



Data Uploader Release Notes

BY VERSION NUMBER

2019 and under

This document describes functionality changes in the Data Uploader.

Revision History

Revision Date	Comments
September 2010	Pre Release Notes for September 2010 Service Pack
October 2010	Normal text are fixes from earlier Service Pack Added changes for Oct Service Pack
January 2011	Added Changes for Jan 14th Cumulative Service Pack
Feb 2011	Added Changes for Feb 28 Release
August 2011	Added changes for August 2011 Service Pack
Sept 2011	Added changes for September 2011 Service Pack
Oct 2011	Added changes for Oct 2011 Service Pack
Nov 2011	Added changes for November 2011 Service Pack
Jan 2012	Added changes for Jan 2012 Service Pack
Feb 2012	Added changes for Feb 2012 Service Pack
March 2012	Added changes for Jan 2012 Service Pack & March 2012 Service Pack
May 2012	Added changes for the May 2012 Service Pack
June 2012	Added changes for the June 2012 Service Pack

Revision Date	Comments
July 2012	Added changes for the July 2012 Service Pack
Aug 2012	Added changes for the Aug 2012 Service Pack
Sept 2012	Added changes for the Sept 2012 Service Pack
Oct 2012	Added changes for the Oct 2012 Service Pack
Dec 2012	Added changes for the Dec 2012 Service Pack
Jan 2013	Added changes for the Jan 2013 Service Pack
March 2013	Added changes for the March 2013 Service Pack
Apr 2013	Added changes for the April 2013 Service Pack
Jun 2013	Added changes for the June 2013 Service Pack. 3.1.14
Jul 2013	Added changes for the July 2013 Service Pack. 3.1.15, 3.1.16
Aug 2013	Added changes for the Intermediate -Aug Service Pack 3.1.16.1, 3.1.16.2, 3.1.17
Sep 2013	Added changes for the Sep 2013 Service Pack 3.1.18
Oct 2013	Added changes for the Intermediate – Nov Service Pack 3.1.19
Nov 2013	Added changes for the – Nov Service Pack 3.1.20
Dec 2013	Added changes for the – Dec Service Pack 3.1.21
Jan 2014	Added changes for the – Jan Service Pack 3.1.22, 3.1.23
March 2014	Added changes for the – March Service Pack 3.2.0
May 2014	Added changes for the – May Service Pack 3.3.0
Jun 2014	Added changes for the June Service Pack (3.4.0-3.4.2)
Jul 2014	Added changes for the Intermediate Aug Service Pack 3.4.3, 3.4.4, 3.5.0
Aug 2014	Added changes for the Intermediate Aug 3.6.0
Sep 2014	Added changes for the Aug 3.7.0, 3.7.2, 3.8.0
Oct 2014	Added changes for Oct 2014 intermediate Service Pack (3.8.1)

Revision Date	Comments
Nov 2014	Added changes for Nov 2014 Service pack (3.9.0)
Dec 2014	Added changes for Release 3.10.0, 3.11.0, 3.11.2
Jan 2015	Added changes for Release 3.13.0
Feb 2015	Added changes for Release 3.13.1, 3.13.2, 3.13.3, 3.13.4, 3.13.5
Mar 2015	Added changes for Release 3.14.0
Apr 2015	Added changes for Release 3.15.0, 3.15.1
May 2015	Added changes for Release 3.15.2
Jun 2015	Added changes for Release 3.15.3
Jul 2015	Added changes for Release 4.0.0, 4.0.2
Aug 2015	Added changes for Release 4.0.3, 4.0.4, 4.0.5, 4.1.1
Sep 2015	Added changes for Release 3.15.4, 3.14.8, 3.15.5, 4.0.6, 4.1.2, 4.2.0
Oct 2015	Added changes for Release 4.2.2, 4.3.0
Nov 2015	Added changes for Release 3.15.7, 4.0.8, 4.1.4, 4.0.9, 4.2.3
Dec 2015	Added changes for Release 4.3.2, 3.15.8, 4.4.0, 3.15.10, 4.2.4
Jan 2016	Added changes for Release 4.0.10, 4.3.3, 3.14.9, 4.3.4, 3.15.11, 4.2.5
Feb 2016	Added changes for release 4.4.1, 4.0.11, 4.1.5, 4.4.2
Mar 2016	Added changes for Release 4.5.0, 4.2.6, 4.3.5, 4.4.3, 4.5.2
Apr 2016	Added changes for Release 4.6.0, 4.0.12, 4.2.7, 4.7.0, 4.7.1, 4.4.4, 4.5.3
May 2016	Added changes for Release 4.8.0, 4.7.2, 4.3.6, 4.5.4, 4.4.5, 4.8.1, 4.2.8
Jun 2016	Added changes for Release 4.9.0, 4.9.1, 4.5.5, 4.3.7, 4.2.9, 4.4.6, 4.9.2
Jul 2016	Added changes for Release 4.10.0, 4.7.3, 4.10.1
Aug 2016	Added changes for Release 3.15.12, 4.2.10, 4.4.7, 4.9.3, 4.5.6, 4.2.11, 3.11.3, 4.4.8, 4.8.4, 4.9.4
Sep 2016	Added changes for Release 4.12.0, 4.7.4, 4.4.9, 4.9.5, 4.10.2, 4.12.1

Revision Date	Comments
Oct 2016	Added changes for Release 4.10.3, 4.13.0, 4.8.5, 4.12.3, 4.4.10, 4.5.7
Nov 2016	Added changes for Release 4.13.1, 4.5.8, 4.10.4, 4.9.6, 4.7.5, 3.15.13, 4.12.4, 4.13.2, 4.8.6
Dec 2016	Added changes for Release 4.10.5, 4.12.5, 4.9.7, 4.5.9, 4.10.6, 4.14.0, 4.7.6
Jan 2017	Added changes for Release 4.10.7, 5.0.0 (ONLY FOR v14.x + CALYPSO CLIENTS), 4.9.8, 4.12.6, 4.5.10, 4.2.13, 4.13.3, 5.0.2
Feb 2017	Added changes for Release 5.1.0 (ONLY FOR v14.x + CALYPSO CLIENTS) Compatible with Collateral 3.7.1, 4.5.11, 4.10.8, 4.7.7, 4.12.7, 5.0.3, 4.13.4, 4.8.7, 4.2.14, 4.9.9
Mar 2017	Added changes for Release 4.15.0 (ONLY FOR v13.x CALYPSO CLIENTS) Compatible with Collateral 3.7.1, 4.8.8, 4.13.5, 4.10.9, 4.12.8
Apr 2017	Added changes for Release 5.2.0 (ONLY FOR v14.x + CALYPSO CLIENTS) Compatible with Collateral 3.8.0, 5.2.2, 4.14.1 (ONLY FOR v13.x CALYPSO CLIENTS), 4.5.12, 5.0.4, 4.12.9, 4.8.9, 5.1.2, 5.2.4, 4.10.10
May 2017	Added changes for Release 5.3.0 (ONLY FOR v14.x + CALYPSO CLIENTS) Compatible with Collateral 3.8.1, 5.0.5, 5.2.5, 4.9.10, 4.5.13, 4.13.6, 4.10.11
June 2017	Added changes for Release 5.1.3, 4.9.11, 5.3.1, 4.13.7, 4.12.10, 4.8.10, 3.14.10, 4.16.0, 5.1.4, 4.2.15
July 2017	Added changes for Release 5.3.2, 5.2.7, 4.8.11, 4.10.12, 5.4.0 (ONLY FOR v14.x + CALYPSO CLIENTS) Compatible with Collateral 3.8.1+, 4.5.14, 4.2.16, 4.12.11, 5.2.8
Aug 2017	Added changes for Release 5.4.2, 5.1.5, 5.4.3, 5.4.4, 5.1.6, 4.10.15, 4.12.12, 4.16.1, 5.2.9, 4.5.15
Sep 2017	Added changes for Release 5.2.10, 5.4.5, 6.1.0 (BOMessage support discontinued. Dependency: calypso-id-api-1.0.0.zip), 5.2.11, 5.1.7, 3.15.14, 6.1.1, 6.1.2, 6.1.4, 4.4.12, 4.12.13, 4.5.16, 5.3.3
Oct 2017	Added changes for Release 6.1.3, 5.4.6, 4.8.12, 5.1.8, 4.16.2, 4.10.17, 4.8.13, 4.2.17, 6.1.5, 5.3.4
Nov 2017	Added changes for Release 4.12.14, 6.2.2, 5.3.5, 4.5.17, 5.4.7, 5.2.13, 4.13.8, 4.4.13, 4.16.2, 4.2.18, 6.1.6, 6.2.3, 6.2.4, 6.2.5, 6.2.6, 6.2.7
Dec 2017	Added changes for Release 6.1.7, 4.15.2, 5.3.6, 6.1.8, 5.1.9, 4.12.15, 6.2.9
Jan 2018	Added changes for Release 4.10.18, 4.10.19, 4.5.18, 4.4.14, 5.3.7, 5.4.8

