCompoundingParametersConverter.
DTUP 9.5.11	00014298	DTUP-343263	Issue	Issue – Swaption PlatformAffirm is not working because of Fee/Premium direction issue. Impact Analysis – Local impact to CalypsoToFpMLSwaptionTranslator - Fixed the logic to generate the Payer and Receiver party references.
DTUP 9.5.11	00016067	DTUP-343414	Issue	Issue - Child FX Order unable to open in Pricing Sheet and CSV XPath generating empty XML objects. Impact Analysis – Local impact to Calypso orders import and XpathToXmlBuilder.

6.69 Changes in July 2021 - Version (9.5.12, 9.5.13)

Component	HD/Case	Issue	Type	Description
DTUP 9.5.13	00017105	DTUP-343468	Issue	Issue – Block Orders upload - Static data filter that checks for mandatory trade keywords is not respected in Data Uploader. Impact Analysis – Local impact to UploadCalypsoOrder - Handling error due to rejected static data filter.
DTUP 9.5.13	00016928	DTUP-343456	Issue	Issue – Block Orders upload - The Portfolio Manager should default to the entered user if it is not provided in xml/csv file. Impact Analysis – Local impact to Block Orders upload – Defaulting the Portfolio Manager.

Component	HD/Case	Issue	Type	Description
DTUP 9.5.13	00017033	DTUP-343476	Issue	Issue - Cannot send allocations for SwapCrossCurrency Fixed/Fixed deal from Calypso to Markitwire with PlatformModAffirm rule. Impact Analysis – Local impact to CalypsoToFpMLBaseIRDTranslator – Handling Fixed/Fixed SwapCrossCurrency deals.
DTUP 9.5.13	00015875	DTUP-343511	Issue	Issue – When Interp flag is unchecked on a trade, it appears checked when the trade is alleged to Markitwire. Impact Analysis - Local impact to FpMLToCalypsoSwapLeg – Fixed Interp flag initialization.

6.70 Changes in July 2021 - Version (9.5.14)

Component	HD/Case	Issue	Type	Description
DTUP 9.5.14	00019170	DTUP-343605	Enh	Issue – FX Forward Order is defaulted as FX Spot through Data Uploader. Fix – The TradeSettleDate needs to be specified in the upload file.

6.71 Changes in August 2021 - Version (9.5.15)

Component	HD/Case	Issue	Type	Description
DTUP 9.5.15	00019353	DTUP-343657	Issue	Issue – Upload of FX Forward Block Order defaults the child order ccy2 amount to 0. Fix – Local impact to OrderProductConverter – Child order cc2 amount it properly set.

6.72 Changes in September 2021 - Version (9.5.16)

Component	HD/Case	Issue	Type	Description
DTUP 9.5.16	00020385	DTUP-343749	Issue	<p>Issue – Error when pricing an imported FX Option Barrier with pricer FXOVannaVolga “FULL not supported by this pricer”.</p> <p>Impact Analysis – Local impact to UploadCalypsoTradeFXOption - For Barrier, the duration type is changed to CONTINUOUS instead of FULL.</p>

6.73 Changes in October 2021 - Version (9.5.17)

Component	HD/Case	RPM	Issue	Type	Description
DTUP 9.5.17	00019072		DTUP-343810	Issue	<p>Issue – Unable to customize the cashflows on Repo using data uploader.</p> <p>Impact Analysis – Local impact to UploadCalypsoCashFlow.</p>

6.74 Changes in November 2021 - Version (9.5.18)

Component	HD/Case	RPM	Issue	Type	Description
DTUP 9.5.18	00008141		DTUP-343829	Issue	<p>Issue – Trades created with wrong Gross Unitary Price via DTUP due to Pricing Env cache issue.</p> <p>Impact Analysis – Local impact to DataUploaderFrame – Using updated pricing environment.</p>

6.75 Changes in November 2021 - Version (9.5.19)

Component	HD/Case	RPM	Issue	Type	Description
DTUP 9.5.19	00022457		DTUP-343876	Issue	Issue – Cannot upload SDFilter with Boolean values in uppercase in SDFAtt_DomainValue column. Impact Analysis – Local impact to ValidateCalypsoStaticDataFilter.

6.76 Changes in December 2021 - Version (9.5.20)

Component	HD/Case	RPM	Issue	Type	Description
DTUP 9.5.20	00021933		DTUP-343906	Issue	Issue – Cache issue when we execute automatic configurations with DataUploader when we reuse a domainValue that have been just imported in a SDFilter Attribute. Impact Analysis – Adding the following lines after each import on each object: CacheUtil - clearCache(objectname); DSConnection - getDefault().getRemoteAccess().clearCache(objectname);

6.77 Changes in February 2022 - Version (9.5.21)

Component	HD/Case	RPM	Issue	Type	Description
DTUP 9.5.21	00028224		DTUP-343990	Issue	Issue – Template name attribute is not saved by DTUP. Impact Analysis – Local impact on UploadCalypsoTradeRepo – Template is getting saved without missing any attribute.

6.78 Changes in April 2022 - Version (9.5.22)

Component	HD/Case	RPM	Issue	Type	Description
DTUP 9.5.22	00028224		DTUP-344056	Issue	Issue – Template values are not picked correctly by DTUP. Impact analysis – Local impact to UploadCalypsoTradeRepo - Template value should be set as per the template created.

6.79 Changes in July 2022 - Version (9.5.23)

Component	HD/Case	RPM	Issue	Type	Description
DTUP 9.5.23	00028224		DTUP-344094	Issue	Issue – Template values are not picked correctly by DTUP. Impact analysis – Local impact to UploadCalypsoTradeRepo - Template value should be set as per the template created.

6.80 Changes in March 2021 - Version (9.6.0, 9.6.1)

Component	HD/Case	Issue	Type	Description
DTUP 9.6.1		DTUP-343040	Enh	Issue – Add ability to transition FX Spot trade to FX Forward trade on AMEND.
DTUP 9.6.1		DTUP-343036	Enh	Issue - FpML - Handle UCDS and ECDS product types coming from Tradeweb to differentiate between CDS Single Name and CDSIndex. Fix - If the ReferenceInformation is available in FpML, the product type is CDS else it is CDSIndex.
DTUP 9.6.1		DTUP-343034	Enh	Issue - Sec. Pass-Through is not checked automatically when Sec Lending trade is booked via. DTUP.

Component	HD/Case	Issue	Type	Description
				Fix - Added field PassThroughB for Sec Lending trade – It is true by default. Also, upon update, CallableBy is updated only if it does not already contain a value.
DTUP 9.6.1	00011686	DTUP-343029	Issue	Issue – Account Data Authorization is updating the CreationDate even when no change is made.
DTUP 9.6.1	00010258	DTUP-343026	Issue	Issue - Cash trade shows incorrect Spread amount when uploaded via Data Uploader. Fix - Corrected Data Uploader behavior to calculate spread and fixed rate correctly when sales margin is given for cash trades.
DTUP 9.6.1	00014812	DTUP-343011	Enh	Issue - Add support for RFR on CapFloor in FpML module.
DTUP 9.6.1	00010048	DTUP-342890	Enh	Issue - Transfer ASSIGN does not create replacement transfer. Fix - Added support for NettingGroup field and creation of new transfer in ASSIGN action.
DTUP 9.6.1	00011345	DTUP-342992	Enh	Issue - Unable to add input-based Fee via CSV. Fix – The following fields have been added: Fee.Input, Fee.CalculateAmountB, Fee.Method.
DTUP 9.6.1	00010352	DTUP-342991	Issue	Issue - Inconsistent behavior when uploading data obtained from Feed Address Mapping.
DTUP 9.6.1	00004224 00009806	DTUP-342987	Enh	Issue - Advances – Add Notional Change Reconvention field "Adder Fee (%)". Fix – Added support for “Adder Fee” field.
DTUP 9.6.1	00009618	DTUP-342947	Enh	Issue – Add "Reset Date Rule Prior" field for Structured Flows. Fix – Added PriorResetB field to CSV file.

Component	HD/Case	Issue	Type	Description
DTUP 9.6.1		DTUP-342814	Enh	Issue – Add new termination field for Equity Swap. Fix – Added <BeforeFixingTermB> field.
DTUP 9.6.1		DTUP-342967	Enh	Issue - Add support for Future MM trades in Data Exporter. Fix – Added support for Future MM trades in Data Exporter: NEW, AMEND, CANCEL.
DTUP 9.6.1		DTUP-342723	Enh	Issue – Add RFR fields for Portfolio Swap Contracts. Fix – The following fields have been added for portfolio swaps: XML <CompoundCutOffLag> <CompoundCutOffBusDayB> <CutOffHolidays> <UseObservationShiftB> <SampleTiming> <RoundingMethod> <RoundingDecimal> <InterestCompoundingMethod> <DiffResetDatePerCouponB> <MultiplicativeSpreadB> <CompoundSpread> CSV FundingLeg_CompoundCutOffLag FundingLeg_CompoundCutOffBusDayB FundingLeg_CutOffHolidays

Component	HD/Case	Issue	Type	Description
				FundingLeg_SampleTiming FundingLeg_UseObservationShiftB FundingLeg_RoundingMethod FundingLeg_RoundingDecimal FundingLeg_InterestCompoundingMethod FundingLeg_DiffResetDatePerCouponB FundingLeg_MultiplicativeSpreadB FundingLeg_CompoundSpread
DTUP 9.6.1	169027	DTUP-342847	Enh	Issue – Add support for FX Window Forward market rate rollover. Fix – Added market rate rollover for FX Window Forward.
DTUP 9.6.1	00008685	DTUP-342949	Issue	Issue - Issue with sending allocations from Calypso to Markitwire through PlatformModAffirm for Fixed Payment Swap. Fix - Changes in FpML module to support outgoing mode allocation for Fixed payment Swap to Markitwire.
DTUP 9.6.1	00010519	DTUP-342924	Issue	Issue - FX trades booked via TOF have incorrect Market Place. Fix – The Market Place is not set for FX trades.
DTUP 9.6.1	00011645	DTUP-342780	Enh	Issue – Data Exporter - Support ALLOCATE action for FX and Swaption.
DTUP 9.6.1	00010748	DTUP-342892	Issue	Issue – SecLending field <AllInDivReq> is ignored.
DTUP 9.6.1		DTUP-342971	Enh	Issue – Add "Apply Pmt Lag to Principal Flows" to Structured Flows. Fix – Added ApplyPmtLagToPrincipalFlowsB field to Structured Flows.
DTUP 9.6.1	00002663	DTUP-342354	Issue	Issue - Error "Cannot resolve the name Keyword" on CalypsoUploadTypes.xsd file.

Component	HD/Case	Issue	Type	Description
DTUP 9.6.1		DTUP-342979	Issue	Issue - For CLS enabled counterparty, DTUP does not book a FX Window forward trade with CLS as true.
DTUP 9.6.1	00005223	DTUP-342935	Issue	Issue - IBMMQQueueLEAdapter is holding onto a stale connection after MQ disconnection. Fix – Validating existing connection if any, or re-initializing connection otherwise.
DTUP 9.6.1		DTUP-342969	Enh	Issue - Add support for Future Bond trades in Data Exporter. Fix – Added support for Future Bond trades in Data Exporter: NEW, AMEND, CANCEL.
DTUP 9.6.1	00010902 00011283	DTUP-342901	Enh	Issue – “Include Ex div Date” field not available in Upload XML on bond product. Fix – Added: XML tag: IncludeExDivDateB CSV tag: IncludeExDivDateB
DTUP 9.6.1	00008141	DTUP-342909	Issue	Issue – Trades created with wrong Gross Unitary Price via DTUP due to Pricing Env cache issue.
DTUP 9.6.1	00011263	DTUP-342973	Enh	Issue - Error Code 54654 is not displayed when applying NEW and AMEND action for LE with classServerAuthMode enabled. Fix - Server-side authorization is enhanced for APIs that save multiple objects. For example – For the API that saves LegalEntity, LegalEntityAttributes and LEContacts, authorization objects are created for all related objects as needed.
DTUP 9.6.1		DTUP-343099	Issue	Issue - Window Forward Rollover action – When no Fee Book is given, the wrong book is associated with the fee.