Revision Date	Comments
Feb 2018	Added changes for Release 6.1.10, 6.4.0, 6.4.1, 6.2.9, 5.2.14, 6.2.10, 5.3.8, 6.2.11, 6.5.0, 4.10.20, 6.4.2, 4.12.16, 6.2.12
May 2018	Added changes for Release 6.1.11, 4.5.19, 4.12.17, 6.5.1, 7.0.0, 6.5.2, 6.2.13, 7.0.1, 4.8.14, 5.4.9, 4.13.9, 7.0.2, 6.2.14, 6.2.15, 3.15.15, 4.12.18, 6.4.3, 6.5.3, 4.14.4
Jun 2018	Added changes for Release 4.7.8, 4.7.9, 4.13.10, 4.13.11, 7.0.3, 4.14.5, 6.2.16, 6.5.4, 4.13.12, 5.3.9, 6.1.12, 6.3.1, 5.4.11, 6.4.3, 7.1.0, 6.2.17, 5.1.10, 7.0.4
Jul 2018	Added changes for Release 6.4.4, 6.2.18, 6.1.13, 5.4.12, 4.9.12, 6.6.0, 6.6.1, 6.6.2, 7.0.5, 6.5.5, 5.3.10, 4.14.6, 6.2.19, 7.1.1, 4.5.20, 5.3.11, 6.4.5
Sep 2018	Added changes for Release 6.6.5
Oct 2018	Added changes for Release 7.2.2, 7.2.3, 5.3.14, 7.2.5, 6.1.16
Nov 2018	Added changes for Release 7.2.6, 4.10.23, 7.3.0, 6.6.8, 7.3.1, 4.12.19, 5.2.15, 6.5.9, 6.1.17, 7.2.7, 4.7.10, 6.6.9
Dec 2018	Added changes for Release 6.6.10, 5.4.18, 7.2.8, 6.4.6
Jan 2019	Added changes for Release 7.5.0, 7.4.0, 6.7.0, 6.8.0, 5.2.16, 6.1.18, 4.14.7, 6.9.0, 4.5.21, 4.5.22, 4.5.23, 6.2.23, 6.2.24, 4.7.10, 4.7.11, 7.5.2, 6.2.25, 5.2.15, 5.3.16, 5.3.17, 6.9.1
Feb 2019	Added changes for Release 4.12.21, 6.4.7, 7.2.9, 6.9.2, 5.4.19, 7.6.0, 4.5.24, 4.5.25, 4.5.26
Mar 2019	Added changes for Release 7.6.1, 5.3.18, 6.10.0, 7.6.2, 6.6.11, 6.2.26, 4.12.22, 7.2.11, 6.1.19, 6.10.1, 6.4.8, 6.9.3, 6.6.12, 6.2.27, 7.7.0
Apr 2019	Added changes for Release 6.4.9, 7.7.1, 5.1.11, 7.2.12, 4.12.23, 5.3.20, 4.12.24, 6.10.2, 6.1.20, 6.9.4, 7.6.3, 7.6.4, 6.10.3, 7.2.13, 7.7.3, 7.6.5, 7.0.7, 4.14.8
May 2019	Added changes for Release 7.4.1, 6.6.13, 7.2.14, 6.9.5, 7.6.6, 6.1.21, 5.1.12, 7.5.3, 5.3.21, 6.2.28, 4.12.25, 5.4.20, 4.14.9, 4.16.3, 6.9.6, 7.6.7, 7.4.2, 6.4.10, 7.7.4, 4.5.27
June 2019	Added changes for Release 7.7.5, 6.10.4, 6.9.7, 5.3.22, 4.12.26, 7.8.0, 7.6.8, 7.5.4, 7.8.1, 7.8.2
July 2019	Added changes for release 7.2.15, 4.12.27, 4.14.10, 6.1.22, 4.9.13, 6.5.10, 7.2.16, 6.10.5, 7.0.8, 6.9.8, 5.1.13, 7.8.3, 7.7.6, 6.9.9, 7.8.4, 4.12.27
August 2019	Added changes for release 7.5.5, 6.2.29, 5.2.17, 7.7.7, 7.8.5, 7.6.9, 7.9.0, 6.9.10, 7.2.17, 6.1.23, 5.1.14, 7.9.1, 7.8.6, 7.5.6, 7.7.8, 7.7.9
September 2019	Added changes for release 4.14.11, 7.2.18, 7.7.10, 6.7.1, 7.4.3, 7.6.10, 7.6.11, 6.9.11, 6.6.14, 7.2.19, 5.4.21, 7.9.2, 7.9.3, 7.5.7

Revision Date	Comments
October 2019	7.9.4, 6.6.15, 6.9.12, 7.0.9, 7.2.20, 7.8.7, 7.7.11, 7.5.8, 6.5.11, 6.2.30, 7.7.12, 5.2.18, 6.6.16, 7.10.1, 6.9.13
November 2019	7.9.5, 6.2.31, 7.2.21, 7.8.8, 7.5.9, 6.9.14, 4.13.13, 6.10.6, 6.4.11, 7.0.10, 4.2.20, 4.2.21, 7.7.13, 7.11.2
December 2019	6.2.32, 7.9.6, 6.1.24, 7.5.10, 7.11.3, 7.11.4, 7.7.14, 4.14.12, 6.7.2, 6.7.3, 7.9.7, 5.4.22, 7.7.15, 7.4.4, 6.2.33, 7.12.1, 7.10.2

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Section 1. Version 1.x – 2.x Suite

1.1 Changes in June 2011 Service Pack

1) Audit Support for Calypso Mapping

2) Changes in the Schema to Convert all the Enumeration types to Strings to support values from different interfaces, as part of this we have changed the schema version to "2.0" so it is important to clean up all the old messages from the admin monitor | purge Unconsumed events for the respective engines, and CANCEL all the old pending messages (MWGATEWAYMSG / GATEWAYMSG) before the upgrade to this service pack.

3) Support for XML Schema for Acknowledgements : Every object supported in data uploader framework, should be acknowledged back to the customer, hence we came up with a schema for acknowledgements for each object. The Publisher classes will now use this schema to generate the acknowledgement file.

4) Use Import Message Engine for reading messages from MQ

5) Use Sender Engine for sending out acknowledgements to MQ

1.2 Changes in Aug 2011 Service Pack

HD76426 support for Future Trades

HD76427 support for Future Option Trades

Added support for the following Fast track objects

SDIs
Accounts (+ Account Attributes)
AccountingEvent
RulesDefinition
RulesConfiguration
Book Link
Future Contracts
Future Contract Options
Commodity
Commodity Reset
Currency
○ Currency Pairs

IR Index
EXCurveUndervlings

1.3 Changes in Sept 2011 Service Pack

- HD 73364: Added support for the Credit Default Swap ABS and CDS Nth Loss Products
 - CDS Nth Loss
 - In the CSV file, all headers ending with “_value” are supposed to have multiple values (list of values), so the corresponding data entered for these headers should be delimited by a semicolon (;). Please refer the xls document available in jar - “CDSNthLoss.xls” for the same.
 - CDS ABS
- HD 76599: CSV file name restriction added. All CSV file names should start with corresponding product name which is uploaded. E.g. for Quote uploader, the file name must start with “QUOTE_” for the uploader to process the file and upload the data.
- Jira-DTUP-257 Legal Agreement :
Functionality for the support the additional field of Legal Agreement has been added. New sample file present in repository.
- HD 75704 Set Reset Lag property for FRA Trades.
- HD 75705 Set MToMAdjFirst property for Cross Currency Trades
- HD 77160 Support Cash Trades (Loan - Deposit)
- HD 75674 Support Simple Money Market Trades
- HD 75676 Fix the ordering issue of Expiry dates in uploading Vol Surfaces.
- HD 75678 Support for Line breaks in CSV to XML Translation when uploading Legal Entity Contacts
- Added Support in DataUploader for real time messaging system (JMS). Please refer the attached documentation for details



Messaging support in
datauploader.doc

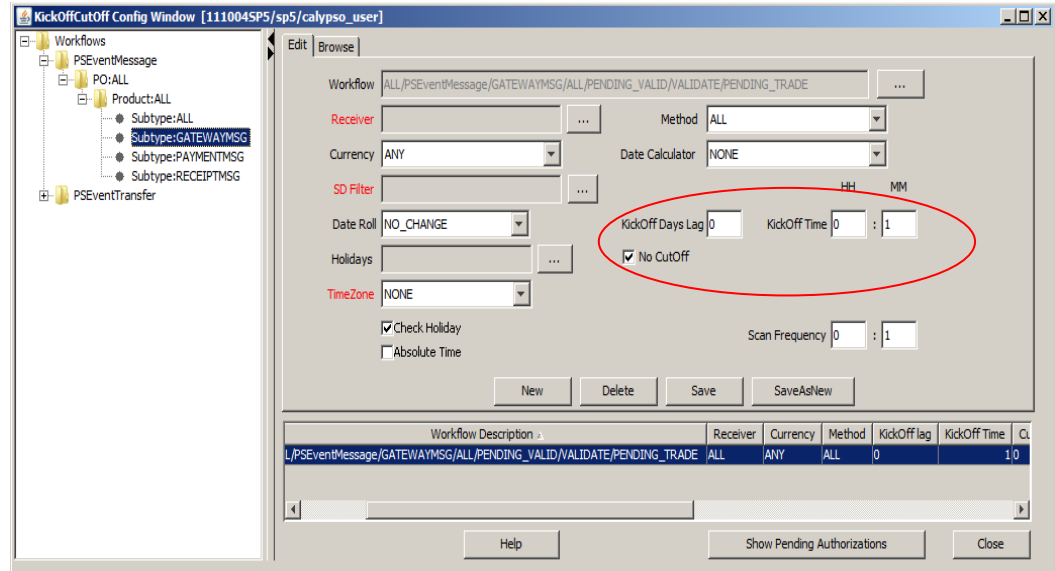
1.4 Changes in Oct 2011 Service Pack

- HD 75749 – JIRA DTUP-359: Added support for the Transfer Agent Uploader to upload the transfer agent trades for Cash / Security transfers.
- JIRA – DTUP-311: Added a workflow rule named – “RequestBloombergMessageRule” to make a Bloomberg request in case the underlying product in the trade being uploaded is missing in calypso. Product types supported : Bond, Equity, ETO.
 - Pre-requisite: Bloomberg module to be setup. BloombergEngine, TaskEngine and UploaderPublisherEngine to be up and running.
 - Configuration:
 - Add “RequestBloomberg” domain value under the domain name -“workflowRuleMessage”.
 - Configure the GATEWAYMESSAGE workflow to add the rule for “validate” action. Please refer the below screen shot for the same:

The screenshot shows the 'WorkFlow Action' dialog box with the following configuration:

- Id:** 24441
- Action:** VALIDATE
- Orig Status:** PENDING_VALID
- Result Status:** PENDING_TRADE
- Event Class:** PSEventMessage
- Subtype:** GATEWAYMSG
- Product:** ALL
- Processing Org:** ALL
- Checkboxes:**
 - ☐ Different User
 - ☒ Create Task
 - ☒ Use STP
 - ☒ Use KickOff/Cut Off
 - ☐ Log Completed
 - ☐ Preferred Action
 - ☐ Update Only
 - ☐ Generate Intermediary Ev
 - ☐ Needs man. Auth.
- Rules:** RequestBloomberg, Validate (circled in red)
- Filter:** (empty)
- Custom Rules Definition:** (empty)
- Comment:** (empty)
- Buttons:** Save, Delete, Close

The kick-off, cut-off config for the rule:



- HD 77159 – JIRA DTUP-371: Added support for uploading the Trade Fees. Following actions supported for uploading Fees:
 - **ADD**: This action appends the existing trade fees with the current trade fees provided in the input file. It rejects all input records if there is any error with any of the fee record to be appended for the corresponding trade.
 - **REPLACE**: This action replaces all the existing trade fees with the ones specified in the input file. It preserves the Fee types mentioned in domain value - "UploadPreserveFee".
 - **DELETE**: This action deletes all the fees specified in the input from the trade fees and throws an error if any of the input fees is not found in trade fees. It rejects all if there is any error.

Uploading multiple fees using CSV:

In order to upload multiple fees for the same trade using CSV add rows per fee record in vertical order. The starting column must be Fee.Type and the ending column must be Fee.Date. Please refer the XLS document "TradeFee.xls" available in datauploader/src/main/docs for the sample CSV / XML input file.