Component	HD/Case	Issue	Type	Description
				Fix - Trade book is used is no fee book is given.
DTUP 9.6.1		DTUP-343101	Issue	Issue - Incorrect Spread value picked up in Exported file for Loan trade when spread is 1. Fix - Using BigDecimal type instead of double.

6.81 Changes in March 2021 - Version (9.6.2)

Component	HD/Case	Issue	Type	Description
DTUP 9.6.2		DTUP-343113	Enh	Issue - Make IBM MQ adapter methods available for extension. Fix – The methods createProviderConnectionByJNDI, createProviderConnectionByProperties and setProxyDetails in IBMMQQueueIEAdapter are now protected instead of private.

6.82 Changes in May 2021 - Version (9.6.3)

Component	HD/Case	Issue	Type	Description
DTUP 9.6.3	00014580	DTUP-343296	Issue	Issue – FX Volatility Surface upload - Underlying Quotes are not populated for new underlyings. Impact Analysis – Local impact to UploadCalypsoVolSurfaceUnderlyingQuote - Populating underlying quotes.
DTUP 9.6.3	00013212	DTUP-343340	Issue	Issue - No further action possible on mirror trades after rollover. It should be possible to amend the trades. Impact Analysis – Local impact to UpdateRollOverTradeRule – Allowing mirror trade amendment.

6.83 Changes in July 2021 - Version (9.6.4)

Component	HD/Case	Issue	Type	Description
DTUP 9.6.4	00017263 00017473	DTUP-343472	Issue	Issue – Exercised trades or underlying trades cannot be opened in the Pricing Sheet. Impact Analysis – Local impact to UBSFCMTranslator - TradeDate & RunDate matching logic modified to handle TS_Trade_Date (new field for date concatenation with Time field).

6.84 Changes in September 2021 - Version (9.6.5)

Component	HD/Case	Issue	Type	Description
DTUP 9.6.5	00019681	DTUP-343719	Issue	Issue – Equity Structured Option - Upload with wrong currency when same ISIN with different currency defined for underlying equity product. Impact Analysis – Local impact to Equity Structured Option upload.

6.85 Changes in October 2021 - Version (9.6.6)

Component	HD/Case	Issue	Type	Description
DTUP 9.6.6	00023192	DTUP-343854	Issue	Issue – Structured Flows trade should be rejected when uploaded with blank Principal amount instead of using default amount. Impact Analysis – Local impact to UploadCalypsoTradeStructuredFlows – Rejecting trade if Principal amount is blank, or setting Principal amount if >= 0.

6.86 Changes in November 2021 - Version (9.6.7)

Component	HD/Case	Issue	Type	Description
DTUP 9.6.7	00023229	DTUP-343885	Issue	Issue – TradeOrdersUtil.orderToTrade method fails to create Trade from Order when there is an issue on the Order. Impact Analysis – Local impact to OderHandler - Using proper API to fetch the Order RemoteOrders.loadOrders.

6.87 Changes in November 2021 - Version (9.6.8)

Component	HD/Case	RPM	Issue	Type	Description
DTUP 9.6.8	00023557		DTUP-343920	Issue	Issue – Trade update via datauploader flag the sec. PassThrough to true by default. Impact analysis – sec. PassThrough will be true only when trade action = NEW or it is specified as true or blank in DTUP file or if it is set true previously.

6.88 Changes in December 2021 - Version (9.6.9)

Component	HD/Case	RPM	Issue	Type	Description
DTUP 9.6.9	00022999		DTUP-343934	Issue	Issue – ELS upload with wrong currency when same ISIN with different currency defined for underlying equity product. Impact analysis – DTUP filter out the required product by matching the tradeCurrency with product currency.

6.89 Changes in April 2022 - Version (9.6.10)

Component	HD/Case	RPM	Issue	Type	Description
DTUP 9.6.10		RPM-7236	DTUP-344008	Enh	<p>Issue – DTUP support for Date Calculation Method on PFS for BPSS.</p> <p>Fix – The support has been added via below fields:</p> <p>XML Tags: <PaymentToFixing> & <AlignPayDates></p> <p>CSV Columns: PaymentToFixing & AlignPayDates</p>

6.90 Changes in July 2022 - Version (9.6.11)

Component	HD/Case	RPM	Issue	Type	Description
DTUP 9.6.11	00034230		DTUP-344156	Issue	<p>Issue – MarginCallContract Upload – The following fields are not uploaded at ExposureGroup level: Threshold Application, Calculation Type and Allocation Model.</p> <p>Impact Analysis – Local impact to ExposureGroupUtil - Setting Threshold Application, Calculation Type and Allocation Model correctly.</p>

6.91 Changes in August 2022 - Version (9.6.12, 9.6.13)

Component	HD/Case	RPM	Issue	Type	Description
DTUP 9.6.13	00037535		DTUP-344190	Issue	<p>Issue – DataUploader Repo Cash Detail Compound Method Issue.</p> <p>Impact analysis – In UI, when Type = Float, Cmp Method = None, then Cmp Freq = DLY is added only when the RateIndex has</p>

Component	HD/Case	RPM	Issue	Type	Description
					DailyIndexCalculator set. In DTUP for Float type, Cmp Method = None we allowed only Cmp Freq = NON.

6.92 Changes in September 2022 - Version (9.6.14)

Component	HD/Case	RPM	Issue	Type	Description
DTUP 9.6.14	00027385	RPM-10218	DTUP-344172	Enh	Issue – Add support for custom cashflows on swaption underlying swaps. Fix – Added support for custom cashflows on swaption underlying swaps. See Swaption-cashflow-*.xml samples for details

6.93 Changes in October 2022 - Version (9.6.15)

Important Note – Change to Additional Info value in CSV file – You need to add the (') character in front of True or False so that it is considered as a String and not a Boolean.

Component	HD/Case	RPM	Issue	Type	Description
DTUP 9.6.15	00036378		DTUP-344231	Issue	Issue – Additional Info of Margin Call Contract is not getting correctly updated when using CSV upload. Impact analysis – You need to add the (') character in front of True or False in the CSV file: 'True or 'False (instead of True or False) – That way, it is considered as a String and not a Boolean. Otherwise, the value is converted to TRUE or FALSE (all uppercase).

6.94 Changes in June 2023 - Version (9.6.16)

Component	Introduced In	Capability Group	Capability	Asset Class	HD/Case	RPM	Issue	Type	Description
DTUP 9.6.16		Front Office	Trade Capture	Sec Fin	00061266		DTUP-344357	Issue	Issue – Datauploader Issue to TERM a deal or roll a term deal on seclending deals. Impact analysis – Local impact to UploadCalypsoTradeSecLending - Set Maturity type in SecLending object and set end date to collaterals.

6.95 Changes in June 2023 - Version (9.6.17)

Component	Introduced In	Capability Group	Capability	Asset Class	HD/Case	RPM	Issue	Type	Description
DTUP 9.6.17							DTUP-344375	Issue	Issue – DataUploader Failed to handle FixedPrice and Comma. Impact analysis – Local impact - Backport the code for comma issue in counterparty.

6.96 Changes in December 2023 - Version (9.6.18)

Component	Introduced In	Capability Group	Capability	Asset Class	HD/Case	RPM	Issue	Type	Description
DTUP 9.6.18	Pre-MR	Integration	None	Cross	00091375		DTUP-344423	Issue	Issue – Null Pointer Exception error while uploading FX Option Trade due to missing domain value.

Component	Introduced In	Capability Group	Capability	Asset Class	HD/Case	RPM	Issue	Type	Description
									Impact Analysis – Local impact to UploadCalypsoTradeFXOption – Checking for null value and adding log information.

6.97 Changes in December 2023 - Version (9.6.19)

Component	Introduced In	Capability Group	Capability	Asset Class	HD/Case	RPM	Issue	Type	Description
DTUP 9.6.19		Static Data	None	Cross	00094683 00095136		DTUP-344428	Issue	Issue – Added two new SSI attribute Marketplace and status.

6.98 Changes in April 2021 - Version (9.7.0, 9.7.1, 9.7.2)

Component	HD/Case	RPM	Issue	Type	Description
DTUP 9.7.2			DTUP-343173	Issue	Issue - EUREX Connectivity - Book mapping issue. CCP Origin Code is fetched as HOUSE/CLIENT hence the system tries to get LE attribute as 'HOUSE Clearing Book' / 'CLIENT Clearing Book'. Impact Analysis – Local impact to book mapping - Logic changed to handle the UPPERCASE values of CCP origin code.
DTUP 9.7.2	00010521		DTUP-343160	Issue	Issue – Issue with sending allocation with PlatformModAffirm rule for Amortizing Swap from Calypso to Markitwire.
DTUP 9.7.2	00011584		DTUP-343008	Issue	Issue - For Inflation Swaps booked with DiscountMethod "RatexNotI", Fixed rate is incorrectly checked in Floating leg.

Component	HD/Case	RPM	Issue	Type	Description
DTUP 9.7.2	00010904 00013228		DTUP-342994	Issue	Issue - Reset timing for OIS trades is getting incorrectly reflected on Trade Ticket when uploaded via Data Uploader.
DTUP 9.7.2			DTUP-342993	Issue	Issue – Incorrect trade when integrating equity swap with customized cashflows.
DTUP 9.7.2			DTUP-343156	Enh	Issue – Add missing field to Currency Defaults import. Fix – Added fields TradingCutoffTime and TradingCutoffTimeZone.
DTUP 9.7.2			DTUP-343152	Issue	Issue – Sec Finance - CompoundingMethod not reflected in Data Exporter xml file.
DTUP 9.7.2			DTUP-343130	Enh	Issue - Support for trade with keyword CreatedFromOrder even if Order does not exist in Calypso.
DTUP 9.7.2			DTUP-343106	Enh	Issue - Support Transfer functionality in Markitwire bidirectional mode. Fix – Please refer to the Calypso Markitwire Integration Guide.
DTUP 9.7.2			DTUP-343100	Issue	Issue - Incorrect Spread value picked up in Exported file for Loan trade when spread is 1. Fix - Using BigDecimal type instead of double.
DTUP 9.7.2	00012031		DTUP-343143	Enh	Issue – Settlement holiday information specified in the Markitwire trade is not carried over to the Calypso trade. Fix - Added validation for holiday code provided in <SettlementFxResetHoliday><Holiday>. It needs a valid entry in the Mapping window for MW/Holidays.
DTUP 9.7.2		RPM-3676	DTUP-343136	Enh	Issue – Data Exporter – Add support for Transfer Agent trades.
DTUP 9.7.2	00013840		DTUP-343112	Enh	Issue - Make IBM MQ adapter methods available for extension.