- DTUP - 258: Added new API's in the Data uploader framework that can be used in interactive mode as opposed to the batch mode using file watcher. these include API's for creating What if trades



Uploader API.doc

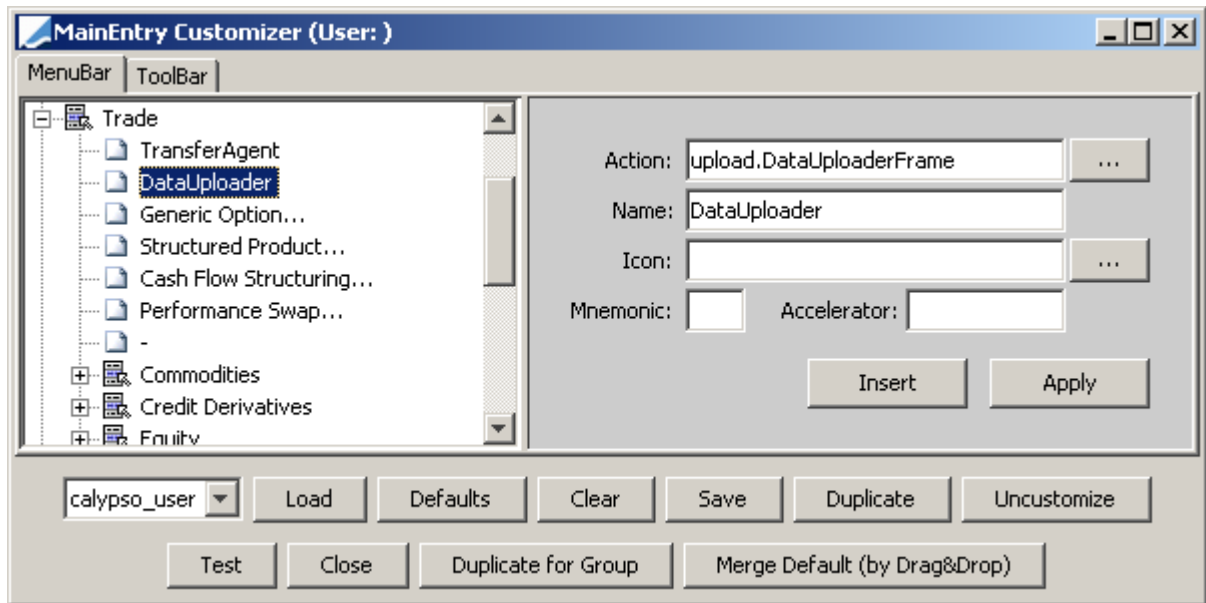
- DTUP - 395: Framework Enhancement : Provided the ability to create a separate Result file only with rejected information.

change the property in gateway.service.properties to add the new publisher

`UploaderXMLPublishers=File,RejectedFile`

when RejectedFile is used as Publisher, it creates an extra file with only rejections if there are any in the upload process .

- DTUP - 396: Enhance the Data uploader GUI
 1. to support both CSV and XML Files
 2. to support loading multiple files using tabs
 3. to display the result of upload right on the GUI as a table column



- HD 75703: Support Amendment of Mirror Trades having same external reference.

The preferred way here is to write the Mirror Handler to change the external reference to be different and use that as key for performing life cycle actions in the uploader.

However when using this feature please note the following:

Whenever the uploader finds 2 trades for the same external reference the uploader check whether they are mirror trades, and if to chose one trade out of the two by matching the Book and Mirror Book given in XML / CSV to the values on the trade,

if a match is found then uses that trade for amendment otherwise rejects this transaction with a proper error message.

1.5 Changes in Nov 2011 Service Pack

HD78086: (DTUP-446) Support Call Notice trades in Data uploader.

HD75703: (DTUP-445) Support Mirror Trade in CSV. Please note that you need to have columns **MirrorBook,keyword.MirrorTrader** in the CSV file for this to work.

HD79479: (DTUP-485) Support Compounding Frequency & Compounding Method for IRS in CSV Format. Column Names
 (Leg1_Compound,Leg1_CompoundMethod,Leg1_CompoundFrequency,
 Leg2_Compound,Leg2_CompoundMethod,Leg2_CompoundFrequency)

1.6 Changes in Jan 2012 Service Pack

HD81063:

Fix the Bug with loading Legal Entity Contacts

HD81162:

Fix the Bug that that says

"There is already a UploaderEngine running" when running the File Watcher

We have followed the approach of setting the engine name as "<propertyFileName>Engine".

For e.g.

datauploader.properties – datauploaderEngine

NCS_CUSTOM_LE.properties – NCS_CUSTOM_LEEngine

NCS_IF_QUOTES_O.properties – NCS_IF_QUOTES_OEngine

This will be helpful for the clients that have not set the autologin applications to _ALL_.

They need to add the value ""<propertyFileName>Engine" to the domain "applicationName".

Steps to set Access Permission for the Application Name:

Navigate to Main Entry -> Configuration -> User Access Control -> Access Permissions.

GO TO the Group Access tab. Expand the "Application Name".

If it doesn't contain "_ALL_" then you will also have to do the steps to provide access permissions to the engine.

Please note the steps to add the access control for the Engine application:

1. Application name "<PropertyFileName>Engine" needs to be added to the domain value "applicationName".
2. GO TO Configuration->User Access Control-> Access Permissions and GO TO "Group Access" tab.
3. Select the user/group from dropdown.
4. Select the "ApplicationName". Click "Add Read/Write" button.
5. Select the Engine added in step (1). Click ok.

HD79650:

Added support for the following items

- FutureOptionEquityIndex (Trade)
- FutureCommodity (Trade)
- FutureOptionCommodity (Trade)
- FXNDF (Trade) (only NEW/AMEND/CANCEL are supported)
- ADR Product (Product)

Added Support for the Following Market data coming from Different Sources (CME)

(DTUP-586) CMEPAI -> to be saved into Quotes

(DTUP-624) CME Discount Factors -> to be saved into Curve Zero Objects as discount Factors.

HD77760:

Support for the Principal structure element for IRS and Cap Floor in CSV and XML formats added. The Amortization types supported are Step Down, Equal and Annuity.

The columns supported in Cap Floor CSV are: PrincipalStructure_AmortizationType, PrincipalStructure_StartDate, PrincipalStructure_EndDate, PrincipalStructure_Increment, PrincipalStructure_Frequency, PrincipalStructure_Operator, PrincipalStructure_Rate, PrincipalStructure_TermAsDateB, PrincipalStructure_TermDate, PrincipalStructure_UseLoanTermB and PrincipalStructure_LoanTerm.

The columns supported in IRS CSV are : Leg1_PrincipalStructure_AmortizationType, Leg1_PrincipalStructure_StartDate, Leg1_PrincipalStructure_EndDate, Leg1_PrincipalStructure_Increment, Leg1_PrincipalStructure_Frequency, Leg1_PrincipalStructure_Operator, Leg1_PrincipalStructure_Rate, Leg1_PrincipalStructure_TermAsDateB, Leg1_PrincipalStructure_TermDate, Leg1_PrincipalStructure_UseLoanTermB, Leg1_PrincipalStructure_LoanTerm, Leg2_PrincipalStructure_AmortizationType, Leg2_PrincipalStructure_StartDate, Leg2_PrincipalStructure_EndDate, Leg2_PrincipalStructure_Increment, Leg2_PrincipalStructure_Frequency, Leg2_PrincipalStructure_Operator, Leg2_PrincipalStructure_Rate, Leg2_PrincipalStructure_TermAsDateB, Leg2_PrincipalStructure_TermDate, Leg2_PrincipalStructure_UseLoanTermB and Leg2_PrincipalStructure_LoanTerm

HD79885:

Support for following columns in IRS in CSV Format: ResetLag, FloatingRatereset, ResetFrequency, ResetMethod, ResetCutOffLag, ResetsonDay, ResetCutOffBusDayB and ResetOffsetBusDayB.

Column names are Leg1_ResetLag, Leg1_FloatingRateReset, Leg1_ResetFrequency, Leg1_ResetMethod, Leg1_ResetCutOffLag, Leg1_ResetsOnDay, Leg1_ResetCutOffBusDayB, Leg1_ResetOffsetBusDayB, Leg2_ResetLag, Leg2_FloatingRateReset, Leg2_ResetFrequency, Leg2_ResetMethod, Leg2_ResetCutOffLag, Leg2_ResetsOnDay, Leg2_ResetCutOffBusDayB and Leg2_ResetOffsetBusDayB.

HD77632:

Support for AMEND of existing Feed Address Mapping had issues. The amend action would result into, Quote name does not exist errors. This was corrected, and now amend for existing Feed Address Mapping would work fine. The New and Amend would work only for valid and existing quote addresses.

HD78957:

Support Offset as an Offset type, for Curve Offset Uploader. When Offset type for a Curve offset uploader is Offset, the number of business days are added to the curve date and an Curve Offset is created with the given Discount Factor / Zero rate.

DTUP-577:

Added support for Curve underlying Future. Following considerations are made during the development

1. In case of deleting multiple curve underlying, if some of underlyings are being used by Curve then Uploader will show warning message in task station. It will only delete the unused curve underlyings.
2. The existing future can be identified using the Exchange, contract name and currency combination. Quote name is not used to identify CU Future.

DTUP-578:

Added support for Curve underlying Bond Future. Following considerations are made during the development

1. In case of deleting multiple curve underlying, if some of underlyings are being used by Curve then Uploader will show warning message in task station. It will only delete the unused curve underlyings.
2. The existing future can be identified using the Exchange, contract name and currency combination. Quote name is not used to identify CU Future.

DTUP-579:

Added support for Curve underlying FX Fwd Tenor (Curve Underlying Contango). Following considerations are made during the development

1. The present uploader already supports the CU-FX Fwd Tenor. However the support of check box "Is Contango" is not there. In the GUI, if the Contango check box is selected, calypso creates a new CU of type "CurveUnderlyingContango". The approach followed is - Create a separate definition CurveUnderlyingContangoType which extends 'CurveUnderlyingFXFwdType'.

DTUP-580:

Added support for Curve underlying FX Fwd Fixed. Please refer to the document of CU FX Fwd Fixed for more details.

1.7 Changes in Feb 2012 Service Pack

HD81809 [DTUP-671]:

We have removed the isEmpty() check for Role, ContactType, ProcessingOrg, and SupportedProduct fields in LEContacts. If any of these fields are empty or its xml tag (i.e <Role>, <ContactType>) is missing, then in that case the default value 'ALL' will be set for the corresponding field in LEcontacts.

DTUP-538:

We have added the uploader support for ETO trade. Trade such as ETOEquity,

ETOEquityIndex and ETOVolatilityIndex can be uploaded using an ETO uploader. Please refer the ETO document for more info.

DTUP-688:

If the Amortization Schedule does not match the required size (depending on the Payment Frequency, start date and end date), a General System Exception was raised. We have introduced a validation for size of Amortization Schedule for IRS, so now if the Amortization Schedule size does not match the required size, the IRS is not uploaded and an appropriate error message will be displayed in the Acknowledgment file.

DTUP-632:

The name lookup logic in uploadcsvmapping.properties is enhanced to support underscore in the product name. Eg. cme_holiday_new.csv would be uploaded successfully.

DTUP-548:

We have added the uploader support for the Warrant/Certificate Trade. Please refer the Warrant trade document for further info.

DTUP-665:

Added support for Curve underlying ETO. Please refer to the document of CU ETO for more details.

DTUP-558:

Added support for CurveZero (Definition tab only). Following considerations are made during the development

1. The uploader will support only the fields in Definition tab of Curve Zero window.
2. Support for Curve generated through underlying is not given in uploader.
3. There will be no input for the Points tab except for Day count and Frequency.
4. Zero curve will be saved as Simple Curve. Though the input xml has boolean field GenerateFromUnderlyingB to indicate whether the curve is generated using underlyings or through tenor. But here since we have to support only Definition tab only. So the GenerateFromUnderlyingB is set to false i.e curve is saved as simple curve.
5. Also the fields in the definition tab that corresponds to the Generate from instrument = true, will not be supported since in this case we will have to set underlying on the curve also which as of now is not being supported.

In case of Action Amend, if the datetime field is not specified in the input xml then uploader will update the most recent instance of the curve with matching currency and name.

DTUP-536:

Added support for FXNDF trade uploader. Please refer the FXNDF document for further info.

DTUP-560

Added support for CurveProbability (Definition tab only). Following considerations are made during the development

1. The uploader supports only the fields in Definition tab of Curve Probability window.
2. For Probability curve GenerateFromUnderlyingB field should always be true. If GenerateFromUnderlyingB is set to false then corresponding GenerationAlgo need to be mentioned in the sample file.

In case of Action New, Amend & Delete, CurveName, CurveCurrency & Curve datetime fields are mandatory. Please refer the Curve Probability document for further info.

DTUP-526

Added support for FX Rate Reset uploader. Please refer the FX Rate Reset document for further info.

DTUP-565

Added support for Scheduled task uploader. Please refer the Scheduled task document for further info.

DTUP-581

Added support for Volatility Surface Underlying Swaption uploader. Please refer the Volatility Surface Underlying Swaption document for further info.

DTUP-545:

We have added the uploader support for the Warrant/Certificate Product. Please refer the Warrant Product document for further info.

DTUP-722:

We have added the uploader support for the Equity and EquityIndex Option. Please refer the ETOPProduct document for further info.

DTUP-566:

We have added the uploader support for Futures (Underlying Objects for Future Trades). Please refer the FutureProduct document for further info.

DTUP-567:

We have added the uploader support for Future Options (Underlying Objects for Future Option Trades). Please refer the FutureOptionProduct document for further info.

DTUP-707:

We have fixed the Gaps in Uploader for Future and FutureOption Contracts.

Note: NegativePriceLiquidation and LastCCPDateLag are not required for FutureOptionContracts. Please refer the FutureOptionContract document for further info.

DTUP-541:

We have added the Uploader Support for ADR Product. Please refer the ADRProduct document for further info.

DTUP-535:

We have added the Uploader Support for FutureOptionCommodity Trade. Please refer the FutureOptionCommodity document for further info.