Component	HD/Case	RPM	Issue	Type	Description
					Fix – The methods createProviderConnectionByJNDI, createProviderConnectionByProperties and setProxyDetails in IBMMQQueueLEAdapter are now protected instead of private.
DTUP 9.7.2	00012184		DTUP-343104	Enh	Issue - ESO Cliquet Multiplicative – Add support for Date Rule input parameter. Fix – Added CSV tag MultiplicativeCliquetScheduleDateRule, and XML tag <DateRule> under <CliquetSchedule>.
DTUP 9.7.2		RPM-3721	DTUP-343093	Enh	Issue – Add daily compounding to Cap/Floor vol surface underlying. Fix – The following fields have been added to Cap/Floor vol surface underlying: PaymentOffset, PaymentOffsetBusDayB, CompoundFrequency, CompoundMethod, CompoundB.
DTUP 9.7.2		RPM-3675	DTUP-343134	Enh	Issue – Data Exporter – Add support for Simple Transfer trades.
DTUP 9.7.2			DTUP-343120	Issue	Issue – When sending allocations on Cross Currency Swaps to Markitwire, the notional cannot have more than 2 decimal places. Fix – Notional limited to 2 decimal places.
DTUP 9.7.2	00011754		DTUP-343116	Issue	Issue – Uploading Equity Structured Option Trade with no change should not generate audit entries.
DTUP 9.7.2			DTUP-343098	Issue	Issue - Window Forward Rollover action – When no Fee Book is given, the wrong book is associated with the fee. Fix - Trade book is used is no fee book is given.
DTUP 9.7.2			DTUP-343197	Issue	Issue - Unable to amend PaymentOffsetBusDayB via Data Uploader.
DTUP 9.7.2	00012244		DTUP-343140	Issue	Issue – Error displayed when applying AMEND action to SDI, Legal Entity, LE Contact, Book even when no field has been changed.

Component	HD/Case	RPM	Issue	Type	Description
DTUP 9.7.2			DTUP-343217	Enh	Issue - EurexETD - Additional logic required in Amend (ExtRef) as Take-up allocation report fails. Fix – Added mapping for AllocType. Please refer to the Calypso Eurex ETD Integration Guide for details.
DTUP 9.7.2			DTUP-343254	Issue	Issue - Calypso not respecting timezone difference for UBS FCM and Eurex ETD.
DTUP 9.7.2			DTUP-343229	Issue	Issue - Order allocations from Order sheet to Tradeweb to MW - Rekey error is seen when system tries to create the child trade. Fix – Removed unnecessary condition in rekey process.
DTUP 9.7.2		RPM-4115	DTUP-343235	Enh	Issue - Add support for Accept Affirm action on allocated trades in bidirectional mode. Fix – Please refer to the Calypso Markitwire Bidirectional Integration Guide for details.
DTUP 9.7.2	00012759		DTUP-323221	Issue	Issue - LastNovationTD trade attribute not populated on child CRD trade created from novation.

6.99 Changes in May 2021 - Version (9.7.3)

Component	HD/Case	RPM	Issue	Type	Description
DTUP 9.7.3	165250 182353 00001966		DTUP-343285	Enh	Issue – Add transfer of Termination Fee to Forward Trading Book for Window Forward. Fix - Support has been added for Fee Transfer Book. XML tag: <FeeTransferBook> CSV column: TerminationFeeTransferBook

Component	HD/Case	RPM	Issue	Type	Description
					If the transfer book is not specified, trade book is used.

6.100 Changes in June 2021 - Version (9.7.4)

Component	HD/Case	RPM	Issue	Type	Description
DTUP 9.7.4	00012905		DTUP-343317	Issue	Issue – Assigning a Transfer does not create a replacement transfer as it does not check if the assigned SDI is valid. Impact Analysis – Local impact to UploadCalypsoEntityBOTransfer – Checking if the assigned SDI is valid.

6.101 Changes in July 2021 - Version (9.7.5)

Component	HD/Case	RPM	Issue	Type	Description
DTUP 9.7.5	00016901		DTUP-343502	Issue	Issue – Multithreading issue in Data Uploader when uploading multiple trades using the same Bond product – Error about Concurrent Modification Exception. Impact Analysis – Local impact to bond trades uploading.

6.102 Changes in August 2021 - Version (9.7.6)

Component	HD/Case	RPM	Issue	Type	Description
DTUP 9.7.6	00016231		DTUP-343681	Issue	Issue – While uploading bond trade, system saves Pool Factor in US Locale regardless of User locale.

Component	HD/Case	RPM	Issue	Type	Description
					Impact Analysis – Local impact to BondUtil – Using User local to save pool factor.
DTUP 9.7.6	00019027		DTUP-343668	Issue	Issue - Gateway message for Cancel Trade action not linked with trade and goes in Completed status. Impact Analysis – Local impact to UploadPoolObjet – Linking message to trade.
DTUP 9.7.6	00013688 00019118		DTUP-343591	Issue	Issue – FX Options - Unable to load child trade in Pricing Sheet after a Partial Termination as the Strategy Name is not correctly populated. Impact Analysis – The Strategy Name of the child trade is set to "<strategy name>-<trade ID>".

6.103 Changes in August 2021 - Version (9.7.7)

Component	HD/Case	RPM	Issue	Type	Description
DTUP 9.7.7	00019342		DTUP-343725	Issue	Issue – Bloomberg TOMS engine is not processing events due to performance issue. Impact Analysis – Local impact

6.104 Changes in September 2021 - Version (9.7.8)

Component	HD/Case	RPM	Issue	Type	Description
DTUP 9.7.8	00021707		DTUP-343803	Issue	Issue – Final Rate is ignored by Data Uploader for FX Swap whenever Far Settlement Date = Spot Date.

Component	HD/Case	RPM	Issue	Type	Description
					Impact Analysis – Local impact to UploadCalypsoTradeFXSwap - First setting final rate then far final rate. When setting Far Final Rate, if Far Settle Date = Spot Date, Final Rate = Far Final Rate and Margin Points = Far Margin Points, hence resetting the Final Rate and Margin Points.

6.105 Changes in October 2021 - Version (9.7.9)

Component	HD/Case	RPM	Issue	Type	Description
DTUP 9.7.9	00021707		DTUP-343825	Issue	Issue – Final Rate is ignored by Data Uploader for FX Swap whenever Far Settlement Date = Spot Date. Impact Analysis – Reverted the change done in version 9.7.8.

6.106 Changes in February 2022 - Version (9.7.10)

Component	HD/Case	RPM	Issue	Type	Description
DTUP 9.7.10	00023632		DTUP-343979	Issue	Issue – Uploading of FX Option - First Time Uploading Post Restart, Client Reporting Null Pointer Exception.
DTUP 9.7.10	00020955 00021392 00023518	RPM-6430 RPM-4272	DTUP-343902	Enh	Issue – Support ISDA 2021 Rate Index config in Calypso mapping window for FpML module Impact Analysis – Added new mapping category RateIndex_ISDA2021 to handle the new mappings from ISDA2021. Example: Name = FpML/RateIndex_ISDA2021 Interface Value = USD-SOFR-OIS Compound

Component	HD/Case	RPM	Issue	Type	Description
					<p>Calypso Value = USD~SOFR~COMPOUND</p> <p>If trade keyword PlatformContractualDefinition = ISDA2021 is set on the Trade, the RateIndex_ISDA2021 mapping is used to determine the rate index instead of the RateIndex mapping.</p>

6.107 Changes in March 2022 - Version (9.7.11)

Component	HD/Case	RPM	Issue	Type	Description
DTUP 9.7.11	00030058		DTUP-344043	Issue	<p>Issue – Asian FX Option: Changing Schedule Start Date on 2022-06-01, Averaging Schedule do not take holidays and weekends.</p> <p>Impact analysis – Local impact - Removed setAsianScheduleStartendDates as Dates are already set in buildAsianPart after setting Expiry cut time.</p>
DTUP 9.7.11			DTUP-344024	Issue	Issue - Remove the "setExpCut" info level log.

6.108 Changes in June 2022 - Version (9.7.12)

Component	HD/Case	RPM	Issue	Type	Description
DTUP 9.7.12			DTUP-344135	Enh	<p>Issue – DataUploader: Added support for SpreadCapFloor</p> <p>Fix – Actions: NEW, AMEND, CANCEL, TERMINATION, NOVATE, PARTIAL TERMINATION, PARTIAL NOVATION, ALLOCATION</p>
DTUP 9.7.12		RPM-10210 RPM-10209	DTUP-344133	Enh	Issue – Spread capfloor trade book BUY Trade direction via DTUP, it captures SELL when open trade in trade window

Component	HD/Case	RPM	Issue	Type	Description
					Fix – Added buy sell check in SpreadCapFloorTradeDefaultGUIFieldsConverter

6.109 Changes in October 2022 - Version (9.7.13)

Component	Introduced In	Capability Group	Capability	Asset Class	HD/Case	RPM	Issue	Type	Description
DTUP 9.7.13					00035070		DTUP-344255	Issue	<p>Issue – Failed to update the trade keyword from the Bloomberg VCON interface on NotesGroup field.</p> <p>Impact analysis – Local impact to FixMappingsTranslator – Taking Trade Keyword mapping into account whether TradeMappings are specified or not and adding reading of fix tags that are part of a group.</p>

6.110 Changes in November 2022 - Version (9.7.14)

Component	Introduced In	Capability Group	Capability	Asset Class	HD/Case	RPM	Issue	Type	Description
DTUP 9.7.14		Integration	Trades Data Integration	FI	00043656		DTUP-344278	Issue	<p>Issue – Fix participant using calypso mapping.</p> <p>Impact analysis – Local impact to FIXUtil – Able to map same Legal entity with different BBG participant code using calypso Mapping.</p>

Component	Introduced In	Capability Group	Capability	Asset Class	HD/Case	RPM	Issue	Type	Description
DTUP 9.7.14		Integration	Trades Data Integration	Cross	00043654		DTUP-344277	Issue	Issue – Issue in default value of Repo Allocation Type from uploader. Impact analysis – Local impact to UploadCalypsoTradeRepo – Added null check for Allocation type since setting null as deliverytype causes issue in setting the default value.
DTUP 9.7.14		Integration	None	Cross	00039811		DTUP-344271	Issue	Issue – Incorrect Audit Behaviour Impact Analysis – Local impact to UploadCalypsoProductCodes - Set entered user on the product object while amending the product codes.

6.111 Changes in June 2023 - Version (9.7.15)

Component	Introduced In	Capability Group	Capability	Asset Class	HD/Case	RPM	Issue	Type	Description
DTUP 9.7.15		Integration	Trades Data Integration	FI	00066541		DTUP-344356	Issue	Issue – Difference in Audit report - When saving Trade by Trade Browser and Trade Window. Impact analysis – Local impact – Set ROUND TURN and LongShort keywords.