DTUP-531:

We have added the Uploader Support for FutureOptionEquityIndex Trade. Please refer the FutureOptionEquityIndex document for further info.

DTUP-533:

We have added the Uploader Support for FutureCommodity Trade. Please refer the FutureCommodity document for further info.

DTUP-568:

We have added the Uploader Support for Interest Rate Tenor. Please refer the InterestRateTenor document for further info.

DTUP-681:

We have added the (Patch) Custom Cashflows in DataUploader for CapFloor, Swaption and IRS Trades. Please refer the CustomCashflowOption (for CapFloor Trades) and CustomCashflowSimple (for Swaption and IRS Trades) document for further info.

DTUP-656:

Added support for Expiry time zones. Refer to the Expiry timezone document for further info.

1.8 Changes in April 2012 Service Pack

HD81625:

DTUP:688: Added Support for Custom Fields in Data Uploader Schema. All the objects defined in the schema now have access to elements <CustomDataList>

```
<CustomDataList>
  <CustomData>
    <Name>ResetDateRoll</Name>
    <Value>MOD_FOLLOW</Value>
  </CustomData>
</CustomDataList>
```

This information can be accessed from the JAXB pojo in the Validator and the Uploader extensions.

Validator classes deriving from Validate abstract class and overwriting the following methods.

@Deprecated

```
public abstract void validate(CalypsoObject object, Vector<BOException> errors, Object
dbConn);
```

```
public abstract void validate(CalypsoObject object, Vector<BOException> errors);
```

Uploader classes deriving from UploadObject abstract class and overwriting the following methods.

@Deprecated

```
public abstract void upload (CalypsoObject object, Vector<BOException> errors, Object
dbConn);
```

```
public abstract void upload (CalypsoObject object, Vector<BOException> errors);
```

Please refer to the developer guide for extending the Validator & Uploader objects.

DTUP-582: V13 only

We have added the Uploader Support for Volatility Surface Underlyings Caps. Please refer the VolSurfaceUnderlyingCap document for further info.

DTUP-583: V13 only

We have added the Uploader Support for Volatility Surface Underlyings FX Option. Please refer the VolSurfaceUnderlyingFXOption document for further info.

DTUP-584: V13 only

We have added the Uploader Support for Volatility Surface Underlyings Future Option. Please refer the VolSurfaceUnderlyingFutureOption document for further info.

DTUP-496: V13 only

Added Uploader Support for Bond Product. Currently Bond Class = Bond is supported and elements present in Bond, Coupon and Market tab in Bond Product Definition window are supported by Data Uploader.

DTUP – 614 - V13 only

Added uploader support for Triangulation Currency Rule Set Manager..

DTUP- 521 - V13 only

Added support for the Static Data Filter. Please refer to the Upload document of Static data filter for further details.

1.9 Changes in May 2012 Service Pack

HD 84211:

As part of this fix, we have added support to save a new trade with a Trade ID entered by user.

However, there would be a check for existing trade id, so if user enters a trade id that already exists in the system, then an error message will be shown in the Ack file.

This functionality should only be used for the migration purpose, as this approach has following limitation:

- a. Since we are manually assigning the trade id so the seed for trade id may not function properly. So after before migrating the trades, the seed for the trade objects in the target database should be set to the value of the seed for trade objects in the source database.

table: CALYPSO_SEED.

Please refer the existing trade document for more details.

run the following query in the source database.

```
select last_id from calypso_seed where seed_name='trade';
```

update the last_id of the source database in the target database as follows

```
update calypso_seed set last_id=<last_id in source database> where  
seed_name='trade'
```

HD 83445:

We have added the uploader support for CreditDefaultSwaption trade. Please refer the CreditDefaultSwaption document for further information.

HD 84207:

We have extended the support for Straddle & Collar in CapFloor uploader.

DTUP-815

We have added the support of ROLLOVER action for FXNDF trades.

HD 82605:

We have added the support for ResetRoll field in CapFloor uploader.

HD 84190:

We have added the support for "Settle in Arrear" and "Convert Basis" fields when booking a FRA trade with the DataUploader.

HD 81649:

We have extended the support for Collar, Corridor, Straddle, Strangle and Flooridor in CapFloor uploader.

HD 84642:

'FinalMatDate' Keyword is now populated when a trade is TERMINATED using the Data Uploader Framework

DTUP-844:

Provided ability to write an extension for the translator in the Data Uploader framework. The ITranslator interface is changed to accommodate the Source Message <FPML/XML> and the Translated object <CalypsoUploadDocument> encapsulated in an interface IUploadMessage. This interface is passed to the translate method. Please refer to the section<5.16> of the Developer Guide for technical details.

DTUP-840:

Support running multiple instances of Import Message Engine for reading messages from Messaging System using JMS. Please refer to the section<5.17> of the Developer Guide for technical details.

1.10 Changes in June 2012 Service Pack

DTUP - 860: Margin Call Trade Uploader

Added support for the margin call trade through datauploader. Please refer the Margin Call document for further information

DTUP - 850: Collateral Exposure Trade Uploader

Added support for the Collateral Exposure trade through datauploader. Please refer the Collateral Exposure document for further information

1.11 Changes in July 2012 Service Pack

HD82596: Exercise Schedule to support European & American

Please note that the Data Uploader Schema (CalypsoUploadTradeData.xsd) for Swaption is Changed to move all the exercise related fields to the <ExerciseSchedule> structure.

Please use the new samples that were supplied as part of this fix.

If you were using Data uploader along with markitwire then you need not change anything, as we have already changed markitwire module to support this change.

But if data uploader is being using independently to upload trades, then you have to use the new samples.

HD84471: FXOption (Vanilla/Barrier/Digital)

FXOption is not supported; please refer to the FXOption.xls in the docs folder and samples for more details.

HD84264: Fixed the issue with the data uploader API being hanging whenever there is an unexpected exception occurs in the Validator / Uploader.

HD85772: Fixed the issue with bond uploader to support bond type.

DTUP - 867: Bond Static Uploader

Support for Floating rate bonds has been added. Following fields has been added: SecurityType, CouponType, CouponSpread, CouponRateIndex, CouponResetDays, CouponRateIndexFactor, CouponIndexBusLagB, CouponResetInArrearB, CouponResetHolidays, CouponResetDec, CouponResetDecRoundingMethod, CouponCompoundFrequency, CouponInterestCalculationMethod, CouponReset, Amortizing, Floater, Flipper, Reconvention, TradesFlat, PaymentInKind.

DTUP - 884: Repo Trade Uploader

Added support for the Repo trade through datauploader. Please refer the Repo document for further information. Please note that, there will be schema changes coming up in future releases for supporting the Repo life cycle actions on Repo Trade.

DTUP - 935: Structured Flows Trade Uploader

Added support for the Structured Flows trade through datauploader. Please refer the Structured Flows document for further information

DTUP – 965 : Issue while uploading Legal Entity

In legal entity, if an attribute is missing then the record would not upload. This issue has been fixed.

DTUP-891: Packaging changes:

Please note that we have made some changes in packaging,

a) all the properties files will be shipped as properties.sample for example datauploader.properties will be shipped as datauploader.properties.sample, this sample files must be renamed and to remove the .sample and should be placed in classpath under resources folder.