6.112 Changes in November 2023 - Version (9.7.16)

Component	Introduced In	Capability Group	Capability	Asset Class	HD/Case	RP M	Issue	Type	Description
DTUP 9.7.16		Back Office	None	Cross	00066541		DTUP-344387	Issue	<p>Issue – STP keyword: Difference in Audit report, when following same process for Actioning trades through Trade Window and Trade Browser.</p> <p>Impact analysis – Local impact to UploadCalypsoTradeFuture – Added ATP keyword only when Limit module is present.</p>

6.113 Changes in November 2023 - Version (9.7.17)

Component	Introduced In	Capability Group	Capability	Asset Class	HD/Case	RP M	Issue	Type	Description
DTUP 9.7.17		Collateral Management	None	Cross	00089940 00082796		DTUP-344419	Issue	<p>Issue – Using DTUP if the start date of TET is modified once MT527 is already generated on trade. The new MT527 generated has nothing populating in :95: and :97A: fields.</p> <p>Impact analysis – Local impact to TripartyExposureTradeDefaultFieldsConverter – MT527 is generating without populating :95: and :97A: fields.</p>

6.114 Changes in May 2021 - Version (9.8.0)

Component	HD/Case	RPM	Issue	Type	Description
DTUP 9.8.0	00013934		DTUP-343293	Issue	Issue – Data Uploader does not populate attribute 'Target2_id' when uploading SDI with method TARGET2. Impact Analysis – Local impact to UploadCalypsoSDI – Populating attribute 'Target2_id' properly.
DTUP 9.8.0			DTUP-343275	Issue	Issue – Take Collateral changes into account in Data Uploader – Triggering substitutions for “Expected” short positions. Impact Analysis – Local impact to Collateral upload.
DTUP 9.8.0	00013783 00015532		DTUP-343282	Enh	Issue – Wrong trade keyword value when uploading trades – There is no check that the trade keyword value is valid (defined in domain). Fix – Added domain "UploadValidateTradeKeywordValues". You can set Value = TRUE to validate trade keyword values. They are not validated otherwise.
DTUP 9.8.0	00013335		DTUP-343250	Issue	Issue - For SingleSwapLeg, only Receive direction can be uploaded even when direction is set as "PAY" in upload file. Impact Analysis – Local impact to UploadCalypsoTradeSingleSwapLeg – Allowing to upload pay direction.
DTUP 9.8.0	00006809	RPM-3742	DTUP-343304	Enh	Issue – Making product subtype configurable for Structured Flows trades. Fix – Subtype is configurable in upload file for Structured Flows.
DTUP 9.8.0			DTUP-343271	Enh	Issue – Eurex ETD - For Amendment, add Park and Process feature in BO Message report when Parent trade is not present.

Component	HD/Case	RPM	Issue	Type	Description
					Fix – Please refer to the Calypso Eurex ETD Integration Guide for details.
DTUP 9.8.0	00013748		DTUP-343251	Issue	Issue - Data Uploader rejects file with column "keyword.HAIRCUT" due to translation error. Impact Analysis – Local impact to CSVToXMLUtil.
DTUP 9.8.0	00013278		DTUP-343199	Issue	Issue – Data Exporter - Final Rate for near leg of FX Swap is not specified in the exported XML file.
DTUP 9.8.0	00012905		DTUP-343157	Issue	Issue – Assigning a Transfer does not create a replacement transfer as it does not check if the assigned SDI is valid. Impact Analysis – Local impact to UploadCalypsoEntityBOTransfer – Checking if the assigned SDI is valid.
DTUP 9.8.0		RPM-3679	DTUP-343239	Enh	Issue – Add support for Scriptable OTC products lifecycle actions in Data Uploader and Data Exporter – EXERCISE, KNOCK_IN, KNOCK_OUT, TERMINATE, PARTIAL TERMINATE, NOVATE, PARTIAL NOVATE.
DTUP 9.8.0		RPM-4460	DTUP-343118	Enh	Issue – New Web UI login screen. Fix – The Web UI login screen has been updated. There is no functional change. Please refer to the Calypso Data Uploader Integration Guide for details.
DTUP 9.8.0			DTUP-343171	Issue	Issue – FX Option Barrier Up/Down End Time throwing exception when 'Option Cut' value is given. Impact Analysis – Local impact to UploadCalypsoTradeFXOption.java - Up/DownEndTime can be set to Option Cut.

Component	HD/Case	RPM	Issue	Type	Description
DTUP 9.8.0	00014147		DTUP-343290	Enh	Issue – Add “Display Factor” to Currency Pair import. Fix – Tag <Display Factor> has been added.
DTUP 9.8.0	00014298		DTUP-343262	Issue	Issue – Swaption PlatformAffirm is not working because of Fee/Premium direction issue. Impact Analysis – Local impact to CalypsoToFpMLSwaptionTranslator - Fixed the logic to generate the Payer and Receiver party references.
DTUP 9.8.0			DTUP-343258	Issue	Issue – Data Exported – Swap leg is not exported when Swaption trade is created from Pricing Sheet. Impact Analysis – Local impact to SwapLegCompoundingParametersConverter.
DTUP 9.8.0	00011010		DTUP-343366	Issue	Issue - Wrong position created as OIS product type instead of Cross Currency IRS for SwapCrossCurrency Fix-Float (OIS/RFR) using NettingSync. Impact Analysis – Local impact to CalypsoToFpMLSwapTranslator and CalypsoToFpMLXCCySwapTranslator.
DTUP 9.8.0	00014580		DTUP-343295	Issue	Issue – FX Volatility Surface upload - Underlying Quotes are not populated for new underlyings. Impact Analysis – Local impact to UploadCalypsoVolSurfaceUnderlyingQuote - Populating underlying quotes.
DTUP 9.8.0			DTUP-343297	Issue	Issue - Data Exporter - Variance Swap trade cannot be exported due to missing field "Before Fixing term B". Impact Analysis – Local impact to TerminationConverter – Ignoring missing field as it does not apply to variance swap.

Component	HD/Case	RPM	Issue	Type	Description
DTUP 9.8.0	00013379		DTUP-343183	Issue	Issue – Data Exporter - When exporting FX Spot with action Allocate, the product tag is missing. Impact Analysis – Local impact to TradeAllocationConverter – Setting the product tag.
DTUP 9.8.0	00011327		DTUP-343030	Issue	Issue – Data Exporter - For Scriptable OTC Trade, the Manual Schedule is not exported. Impact Analysis – Local impact to ScriptableOTCPricingScriptDetailsConverter.
DTUP 9.8.0	00014142		DTUP-343246	Issue	Issue - Data Uploader not accepting data with yyyy-MM-dd format for P&L marks (AdjustmentDate column). Impact Analysis – Local impact to PLMarkCSVTranslator.
DTUP 9.8.0			DTUP-343153	Enh	Issue – Data Export - Add Termination field BeforeFixingTermB for Equity Swaps export. Impact Analysis – Local impact to Terminationconverter.
DTUP 9.8.0			DTUP-343207	Enh	Issue – Security – Upgrade com.thoughtworks.xstream:xstream library to version 1.4.16.
DTUP 9.8.0	00013745		DTUP-343203	Issue	Issue – Error when with sending allocations with PlatformModAffirm rule for Cross Currency Basis Swap. Impact Analysis – Local impact to CalypsoToFpMLBaselRDTranslator.
DTUP 9.8.0	00013688 00019118		DTUP-343323	Issue	Issue – FX Options - Unable to load child trade in Pricing Sheet after a Partial Termination as the Strategy Name is not correctly populated. Impact Analysis – The Strategy Name of the child trade is set to "<strategy name>-<trade ID>".

Component	HD/Case	RPM	Issue	Type	Description
DTUP 9.8.0			DTUP-343313	Issue	Issue – Error when importing Swaption in Tradeweb. Impact Analysis – Local impact to FpMLToCalypsoSwaptionTranslator.
DTUP 9.8.0	00014047		DTUP-343314	Enh	Issue - Data Uploader - Existing Intermediary1 Agent Account in SDI window cannot be removed through Data Uploader file. Fix – Added XML and CSV tags for removing account. If one of the boolean fields is true and the corresponding account is empty in the upload file, the account is removed from the SDI. XML Tag: <RemoveIntermediary1AccountB> <RemoveIntermediary2AccountB> CSV Tag: RemoveIntermediary1AccountB RemoveIntermediary2AccountB
DTUP 9.8.0		RPM-3885	DTUP-343307	Enh	Issue – Add new fields for Repos. Fix – The following fields have been added: XML Tags: <RateFactorRoundingMethod> <RateFactorRoundingDecimal> <ReferenceRate> <AuctionMarginRate> CSV Columns: RateFactorRoundingMethod RateFactorRoundingDecimal

Component	HD/Case	RPM	Issue	Type	Description
					ReferenceRate AuctionMarginRate

6.115 Changes in June 2021 - Version (9.8.1)

Component	HD/Case	RPM	Issue	Type	Description
DTUP 9.8.1			DTUP-343383	Enh	Issue - EUREX ETD - Missing counterparty on allocation when Give Up is booked from T7. Fix – Added domain 'SkipCounterPartyValidationForAmend'. If the source is configured in this domain, then CounterParty will not be validated during AMEND operation for that source.

6.116 Changes in June 2021 - Version (9.8.2)

Component	HD/Case	RPM	Issue	Type	Description
DTUP 9.8.2	00016338		DTUP-343444	Issue	Issue - Unexpected flows in Equity Swap. Impact Analysis – Local impact to UploadCalypsoCashFlowTrade.
DTUP 9.8.2	00017432 00014649		DTUP-343461	Issue	Issue - CrossCurrency IRS trade from MarkitWire to Calypso - Invalid location error message when location is mapped with "Blank" value. Impact Analysis – Local impact to FpML Translator code – Location not set if mapping is missing from the mapping window.

6.117 Changes in August 2021 - Version (9.8.3)

Component	HD/Case	RPM	Issue	Type	Description
DTUP 9.8.3	00020306		DTUP-343727	Issue	Issue - UploaderImportMessageEngine does not process events until it is restarted. Impact Analysis – Local impact.

6.118 Changes in September 2021 - Version (9.8.4)

Component	HD/Case	RPM	Issue	Type	Description
DTUP 9.8.4	00018895		DTUP-343727	Issue	Issue – ACK/NACK rejected file not getting generated correctly – It contains both rejected and success trades. Impact Analysis – Local impact to RejectedFileAcknowledgementPublisher - Rejected file contains only rejected trades.

6.119 Changes in November 2021 - Version (9.8.5)

Component	HD/Case	RPM	Issue	Type	Description
DTUP 9.8.5	00022113		DTUP-343880	Issue	Issue – Termination fee's Transfers not being generated. Impact analysis – Trade Terminated from DTUP shows Trade Fee Role as 'Accountholder' and transfers are being generated.
DTUP 9.8.5	00022253		DTUP-343860	Enh	Issue – Uploaded a WarrantProduct with the DTUP and even though after getting successful message, the values of the attributes are not updated.

Component	HD/Case	RPM	Issue	Type	Description
					Fix – Added support for add, remove, and update attributes in WarrantProduct. Added following 3 tags: AttributeToAdd AttributesToRemove Attributes
DTUP 9.8.5	00021906		DTUP-343842	Issue	Issue – DTUP does not allow to Amend Trade from Specific Both to Specific First for Cap Trade. It fails with error "Last Stub date is invalid" Impact analysis – Local impact to UploadCalypsoTradeCapFloor - The Amend action does not fail as the same works via GUI correctly.

6.120 Changes in February 2022 - Version (9.8.6)

Component	HD/Case	RPM	Issue	Type	Description
DTUP 9.8.6	00013303		DTUP-343880	Issue	Issue – Equity Share Swap trade fields incorrectly mapped in Calypso when flowing from Markitwire. Impact Analysis – Local impact to FpML translator for Equity Swaps – Populating Equity Share Swap trade fields correctly.

6.121 Changes in June 2021 - Version (9.9.0, 9.9.1, 9.9.2, 9.9.3)

Important Note

- Timezone configuration needs to be modified for UBS FCM - See issue DTUP-343411 below for details.

Component	HD/Case	RPM	Issue	Type	Description
DTUP 9.9.3		RPM-4326	DTUP-343401	Enh	Issue – Structured Flows Data Uploader - New field Partial Period Compounding. Fix – Added tag / field <PartialPeriodCompounding>.
DTUP 9.9.3	00015342		DTUP-343393	Issue	Issue - Customized Cashflow for Structured Flows not showing on uploaded trade despite using a CSV File. Fix – Missing file added to sample docs STRUCTUREDFlows1_CSV.csv.
DTUP 9.9.3	00015099		DTUP-343390	Enh	Issue - Timezone ignored for structured flows rollover. Fix – The following field has been added to specify the timezone: XML - Tag <RollDateTimeZone> CSV - RollOver_RollDateTimeZone
DTUP 9.9.3	00014890		DTUP-343360	Issue	Issue – Delivery date is incorrect for CDSIndexOption Trade booked via DTUP. Impact Analysis – Local impact to UploadCalypsoTradeCDSIndexOption - For European Option, when the settlement offset days and holidays are provided, it calculates the Delivery date by adding those days to Expiry Date.
DTUP 9.9.3	00001546	RPM-3549	DTUP-343392	Enh	Issue – Add import of CME OTC Clearing fees.
DTUP 9.9.3	00012549		DTUP-343386	Issue	Issue - LCH Data Upload Import Engine - IBM MQ version compatibility error. Impact Analysis – Local impact to IBMMQueueIEAdapter - Fixed the issue by correcting the package structure of JMSC class from com.ibm.msg.client.wmq.v6.jms.internal to com.ibm.mq.jms.
DTUP 9.9.3	00018300		DTUP-343382	Enh	Issue - EUREX ETD - Missing counterparty on allocation when Give Up is booked from T7.

Component	HD/Case	RPM	Issue	Type	Description
					Fix – Added domain 'SkipCounterPartyValidationForAmend'. If the source is configured in this domain, then CounterParty will not be validated during AMEND operation for that source.
DTUP 9.9.3	00015396		DTUP-343374	Issue	Issue - Wrong direction of Non Neg. Amount on Flexi Forward after AMEND. Impact Analysis – Local impact to UploadCalypsoTradeFXFlexiForward.
DTUP 9.9.3	00013212		DTUP-343341	Issue	Issue - No further action possible on mirror trades after rollover. It should be possible to amend the trades. Impact Analysis – Local impact to UpdateRollOverTradeRule – Allowing mirror trade amendment.
DTUP 9.9.3	00014522		DTUP-343325	Enh	Issue – Fixing Type field is getting uploaded incorrectly for Equity Linked Swap. Fix – The following field has been added: XML tag: <FixingType> CSV column: FixingType If it is not provided, it is set to the product's default fixing type.
DTUP 9.9.3	00014275		DTUP-343411	Issue	Issue - Calypso not respecting timezone difference for UBS FCM. Impact Analysis - The time zone configuration in the Calypso Mapping needs to be modified as follows: Name = UBS/Translator Interface Value = TS_Trade_Datetime Calypso Value = HH:mm:ss

Component	HD/Case	RPM	Issue	Type	Description
DTUP 9.9.3			DTUP-343408	Issue	Issue - Advance Trade with Revolving subtype is not getting uploaded. Impact Analysis – Local impact to UploadCalypsoTradeAdvance – Taking field RevolvingB into account.
DTUP 9.9.3		RPM-5319	DTUP-343349	Enh	Issue – Security - Upgrade hibernate library to version 5.4.29.Final.
DTUP 9.9.3	00014649		DTUP-343333	Issue	Issue - CrossCurrency IRS trade from MarkitWire to Calypso - Invalid location error message when location is mapped with "Blank" value. Impact Analysis – Local impact to FpML Translator code – Location not set if mapping is missing from the mapping window.
DTUP 9.9.3		RPM-4272	DTUP-343406	Enh	Issue - Support ISDA 2021 Rate index config of Markitwire.
DTUP 9.9.3	00014141		DTUP-343343	Enh	Issue – Data Exporter – Various issues for Equity Swaps. Fix – Pay/Rec is handled by BuySell tag. Added RollOnDay tag in performance leg section. Added TerminationPrice tag to termination section. Added ProductCodeType tag to the UnderlyingProductDefinition section. Added Currency tag for underlier. Fixed SwapLeg Amount format.
DTUP 9.9.3		RPM-3722	DTUP-343318	Enh	Issue – Libor Reform - VolSurfaceUnderlyingSwaption - Add compounding properties.
DTUP 9.9.3			DTUP-343407	Enh	Issue - Window Forward Rollover - Default Fee Transfer Book should be the trade's Forward Swap Book.

Component	HD/Case	RPM	Issue	Type	Description
					Fix – If FeeTransferBook is not specified, take trade keyword Swap Book which contains the trade's forward swap book.
DTUP 9.9.3	00009131		DTUP-343432	Issue	Issue - Incorrect Cashflow for Swap Cross Currency Trade with only Amortized Notional. Impact Analysis – Local impact to UploadCalypsoCashFlow.
DTUP 9.9.3		RPM-4711	DTUP-343328	Enh	Issue – Add support for RATEINDEX_UPDATE on block trades. Fix – Added ability to apply RATEINDEX_UPDATE on a Block Trade. The Block Trade and all its allocation child trades will be TERMINATED, and new trades with RFR rate index will be created. You need to add the following transition to the Trade workflow: ALLOCATED - RATEINDEX_UPDATE - TERMINATED (or other status)

6.122 Changes in July 2021 - Version (9.9.4)

Component	HD/Case	RPM	Issue	Type	Description
DTUP 9.9.4	00017791		DTUP-343574	Issue	Issue - Holiday calendar dates are getting deleted upon upload, as the date format in the incoming message is changed to an invalid format which causes the upload to fail and the dates to be deleted. Impact Analysis – Local impact to holiday calendar upload – Fixing date format in incoming message.

6.123 Changes in October 2021 - Version (9.9.5)

Component	HD/Case	RPM	Issue	Type	Description
DTUP 9.9.5	00021180		DTUP-343779	Issue	Issue – CDUF does not populate the Dividend Ownership field in the created trade. Impact Analysis –ELS trade showing correct Dividend Ownership leg as "first period".
DTUP 9.9.5			DTUP-343716	Issue	Issue – CDUF Benchmark Record Date for several components not working with current sample file Impact Analysis – Local impact to CalypsoBenchmark_RECORD1_Corrected.csv – Sample file is fixed.

6.124 Changes in November 2021 - Version (9.9.6)

Component	HD/Case	RPM	Issue	Type	Description
DTUP 9.9.6	00005488	RPM-4527	DTUP-343865	Enh	Issue – Support Date Calculation Method on Portfolio Swaps. Fix – The following fields have been added: XML Tags: <PaymentToFixing> and <AlignPayDates> CSV Columns: PaymentToFixing and AlignPayDates

6.125 Changes in November 2021 - Version (9.9.7)

Component	HD/Case	RPM	Issue	Type	Description
DTUP 9.9.7	00021091		DTUP-343911	Issue	Issue – Unable to export ELS trades.

Component	HD/Case	RPM	Issue	Type	Description
					Impact analysis – Local impact - Able to upload ELS and export ELS trades.

6.126 Changes in November 2021 - Version (9.9.8)

Component	HD/Case	RPM	Issue	Type	Description
DTUP 9.9.8		RPM-6664 RPM-6663	DTUP-343928	Enh	Issue – DTUP support for ETO Ex/Ass: Phys Delivery on PriceC contracts Fix – Local impact – Added support for ETO Ex/Ass
DTUP 9.9.8	00025212 00023385		DTUP-343918	Issue	Issue – In DTUP RolledBackFrom should not be set, as it is a Rollover not a Rollback. Impact analysis – Local impact on UploadCalypsoTradeFX - No value for keyword RolledBackFrom

6.127 Changes in December 2021 - Version (9.9.9)

Component	HD/Case	RPM	Issue	Type	Description
DTUP 9.9.9	00025085		DTUP-343926	Issue	Issue – Unable to terminate Treasury Lock trade through Data Uploader. Impact Analysis – Local impact – Checking termination amount properly.

6.128 Changes in February 2022 - Version (9.9.10)

Component	HD/Case	RPM	Issue	Type	Description
DTUP 9.9.10	00028438	RPM-7236	DTUP-344014	Enh	Issue – Unable to upload portfolio swap contract CSV. Fix – CSV file is uploaded successfully.

6.129 Changes in March 2022 - Version (9.9.11)

Component	HD/Case	RPM	Issue	Type	Description
DTUP 9.9.11	00031319 00030611		DTUP-344057	Issue	Issue – System creates duplicate products on ETO which causes further issues in trade Merge and/or Liquidations. Impact analysis – The code snippet which checks product existence & product saving is synchronized. So that only the first thread would save the product and all subsequent threads would get the saved product.
DTUP 9.9.11	00029108		DTUP-344042	Issue	Issue – Fwd start flag is not persist when upload ELS with Fwd Start tags true Impact analysis – Local impact - Trade loaded as Quantity Based and we see forward start is as expected when it is loaded as True.
DTUP 9.9.11	00029881		DTUP-344039	Issue	Issue – Not able to upload when used PriceC strike in Equity Option Impact analysis – Local impact - Strike needs to be computed based on StrikeQuoteType of the etoContract.

6.130 Changes in April 2022 - Version (9.9.12)

Component	HD/Case	RPM	Issue	Type	Description
DTUP 9.9.12	00028528		DTUP-344063	Issue	Issue – DataUploader Book Upload wipes P&L Methodology Book Attributes (including Desk) with no audit of what is done. Impact analysis – Local impact to ValidateCalypsoBook
DTUP 9.9.12	00028031		DTUP-344061	Issue	Issue – Corporate Action multiple outcomes xml Impact analysis – Local impact to ModellInfoAndCAOutcomesConverter - Added CAOutcomes

6.131 Changes in June 2022 - Version (9.9.13)

Component	HD/Case	RPM	Issue	Type	Description
DTUP 9.9.13	00022321		DTUP-344121	Issue	Issue – Facing difficulty in mapping Bloomberg FXGO and VCON interfaces at client-CRDB. Impact analysis – Local impact to FIXUtil - Calypso mapping set in calypso mapping window send a trade for the Legal entity attribute
DTUP 9.9.13		RPM-10210	DTUP-344113	Enh	Issue – DataUploader: Added support for SpreadCapFloor Fix – Actions: NEW, AMEND, CANCEL, TERMINATION, NOVATE, PARTIAL TERMINATION, PARTIAL NOVATION, ALLOCATION
DTUP 9.9.13		RPM-10209	DTUP-344111	Enh	Issue – Spread capfloor trade book BUY Trade direction via DTUP, it captures SELL when open trade in trade window Fix – Added buy sell check in SpreadCapFloorTradeDefaultGUIFieldsConverter

6.132 Changes in August 2022 - Version (9.9.14)

Component	HD/Case	RPM	Issue	Type	Description
DTUP 9.9.14	00033864		DTUP-344086	Issue	Issue – FX Option – Uploading amendment of premium currency not reflected in Pricing Sheet Impact analysis – Local impact to UploadCalypsoTradeFXOption – Setting premium currency correctly.

6.133 Changes in August 2022 - Version (9.9.15)

Component	HD/Case	RPM	Issue	Type	Description
DTUP 9.9.15	00038651		DTUP-344187	Issue	Issue – Poor performances on Scheduled Task COPPCLARK_FEED Impact analysis – Local impact to PublishCalypsoEventDates – Performance is enhanced.