The following files should be renamed and placed under the resources folder.

datauploader.properties.sample to datauploader.properties

gatewayservice.properties.sample to gatewayservice.properties

b) documents are moved to

docs/datauploader folder.

docs/datauploader/samples contain all the uploader samples

docs/datauploader/format contain documentation regarding each sample file

docs/datauploader/schema contain xml schemas.

1.12 Changes in August 2012 Service Pack

HD 87005: CDUF doesn't load split base price on Bond trade

Added support for the FxRate field in Bond trade uploader. Please refer the Bond trade document for further information.

HD 87854: CDUF - Forward Termination does not work the same way as on User Interface

Added support for RollBack and RollOver action for FXForward trade. Please refer the FXForward trade document for further information.

HD 86193: Data Uploader for FX Swap

Added support for the FXSwap trade through datauploader. Please refer the FXSwap document for further information.

HD 86194: FX Option Forward Uploader

Added support for the FXOptionForward trade through datauploader. Please refer the FXOptionForward document for further information

DTUP-1016: CouponPaymentAtEnd cannot be reflected in trade created by datauploader.

In IRS trade, if user does not give the CouponPaymentAtEnd field value in input file, and if default value is present in the trade template, then the trade template value was overridden to false. This issue has been fixed.

HD 87544: Future Product uploader not working

In Future Product uploader, if there is a mismatch between the number of dates and date schedule then an error is returned and data uploader does not save the product. However, in case of Main Entry, the product is saved. This issue in Datauploader has been fixed.

HD 84471:

Added support for the following trade types

- Commodity Swap
- Commodity Forward
- Equity Investment Fund
- Bond Forward
- Equity Forward
- Cap Floor - Collar
- FX Swap
- Auction Subscription (Bond & Equity)

HD 85622: Structured Product

Support Structured Product trades in data uploader, there were some changes in the framework that are done to support this, for the Validator and Uploader classes.

the following method was made non abstract and a new abstract method is written to just pass the Product Object so that the method(s) can be used by the Structured product classes.

```
public com.calypso.tk.core.Product uploadTradeProduct(CalypsoObject object,
    Vector<BOException> errors, Connection dbConnection) {
    calypsoTrade = (CalypsoTrade) object;
```



```

    return uploadProduct(calypsoTrade.getProduct(), errors, dbConnection);
}

/* Adding an abstract method so that subclasses will now implement this method*/
public abstract Product uploadProduct(com.calypso.tk.upload.jaxb.Product product,
    Vector<BOException> errors, Connection dbConnection);

```

sub classes will implement this method going forward.

similar change for validator classes.

```

/*making this method non abstract and call the abstract method here*/
public void validateObject(CalypsoObject object,
    Vector<BOException> errors, Object dbCon,int tradeId) {
    calypsoTrade = (CalypsoTrade) object;
    validateProduct(calypsoTrade.getProduct(), errors, dbCon, tradeId);
}

/*New abstract method is added so that it can be called from the structured product classes.*/
public abstract void validateProduct(com.calypso.tk.upload.jaxb.Product product,    Vector<BOException> errors,
    Object dbCon,int tradeId);

```

however please note that, when writing extensions for these classes, there will not be any impact as long as you are extending the com.calypso class for that extension and calling super method first and then doing the logic.

DTUP-1048: ZC IRS PrincipalExchangeAmort checked unexpectedly

In ZCInflation swap PrincipalExchangeAmort flag was being set incorrectly. This issue has been fixed.

HD 87416: CDUF - Custom Cashflow throws ClassCastException

A ClassCastException is thrown while uploading Custom Cashflows for CapFloor and IRS. This issue has been fixed.

HD 87397: CDUF does not support valuations through external reference

Datauploader now supports uploading valuations using the External Reference of trades.

DTUP-1045: FX Option notional incorrect

The Notional in FX Option was not getting uploaded correctly, there was a precision error. This issue has been fixed.

DTUP-1030: Fail to import fees for FX Option

Fees in FX Fee type other than PREMIUM, were not being uploaded correctly. The issue has been fixed now.

HD 88192: DATA Uploader: CURVEOFFSETS upload not working

The CurveOffsets had a date format related issue, which was not allowing to upload offsets through CSV. This issue has been fixed.

HD 88192: Fix the issue related to Performance Schedule in Equity Swap Uploader.

1.13 Changes in September 2012 Service Pack

HD 88590: Data uploader for AccountSweepingConfiguration

Added support for the AccountSweepingConfiguration trade through datauploader. Please refer the AccountSweepingConfiguration document for further information.

HD 87005: CDUF doesn't load split base price on Bond trade. Added the support for FxRate for Bond trade uploader. Please refer the Bond trade document for further information.

HD 87854: Forward Termination does not work the same way as on User Interface. Added the support for RollBack & RollOver action in FXForward trade uploader. Please refer the FXForward trade document for further information.

1.14 Changes in October 2012 Service Pack

Please note that the data uploader version to be used for this service pack is 3.1.4 and not 3.1.3. The data uploader pdf points it to 3.1.3 by mistake.

HD87728 : Data uploader support for Asset Swap trades

Added support for the Asset Swap trades in the uploader, please refer to the AssetSwap.xls document for further information

HD 89213 : Data uploader performance issues

Addressed performance issues in the data uploader API by providing client API & using Cache where ever it is possible.

HD 87738: Data uploader for CommodityOTCOption

Added support for the CommodityOTCOption trade through datauploader. Please refer the CommodityOTCOption document for further information.

HD 88167: Added support for PaymentDateRules in CapFloor trade.

Datauploader now supports date rules (i.e. payment date rules) for CapFloor trades.

HD 89305 & HD 89307: Added support for Single barrier in FXOption trades

Datauploader now supports Single barrier for FXOption trades

HD 87788: Cannot upload a Bond when Legal Entity defined does not have a role of counter party. Added the support for Counterparty role in the calypso trade uploader. Please refer the calypso trade document for further information.

HD89726 : Underlying Product Info in Equity forward is now set.

HD87416: Locks for Start Date , End Date and pay Date has been added to determine whether to lock the columns in the CashFlows or not. Please refer the CustomCashFlowSimple document for further details.

HD88343: Delivery Date in the Exercise Schedule is calculated taking the Holidays and the business day into consideration.

HD87738: Datauploader now supports Digital fields for Cap floor trade. For further details refer the Cap floor document .

DTUP-1070: Datauploader properly sets the default rate for inflation swap. For further details refer the IRS document.

HD88346: Fixed the issue in Equity Swap uploader, to set the performance schedule given in the XML, and not default it to AT_MATURITY.

HD88324: Set the ManualSetAmount Flag to True when the Amount is customized & ManualReset to True when the Rate field is customized in the Cashflows.

HD89657: Support MMDiscount Bonds in Data uploader

Addressed the issue with MMDiscount Bonds not being uploaded using File Watcher.

HD88272: Fixed the issue where Interest Amount is not automatically updated when Custom Cashflow is inserted for IRS via CDUF

HD89642: Fixed the issue with the Locale when setting the Amounts in Repo trade.