6.134 Changes in October 2022 - Version (9.9.16)

Component	Introduced In	Capability Group	Capability	Asset Class	HD/Case	RPM	Issue	Type	Description
DTUP 9.9.16		Front Office	Trade Capture	FX	00039180		DTUP-344214	Issue	Issue – PREMIUM fees are duplicated on new trades loaded via DTUP. Impact analysis – Local impact – Premium is not duplicated.

6.135 Changes in November 2022 - Version (9.9.17)

Component	Introduced In	Capability Group	Capability	Asset Class	HD/Case	RPM	Issue	Type	Description
DTUP 9.9.17		Integration	None	Cross	00040873		DTUP-344242	Issue	<p>Issue – CDSIndexTranche trade Datauploader is creating wrong Cashflow owing to STUB.</p> <p>Impact analysis – Local impact – Added CSV and XML support of below tags:</p> <p>FundedB</p> <p>StubRule</p> <p>SpecificFirstDate</p> <p>SpecificLastDate</p>

6.136 Changes in July 2021 - Version (9.10.0, 9.10.1)

Important Note

CSV date time format is now using HH:mm:ss (which supports 24 hour time) instead of hh:mm:ss – See issue DTUP-343463 below for details.

Component	HD/Case	RPM	Issue	Type	Description
DTUP 9.10.1			DTUP-343548	Issue	<p>Issue – Eurex ETD does not pick up ETO contract when multiple SVNs are present in the system upon ETO Trade import.</p> <p>Impact Analysis – Local impact to FCMTranslator – Fetching the ETO contract from the database as the ETOContract cache is not properly updated. This change has a performance impact.</p>
DTUP 9.10.1			DTUP-343530	Enh	Issue – Add CSV support for ELS Termination by Quantity.

Component	HD/Case	RPM	Issue	Type	Description
					Fix – Added CSV Column: Termination_Type.
DTUP 9.10.1	00018173		DTUP-343521	Issue	<p>Issue – CustomRollingDayB is wrongly set to true in Equity Swap trade created using Data Uploader, as the exported trade was containing a RollOnDay value of 0.</p> <p>Impact Analysis – Local impact to Equity Swap trade export - When RollOnDay = 0, it does not appear in the exported trade.</p>
DTUP 9.10.1	00015875		DTUP-343510	Issue	<p>Issue – When Interp flag is unchecked on a trade, it appears checked when the trade is alleged to Markitwire.</p> <p>Impact Analysis - Local impact to FpMLToCalypsoSwapLeg – Fixed Interp flag initialization.</p>
DTUP 9.10.1	00016901 00019793		DTUP-343501	Issue	<p>Issue – Multithreading issue in Data Uploader when uploading multiple trades using the same Bond product – Error about Concurrent Modification Exception.</p> <p>Impact Analysis – Local impact to bond trades uploading.</p>
DTUP 9.10.1	00014275	RPM-5729	DTUP-343500	Enh	<p>Issue – ETD Interface – Eurex ETD & FCM Trade Interface to support Milliseconds and TimeZone from FCM Files.</p> <p>Fix – Added support for milliseconds when set, and added ability to import timezone from FCM files using the following mappings:</p> <p>Name = UBS/InputTimezone Interface Value = GMT Calypso Value = Europe/London</p> <p>Name = EurexETD/InputTimezone Interface Value = +00:00 Calypso Value = Europe/London</p> <p>If not set, the contract timezone is used.</p>

Component	HD/Case	RPM	Issue	Type	Description
DTUP 9.10.1	00017711	RPM-5864	DTUP-00016901	Enh	<p>Issue – ETD Interface – Eurex ETD & FCM Trade Interface to support Multiple Legal Entity and ClearingExchangeTicker from multiple fields from CCPs.</p> <p>Fix – When ElectronicExchangeTicker is configured in the mapping as below, and found in the input file, ClearingExchangeTicker is ignored.</p> <p>Name = EurexETD/FieldMapping Interface Value = AllocRpt/Instrmt@ProdCmplx Calypso Value = ElectronicExchangeTicker</p> <p>Name = EurexETD/FieldMapping Interface Value = TrdCaptRpt/Instrmt@ProdCmplx Calypso Value = ElectronicExchangeTicker</p> <p>Name = EurexETD/FieldMapping Interface Value = PosMntRpt/Instrmt@ProdCmplx Calypso Value = ElectronicExchangeTicker</p> <p>Multiple CCPs can be set in the following mapping: Name = EurexETD/LegalEntity Interface Value = ECAG Calypso Value = EUREXOTC,EUREX</p> <p>The first legal entity uses ElectronicExchangeTicker (if configured) to look up the product.</p> <p>Otherwise, the second legal entity uses ClearingExchangeTicker to look up the product.</p>
DTUP 9.10.1	00011999	RPM-4781	DTUP-343487	Issue	Issue – Data Exporter - EQD Asian Options schedule is not exported as expected.

Component	HD/Case	RPM	Issue	Type	Description
					Impact Analysis – Local impact to EquityStructuredOptionProductConverter - Respecting the locale timezone while generating the export.
DTUP 9.10.1	00017263 00017473		DTUP-343471	Issue	Issue – Exercised trades or underling trades cannot be opened in the Pricing Sheet. Impact Analysis – Local impact to UBSFCMTranslator - TradeDate & RunDate matching logic modified to handle TS_Trade_Date (new field for date concatenation with Time field).
DTUP 9.10.1	00017105		DTUP-343467	Issue	Issue – Block Orders upload - Static data filter that checks for mandatory trade keywords is not respected in Data Uploader. Impact Analysis – Local impact to UploadCalypsoOrder - Handling error due to rejected static data filter.
DTUP 9.10.1	00016067		DTUP-343415	Issue	Issue - Child FX Order unable to open in Pricing Sheet and CSV XPath generating empty XML objects. Impact Analysis – Local impact to Calypso orders import and XpathToXmlBuilder.
DTUP 9.10.1		RPM-5139	DTUP-343481	Enh	Issue - Add support to allege draft deal from Calypso to MarkitWire in bidirectional mode. Fix – Added action PO_DRAFTALLEGE with workflow rule PlatformDraftAllege. If the trade keyword SWTransferTraderGroup is provided, the trade is transferred to the "Transfer" folder of all traders in that Interest group in Markitwire. Otherwise, it remains in the "Draft" folder of the dealsink user.
DTUP 9.10.1	00017033		DTUP-343475	Issue	Issue - Cannot send allocations for SwapCrossCurrency Fixed/Fixed deal from Calypso to Markitwire with PlatformModAffirm rule.

Component	HD/Case	RPM	Issue	Type	Description
					Impact Analysis – Local impact to CalypsoToFpMLBaseIRDTranslator – Handling Fixed/Fixed SwapCrossCurrency deals.
DTUP 9.10.1	00015440		DTUP-343464	Enh	Issue – Missing fields in Future Commodities upload. Fix – The following fields have been added: XML Tags: <DefaultDeliveryContract> and <PhysicalDeliveryReset> CSV Columns: DefaultDeliveryContract and PhysicalDeliveryReset
DTUP 9.10.1	00017342		DTUP-343463	Issue	Issue - FX Volatility Surface uploaded at 12.00 PM shows 12.00 AM. Impact Analysis – Impact to CalypsoDozerUtil - Using HH:mm:ss format which supports 24 hour time for DATE_FORMAT_CSV_yyyyMMDD_TIME, instead of hh:mm:ss.
DTUP 9.10.1	00016928		DTUP-343455	Issue	Issue – Block Orders upload - The Portfolio Manager should default to the entered user if it is not provided in xml/csv file. Impact Analysis – Local impact to Block Orders upload – Defaulting the Portfolio Manager.
DTUP 9.10.1	00016996		DTUP-343436	Issue	Issue – Equity Swap fails to upload with underlying Equity Index when dividend rule is Asian_Schedule. Impact Analysis – Local impact to ValidateCalypsoEquitySwap – Using the proper API to get all dividend rules.
DTUP 9.10.1	00015497	RPM-5549	DTUP-343448	Enh	Issue - Data Exporter – Add support for Future Equity/Future Equity Index export.
DTUP 9.10.1	00016338		DTUP-343443	Issue	Issue - Unexpected flows in Equity Swap. Impact Analysis – Local impact to UploadCalypsoCashFlowTrade.

Component	HD/Case	RPM	Issue	Type	Description
DTUP 9.10.1		RPM-4773	DTUP-343417	Enh	Issue - Support Trade novation process for FX trades, so that when the trades are cleared, the trade is novated to CCP.
DTUP 9.10.1		RPM-5203	DTUP-343378	Enh	Issue – Data Exporter – Add support for RATEINDEX_UPDATE action export for OTC products.
DTUP 9.10.1			DTUP-343595	Issue	Issue - When uploading a TRS trade with Managed primary leg, the notional on secondary swap leg is incorrect. Impact Analysis – Local impact to UploadCalypsoTradePerformanceSwap - Added computation of cleanPrice and dirtyPrice.

6.137 Changes in August 2021 - Version (9.10.2)

Component	HD/Case	RPM	Issue	Type	Description
DTUP 9.10.2	00018397		DTUP-343548	Issue	Issue – Eurex ETD does not pick up ETO contract when multiple SVNs are present in the system upon ETO Trade import. Impact Analysis – Local impact to FCMTranslator – Fetching the ETO contract from the database as the ETOContract cache is not properly updated. This change has a performance impact.

6.138 Changes in August 2021 - Version (9.10.3)

Component	HD/Case	RPM	Issue	Type	Description
DTUP 9.10.3	00019187 00019957		DTUP-343690	Issue	Issue – Error in UpdateManagerEngine when trying to reprocess the UBS Trade BO Messages.

Component	HD/Case	RPM	Issue	Type	Description
					Impact Analysis – Local impact to FCMTranslator - Loading FCMTradeMapping.xml using InfoSecUtil class loader.

6.139 Changes in September 2021 - Version (9.10.4)

Component	HD/Case	RPM	Issue	Type	Description
DTUP 9.10.4	00019342 00020803		DTUP-343725	Issue	Issue – Bloomberg TOMS engine is not processing events due to performance issue. Impact Analysis – Local impact

6.140 Changes in October 2021 - Version (9.10.5)

Component	HD/Case	RPM	Issue	Type	Description
DTUP 9.10.5		RPM-6333	DTUP-343809	Enh	Issue – <ProductType> tag is missing from the XML created by dataexporter on cancelling a ETO CMD trade. Fix – Local impact to ETOTradeMappingBuilder – Setting the product type when exporting a canceled ETO trade.
DTUP 9.10.5	00022022 00020954 00021392 00021214		DTUP-343800	Enh	Issue – Support ISDA 2021 Rate index config in Calypso mapping window for FpML module Fix – Added new mapping category RateIndex_ISDA2021 to handle the new mappings from ISDA2021. Example: Name = FpML/RateIndex_ISDA2021 Interface Value = USD-SOFR-OIS Compound

Component	HD/Case	RPM	Issue	Type	Description
					<p>Calypso Value = USD~SOFR~COMPOUND</p> <p>If trade keyword PlatformContractualDefinition = ISDA2021 is set on the Trade, the RateIndex_ISDA2021 mapping is used to determine the rate index instead of the RateIndex mapping.</p>
DTUP 9.10.5	00017331		DTUP-343786	Issue	<p>Issue - Add support of Override Daily Index Calculator in Data Uploader and Data Exporter.</p> <p>Fix – The following fields have been added for IRD trades:</p> <p>XML tag - OverrideDailyIndexCalculatorB</p> <p>CSV tag - Leg1_OverrideDailyIndexCalculatorB and Leg2_OverrideDailyIndexCalculatorB</p>
DTUP 9.10.5	00019345		DTUP-343785	Issue	<p>Issue - Unable to AMEND SDI Intermediary details from Uploader file.</p> <p>Impact Analysis – Local impact to UploadCalypsoSDI - When FirstIntermediaryPresent and SecondIntermediaryPresent are false, defaulting other dependent fields like account, contact, subaccount etc. to null.</p>
DTUP 9.10.5	00017791		DTUP-343782	Issue	<p>Issue - Holiday calendar dates are getting deleted upon upload, as the date format in the incoming message is changed to an invalid format which causes the upload to fail and the dates to be deleted.</p> <p>Impact Analysis – Local impact to holiday calendar upload – Fixing date format in incoming message.</p>
DTUP 9.10.5		RPM-6333	DTUP-343746	Enh	Issue – DataExporter - Added support for ETO trade

6.141 Changes in October 2021 - Version (9.10.6)

Component	HD/Case	RPM	Issue	Type	Description
DTUP 9.10.6	00022485		DTUP-343852	Issue	Issue – Slow trade entry from data uploader engines. Impact Analysis – Local impact – Loading the pricing environment from the database only once while starting the engine and using improved cache process for subsequent loads.
DTUP 9.10.6	00017919 00022057		DTUP-343798	Issue	Issue - DATA_EXPORTER Scheduled tasks fails to export Bermudan Cancellable Swap. Impact Analysis – Local impact to ExerciseScheduleConverter.

6.142 Changes in October 2021 - Version (9.10.7)

Component	HD/Case	RPM	Issue	Type	Description
DTUP 9.10.7	00023734		DTUP-343871	Enh	Issue – UploaderImportMessageEngine: Option to completely stop subscription PSEventMarketdataChange Fix - Added domains to disable refreshing Pricing Env: UploadImportMessageEngine.disablePricingEnvRefresh DataUploaderEngine.disablePricingEnvRefresh If the domain is null, empty, or false, then pricing Env will be refreshed otherwise it will not be refreshed.

6.143 Changes in November 2021 - Version (9.10.8)

Component	HD/Case	RPM	Issue	Type	Description
DTUP 9.10.8		RPM-6296	DTUP-343707	Enh	Issue – Add billing fee calculator to support CCP fees import. Fix – Added billing fee calculator BillingCCPFeeCalculator. Please refer to the Calypso Clearing Member Setup Guide for complete details.

6.144 Changes in December 2021 - Version (9.10.9)

Component	HD/Case	RPM	Issue	Type	Description
DTUP 9.10.9	00025280		DTUP-343923	Issue	Issue – The contract does not get amended when triparty related details are added to the CDUF. Impact analysis – After adding TripartyDirection field the data uploaded got successful. XML and CSV tags: TripartyDirection and TripartyBook These fields will be only enabled when UseTripartyExposureTrade domain is set to true. When UseTripartyExposureTrade = true, Dummy ISIN code field is disabled.
DTUP 9.10.9	00024474		DTUP-343913	Issue	Issue – Not able to connect to the EUREX ETD, here the Retry Interval of 5s need to be increased here. Impact analysis – Local impact on datauploaderExternalURI - Fixed by adding the parameter - "RecoveryInterval" like below: <bean id="eurexetdSource" parent="eurexetdamqp"> <property name="concurrentConsumers" value="{EUREXETD_INCOMING_CONSUMERCOUNT:1}"/>

Component	HD/Case	RPM	Issue	Type	Description
					<pre><property name="maxConcurrentConsumers" value="\${EUREXETD_INCOMING_CONSUMERCOUNT:1}"/> <property name="recoveryInterval" value="30000"/> </bean></pre>

6.145 Changes in January 2022 - Version (9.10.10)

Component	HD/Case	RPM	Issue	Type	Description
DTUP 9.10.10	00025781		DTUP-343954	Issue	<p>Issue – Uploading a holiday code through DTUP with data authorization disabled, code is getting created without the generic dates mentioned in the upload file. Only specific dates are being updated in the created holiday code.</p> <p>Impact analysis – Local impact to UploadCalypsoCalendars - All calendars uploaded as expected.</p>
DTUP 9.10.10	00022321		DTUP-343948	Issue	<p>Issue – Facing difficulty in mapping Bloomberg FXGO and VCON interfaces at client-CRDB.</p> <p>Impact analysis – Local impact to FIXUtil - Calypso mapping set in calypso mapping window send a trade for the Legal entity attribute</p>
DTUP 9.10.10	00020123		DTUP-343830	Issue	<p>Issue – Restarting the environment the first FXOption via Data Uploader throws a FXOptions Null Pointer exception.</p> <p>Impact analysis – Local impact to UploadCalypsoTradeFXOption.</p>

6.146 Changes in February 2022 - Version (9.10.11)

Component	HD/Case	RPM	Issue	Type	Description
DTUP 9.10.11	00024314		DTUP-343986	Issue	Issue – Incorrect far leg forward points on FX Swap trade with automatic currency split via Risk Routing saved with Data Uploader. Impact Analysis – Local impact to UploadCalypsoTradeFXSwap – Calculating SplitRateDetails and FarForwardPoints correctly.
DTUP 9.10.11		RPM-6886	DTUP-343977	Enh	Issue - Support the value “ISDA2021-based” as a valid value for the contractual definition of ISDA 2021 changes for the FCM Eurex interface. Fix – Added support for contractual definition “ISDA2021-based”.

6.147 Changes in April 2022 - Version (9.10.12)

Component	HD/Case	RPM	Issue	Type	Description
DTUP 9.10.12	00030760		DTUP-344070	Enh	Issue – Pricing-env is refreshing even after setting domain "<engine name>.disablePricingEnvRefresh" as true Fix - Introduced new domain “disableUploaderPricingEnvRefresh”. If this domain contains Value = true, refreshing of the PE is disabled for all Data Uploader engines.
DTUP 9.10.12	00030611 00031319		DTUP-344049	Issue	Issue – System creates duplicate products on ETO which causes further issues in trade Merge and/or Liquidations. Impact analysis – The code snippet which checks product existence & product saving is synchronized. So that only the first thread would save the product and all subsequent threads would get the saved product.

6.148 Changes in May 2022 - Version (9.10.13)

Component	HD/Case	RPM	Issue	Type	Description
DTUP 9.10.13	00032472		DTUP-344077	Issue	Issue – Cross Currency Basis Swap trade with Mark-To-Market and Intermediate Exchange checkbox unchecked, the trade is created in Calypso with "Apply Pmt Lag to Principal Flows" field has been set to blank value. Impact analysis – Apply Pmt Lag to Principal Flows should be set to False.
DTUP 9.10.13	00029145		DTUP-344067	Issue	Issue – SWAPS Don't follow same logic when uploaded with manually input. Impact analysis – Local impact - Updated Spot Margin and Far leg Spot Margin based on near dominant and far dominant and also added support for FarForwardMarginPoints.

6.149 Changes in May 2022 - Version (9.10.14)

Component	HD/Case	RPM	Issue	Type	Description
DTUP 9.10.14		RPM-7192 RPM-7548	DTUP-344075	Enh	Issue – Added support for object Haircut Rule

6.150 Changes in June 2022 - Version (9.10.15)

Component	HD/Case	RPM	Issue	Type	Description
DTUP 9.10.15	00034692		DTUP-344119	Issue	Issue – Filewatcher uploading records of users' definition CSV file with missing fields.

Component	HD/Case	RPM	Issue	Type	Description
					Impact analysis – Local impact to UploadCalypsoUser - All users are getting created with correct user groups. Also applied action amend, correct user groups are getting assigned with expected user.

6.151 Changes in September 2022 - Version (9.10.16)

Component	HD/Case	RPM	Issue	Type	Description
DTUP 9.10.16	00038741		DTUP-344193	Enh	Issue - Bond Future Contract Uploader does not support underlying of type 'Relative For Pricing'. Fix – Local impact – Added support for value 'Relative For Pricing'. This value is stored as a future contract attribute.
DTUP 9.10.16	00039707		DTUP-344219	Issue	Issue – Trade Price not saved in Futures saved via DTUP. Impact analysis – Local impact -Corrected the DTUP file and use the tag "PRICE" to enter the trades.

6.152 Changes in October 2022 - Version (9.10.17)

Component	Introduced In	Capability Group	Capability	Asset Class	HD/Case	RPM	Issue	Type	Description
DTUP 9.10.17		Integration	None	Cross	00041434		DTUP-344251	Issue	Issue – Repo Trade template Not persistent after uploading the trade via data uploader. Impact analysis – Local impact – The trade gets uploaded, but the

Component	Introduced In	Capability Group	Capability	Asset Class	HD/Case	RPM	Issue	Type	Description
									characteristics changed on the Money Market Cash window are not persistent.

6.153 Changes in December 2022 - Version (9.10.18)

Component	Introduced In	Capability Group	Capability	Asset Class	HD/Case	RPM	Issue	Type	Description
DTUP 9.10.18		Cross Functional	System Operations	Cross	00044043		DTUP-344294	Issue	Issue – EXPORT_QUOTES scheduled task doesn't handle properly the future32 quote type. Impact analysis – Local impact to ScheduledTaskEXPORT_QUOTES – Quote in exported format should be in terms of hundreds.
DTUP 9.10.18		Cross Functional	System Operations	Cross	00042397		DTUP-344292	Issue	Issue – EXPORT_QUOTES shows deprecated quotes. Impact analysis – Local impact to ScheduledTaskEXPORT_QUOTES - Added a new attribute field to exclude matured products.
DTUP 9.10.18		Integration	Trade Lifecycle Integration	Cross	00034955		DTUP-344213	Issue	Issue – Restructuring Type column of CDS trade is showing blank/wrong value. Impact analysis – Local impact to FpMLToCalypsoCreditDefaultSwapTranslator – Fix has been done in icelink module.

Component	Introduced In	Capability Group	Capability	Asset Class	HD/Case	RPM	Issue	Type	Description
DTUP 9.10.18									

6.154 Changes in January 2023 - Version (9.10.19)

Component	Introduced In	Capability Group	Capability	Asset Class	HD/Case	RPM	Issue	Type	Description
DTUP 9.10.19		Cross Functional	System Operations	Cross	00044043		DTUP-344305	Issue	Issue – EXPORT_QUOTES scheduled task doesn't handle properly the future32 quote type. Impact analysis – Local impact to ScheduledTaskEXPORT_QUOTES – Quote in exported format should be in terms of hundreds.

6.155 Changes in March 2023 - Version (9.10.20)

Component	Introduced In	Capability Group	Capability	Asset Class	HD/Case	RPM	Issue	Type	Description
DTUP 9.10.20		Integration	Trades Data Integration	Cross	00055112		DTUP-344326	Issue	Issue – Even Stubs on IRS registered on Markitwire, it does not come down to Calypso correctly. Impact analysis – Local impact – The flag - "No Auto Interp" should

Component	Introduced In	Capability Group	Capability	Asset Class	HD/Case	RPM	Issue	Type	Description
									be unchecked on the rate index definition.

6.156 Changes in June 2023 - Version (9.10.21)

Component	Introduced In	Capability Group	Capability	Asset Class	HD/Case	RPM	Issue	Type	Description
DTUP 9.10.21						APL-5943	DTUP-344360	Issue	Issue – While executing CLEARING_IMPORT_HAIRCUT schedule task facing null pointer exception. Impact analysis – Local impact to ValidationUtil – The Util.isEmpty(str) is missing in isValidNumber(String str) method of class ValidationUtil.

6.157 Changes in December 2021 - Version (9.11.0, 9.11.1, 9.11.2)

Component	HD/Case	RPM	Issue	Type	Description
Data Uploader 9.11.2	00021214 00021392 00020955 00022022	RPM-6435	DTUP-343765	Enh	Issue – Current mapping does not work in case of outgoing mode for the uniqueness issue and reverse default flag. Fix – Added a new mapping category RateIndex_ISDA2021 where we would need to add the new mappings from ISDA2021 perspective.
Data Uploader 9.11.2		RPM-5544	DTUP-343758	Enh	Issue – ISDA 2021 - New Cash Settlement methods to be allowed in validator

Component	HD/Case	RPM	Issue	Type	Description
					Fix – Add support for "ICE Swap Rate" as Settlement rate source for Swaptions
Data Uploader 9.11.2		RPM-5544	DTUP-343753	Enh	Impact – Add support for "TOKYOSWAP Rate" as Settlement rate source for Swaptions and in CashSettleInfo
Data Uploader 9.11.2			DTUP-343744	Enh	Issue – Added support of Equity Structured option in FpML
Data Uploader 9.11.2	00019681		DTUP-343718	Issue	Issue – Equity Structured Option - Upload with wrong currency when same ISIN with different currency defined for underlying equity product. Impact Analysis – Local impact to Equity Structured Option upload.
Data Uploader 9.11.2			DTUP-343593	Issue	Issue – When uploading a TRS trade with managed type primary leg, the notional on secondary swap leg is computed incorrectly. Impact analysis – Local impact to UploadCalypsoTradePerformanceSwap - Computations added for calculating cleanPrice and dirtyPrice.
Data Uploader 9.11.2	00017331		DTUP-343582	Enh	Issue – Add support of Override Daily Index Calculator in Data Uploader and Data Exporter. Fix – The following fields have been added for IRD trades: XML tag - OverrideDailyIndexCalculatorB CSV tag - Leg1_OverrideDailyIndexCalculatorB and Leg2_OverrideDailyIndexCalculatorB
Data Uploader 9.11.2	00017839		DTUP-343577	Issue	Issue – Account Interest Bearing Config with more than one config range (with Aggregation) not uploaded using Data Uploader Impact Analysis – Added support for multiple config ranges.

Component	HD/Case	RPM	Issue	Type	Description
Data Uploader 9.11.2	00018397		DTUP-343566	Issue	Issue – Eurex ETD does not pick up ETO contract when multiple SVNs are present in the system upon ETO Trade import. Impact Analysis – Local impact to FCMTranslator – Fetching the ETO contract from the database as the ETOContract cache is not properly updated. This change has a performance impact.
Data Uploader 9.11.2	00017791		DTUP-343543	Issue	Issue - Holiday calendar dates are getting deleted upon upload, as the date format in the incoming message is changed to an invalid format which causes the upload to fail and the dates to be deleted. Impact Analysis – Local impact to holiday calendar upload – Fixing date format in incoming message.
Data Uploader 9.11.2		RPM-5547 RPM-3813	DTUP-343590	Enh	Issue – EquityShareSwap trade fields incorrectly filled mapped in Calypso when flowing from MarkitWire Fix – Local impact - Changes in DTUP FPML for Equity swap support in MW.
Data Uploader 9.11.2			DTUP-343931	Issue	Issue – Unable to upload BlockOrder via DTUP Impact analysis – Local impact to RemoteOrders – Able to upload the BlockOrder.

6.158 Changes in February 2022 - Version (9.11.3)

Component	HD/Case	RPM	Issue	Type	Description
DTUP 9.11.3	00019342 00029190		DTUP-344025	Issue	Issue – Bloomberg TOMS engine is not processing events due to performance issue.

6.159 Changes in July 2022 - Version (9.11.6)

Component	HD/Case	RPM	Issue	Type	Description
DTUP 9.11.6		RPM-7293 RPM-5855	DTUP-344169	Enh	Issue – ISDA SetInAdvance support is required for Daily Weighted Average swap. Fix – Added DTUP support for ISDA SetInAdvance

6.160 Changes in September 2022 - Version (9.11.7)

Component	HD/Case	RPM	Issue	Type	Description
DTUP 9.11.7	00038439		DTUP-344203	Issue	Issue – Modifying the Strike Rate on Capfloor trade is not reflected in Bidirectional Mode. Impact analysis – Local impact to CalypsoToFpMLCapFloorTranslator - The value is reflecting correctly in the Trade Window after closing and reopening of the trade window

6.161 Changes in June 2022 - Version (9.11.4).

Component	HD/Case	RPM	Issue	Type	Description
DTUP 9.11.4		RPM-7296 RPM-7295	DTUP-344097	Enh	Issue – Wells Fargo Backport: DataUploader - Add support for new cashsettleinfo fields added in core calypso for ISDA2021.

6.162 Changes in August 2022 - Version (9.11.5)

Component	HD/Case	RPM	Issue	Type	Description
DTUP 9.11.5		RPM-10688	DTUP-344153	Enh	<p>Issue – Calculation period frequency to be set based on coupon frequency for Averaging Swaps outgoing.</p> <p>Fix – Local impact to CalypsoToFpMLSwapLeg - Set the calculation period frequency in outgoing fpml to coupon or payment frequency for averaging trades</p>

6.163 Changes in October 2022 - Version (9.11.8)

Component	Introduced In	Capability Group	Capability	Asset Class	HD/Case	RPM	Issue	Type	Description
DTUP 9.11.8		Integration	None	Cross	00041539		DTUP-344245	Issue	<p>Issue – FX Option Accrual cannot be uploaded via Data Uploader.</p> <p>Impact analysis - The NPE in Datauploader by creating the rangedescriptor if it is not available in the Accrual Flavor object</p>
DTUP 9.11.8		Integration	Trades Data Integration	Cross	00038695		DTUP-344238	Issue	<p>Issue – Expiry holidays not getting reflected correctly for Cash settled Swaptions Trade</p> <p>Impact analysis – Local impact - The holidays will be populated from the Option Exercise tab.</p>

6.164 Changes in November 2022 - Version (9.11.9)

Component	Introduced In	Capability Group	Capability	Asset Class	HD/Case	RPM	Issue	Type	Description
DTUP 9.11.9		Integration	Trades Data Integration	Cross	00037673		DTUP-344264	Issue	Issue – Bidirectional Swaption trade not working as expected for Sell RTP and RTR. Impact analysis - Bidirectional Swaption trade is working correctly for Sell RTP and RTR.
DTUP 9.11.9		Integration	Trades Data Integration	Cross	00038618		DTUP-344260	Issue	Issue – Mapping for Break Style (in MW) with Event Type (in Calypso). Impact analysis - Ensure that value "Mandatory" is added in the domain - "cashSettleEvent".
DTUP 9.11.9		Integration	Trades Data Integration	Cross	00041474		DTUP-344258	Issue	Issue – Strike Rate with Floor Option type on Capfloor trade is not reflected in Bidirectional Mode. Impact analysis - The AMORT_RATE and FLOOR_STRIKE_RATE columns in product_cap_floor table are updated with value.

6.165 Changes in November 2022 - Version (9.11.10)

Component	Introduced In	Capability Group	Capability	Asset Class	HD/Case	RPM	Issue	Type	Description
DTUP 9.11.10		Integration	Trades Data Integration	Cross	00041561		DTUP-344268	Issue	<p>Issue – Bidirectional Cross Currency Basis Swap incorrectly reflects the Adj First check box.</p> <p>Impact analysis – Local impact to CalypsoToFpMLSwapTranslator - Adj First should be checked. The below tag corresponds to the Adj First Check box:</p> <p><MToMAAdjFirst>false</MToMAAdjFirst></p>

6.166 Changes in January 2023 - Version (9.11.11)

Component	Introduced In	Capability Group	Capability	Asset Class	HD/Case	RPM	Issue	Type	Description
DTUP 9.11.11		Integration	Trades Data Integration	Cross	00047492		DTUP-344311	Issue	<p>Issue – MW - Issue with 1M Stub Index.</p> <p>Impact analysis – Custom Stub Index "1M - 1M" with Interpolation.</p>

6.167 Changes in June 2023 - Version (9.11.13)

Component	Introduced In	Capability Group	Capability	Asset Class	HD/Case	RPM	Issue	Type	Description
DTUP 9.11.13	Pre-MR	Integration	Trades Data Integration	Cross	00067394		DTUP-344362	Issue	<p>Issue – Incorrect handling of bilateral amendment of unchecking the "Mark to Market" checkbox of a cross currency basis swap trade in Calypso.</p> <p>Impact analysis – Local impact to UploadCalypsoTradeBasisSwap - Issue in amend of Basis swap for principal adjustments.</p>

6.168 Changes in July 2023 - Version (9.11.14)

Component	Introduced In	Capability Group	Capability	Asset Class	HD/Case	RPM	Issue	Type	Description
DTUP 9.11.14		Integration	Trades Data Integration	Cross	00074459 00032472		DTUP-344379	Issue	<p>Issue – Apply Pmt Lag to Principal Flows field not set to FALSE on CCBS non MTM.</p> <p>Impact analysis – Local impact - Apply Pmt Lag to Principal Flows should be set to False</p>

6.169 Changes in September 2023 - Version (9.11.15)

Component	Introduced In	Capability Group	Capability	Asset Class	HD/Case	RPM	Issue	Type	Description
DTUP 9.11.15		Integration	Trades Data Integration	Cross	00080714 00041004		DTUP-344390	Issue	Issue – Cancellable OIS trade reflecting incorrect last delivery date in Expiry Delivery Schedule Dialog Window. Impact analysis – Local impact to FpMLToCalypsoSwapTranslator - The frequency being given as 3M for Bermudan Option Style under Cancellable Option tab.
DTUP 9.11.15		Integration	Trades Data Integration	Cross	00072109		DTUP-344390	Issue	Issue – MW Bidirectional - swaption expiry date in Markitwire is incorrect. Impact analysis – Local impact to CalypsoToFpMLSwaptionTranslator - Introduced a new mapping PopulateExpiryDateFromValuationDate and if this is populated with value as "false" then only the new code changes would take into effect.

6.170 Changes in October 2023 - Version (9.11.16)

Component	Introduced In	Capability Group	Capability	Asset Class	HD/Case	RPM	Issue	Type	Description
DTUP 9.11.16		Integration	Trades Data Integration	Cross	00084410		DTUP-344403	Issue	Issue – Cancellable OIS trade reflecting incorrect businessDayConvention in Expiry Delivery Schedule Dialog Window.

Component	Introduced In	Capability Group	Capability	Asset Class	HD/Case	RPM	Issue	Type	Description
									Impact analysis – Local impact to FpMLToCalypsoSwapTranslator - Delivery Date in the Expiry Delivery Schedule Dialog should not fall on weekend.

6.171 Changes in January 2024 - Version (9.11.17)

Component	Introduced In	Capability Group	Capability	Asset Class	HD/Case	RPM	Issue	Type	Description
DTUP 9.11.17		Integration	Trades Data Integration	Cross	00037158 00087527		DTUP- 344425	Issue	<p>Issue – Issue where one netting synchronization run event has been processed by two threads of SwapsWireTradeEngine, which caused abnormal results.</p> <p>Impact analysis – Local impact to PlatformEngine – Modified PSEventPlatformPublish object into a method local variable so that each thread has its own copy and does not cause interference between threads.</p>