HD88731: Allow Negative sales margin to be uploaded for Cash trades.

HD87748: Issue with Notional Schedule being set even when not required.

HD89570: Issue with Currency not being set when a Volatility Surface Underlying Future Option is saved using Data uploader.

HD89388: Fixed the issue where Rollback was not possible for FX swap using CDUF after near leg has been settled

HD89640: Fixed the issue where the Principal is not calculated by default for Repo Trades when not passed in XML.

HD89458: Fixed the issue with calculating the initial notional and when the quote type is 'PriceC'.

HD89642 : Fixed the issue related to Italian locale in Repo and Sec Lending.

HD88914 : The audit entry was not getting updated for UserGroups, this issue has been fixed.

HD89600: The TerminationPayinflow flag was not getting set correctly for all MW-Trades in Calypso.

HD89184 : Fixed an issue, where an exception was thrown for partial termination in the Equity Swap if HolidayCode is not specified

HD88167: Support for PaymentDateRule tag is added in Cap Floor.

HD89458: Fixed an issue in equity linked swap , where by the notional and initial price were calculated incorrectly.

HD89657: Fixed a validation issue related to Bond product, which prevents upload of MMDiscount via datauploader

1.15 Changes in December 2012 Service Pack

HD89898: Missing fields were added for the Sec Lending fees and validations were added for Fees related fields.

HD90847: Fixed an issue whereby PUT Vol Surface Underlying Future Option were not uploaded correctly through datauploader.

HD89882: Fixed an issue which prevented User from uploader multiple contacts per Legal Entity.

HD90496: Fixed an issue which prevented import of FX Reset Rate in Commodity Swap.

HD89793: Fixed an issue related to Repo, so now if Clean price is input then dirty price would be automatically calculated.

HD90494: Fixed an issue related to Hungarian Locale in Termination fee for Equity swap.

HD87416: Fixed an issue in Custom Cashflows, where by Start and End Date columns always get locked.

HD90495: Fixed a validation in Bond trade which prevented it from uploaded. Instead of checking for Bond Family, the validation was checking for Bond only.

HD90265: Fixed a validation in Accounts uploader, related to the Currency Type.

HD90052: Fixed an issue which prevented successful upload of Swaps with European type cash settle info.

HD90417: Fixed an issue related to Custom Cash flow, where by Strike column was getting locked instead of reset date.

HD89390: Rollback of FXFwd or FXSwap via CDUF acts like termination via GUI

We have removed the 'ROLLBACK' action (keyword) for FX trades uploader. And now FX trades will support 'TERMINATE' & 'ROLLOVER' actions, and depending upon the trade OriginalMaturityDate & Termination date its roll direction is determined (as per ME behaviour). In result file we will also give a warning message specifying the roll direction (either RollBack or RollOver directions).

HD89642: Fixed an issue which prevented setting of values in Repo and Sec Lending when the Locale selected is Hungarian/Italian.

HD90866: Fixed an issue which prevented successful upload of Nominal in Cash Trades

HD90963: Data Uploader not loading CDS Index Tranche trades properly

Fixed this issue where by StartLoss & EndLoss (i.e. Traded Tranche) were not calculated, instead they were directly set to Original Start & End Loss.

HD90583: Support for Trader and Sales Person was missing for Bond trade in CSV, we have added it now.

HD90894: Implementation for Sales Margin was incorrect for Cash trade, we fixed it with invalid value checks.

HD89891: Implementation for Tenor was missing, in uploader for Rate Index. We have added the functionality.

HD90416: Fixed an issue where by the user permission attribute would not get updated on amend of user through datauploader.

HD90026: Fixed issues, where by the Audit entries were not getting updated for User module when the User is amended through data uploader

HD90488: Fixed validation which prevented upload of Bond trades for ABS and FRN Bond classes

HD90410: User attribute with alphanumerical value not getting uploaded

The attributes MAX.BOMESSAGES, MAX.BOPOSTINGS, MAX.BOTRANSFERS, MAX.TASKS, MAX.TRADES, MAX.ACCOUNT in the User Access Permission can take only integral values and the validation for the same was not correct, we have corrected the same.

HD90356: Vol surface underlying future option cannot be uploaded with valuation date less than today for alive contracts.

A validation check was present to ensure that valuation date should be today's date, but in MainEntry GUI allows us to enter the valuation of past date, so for this fix we have commented out the this validationDate check in ValidateVolSurfaceUnderlyingFutureOption.

HD89398: Support for UNDO_EXERCISE action via CDUF was missing, we added it and now UNDO_EXERCISE action correctly cancels underlying spot trade

HD89889: Calendar Code.

We added a check that if First & Second non Business day are empty then instead of throwing an error, we don't set that field.

HD89885: Issues related to validation of Tenor_Range for NONE and OD fields in Static Data Filter uploader was corrected.

HD89884: DataUploader - For settle Accounts LE Role ALL prevents Upload and amendment

We added check for if legal entity role is not 'ALL' and then according we set the role in the uploader

HD90024: Blank Attribute Name Error

Fixed this issue so now if the Attribute name is null or empty then book will upload with other attributes

HD90141: Fixed an issue which prevented upload of Simple MM , with zero rate.

Exercise Support. It is now necessary to add the UpdateExercise rule in the EXERCISE transition of your workflow for compatibility across interfaces, which will change the external reference of the new trade that gets created when the exercise type is Physical to the value as follows

'ParentTrade's ExternalReference_EX'

if the Parent trade's external reference is 1234

then the child trade's external reference will be : 1234_EX

The screenshot shows a 'WorkFlow Action' dialog box for user 'calypso_user'. The dialog has a light blue background and a title bar with standard window controls. The main area contains several input fields and checkboxes:

- Id:** 29355
- Action:** EXERCISE (with a dropdown arrow)
- Orig Status:** VERIFIED (with a dropdown arrow)
- Result Status:** EXERCISED (with a dropdown arrow)
- Event Class:** PSEventTrade
- Subtype:** ALL
- Product:** Swaption
- Processing Org:** ALL

Below these fields are several checkboxes:

- ☐ Different User
- ☒ Create Task
- ☐ Use STP
- ☐ Use KickOff/Cut Off
- ☐ Log Completed
- ☐ Preferred Action
- ☐ Update Only
- ☐ Generate Intermediary Ev
- ☐ Needs man. Auth.

At the bottom, there is a **Rules** section with a text field containing 'UpdateExercise' and a 'Help ...' button. Below this is a **Filter** section with a text field and a 'Custom Rules Definition' button. A large **Comment** text area is located below the filter section. At the very bottom are three buttons: **Save**, **Delete**, and **Close**.

1.16 Changes in Jan 2013 Service Pack

HD90365 & HD90297 :

Enhanced Bond Product Uploader by adding support to the following bond static data:

- bond with variable coupon
- bond with custom cash flows
- asset backed bond
- convertible bond
- inflation rate bond
- amortizing bond
- bond with principal schedule
- bond with coupon schedule
- bond with variable spread schedule
- bond with custom call schedule

HD90126:

Added Support for FXOption Asian in Data Uploader.

HD91390:

Added Support for CDS Index Options in Data Uploader.

HD88169:

Added Support to Amortization Schedules for Cap Floor trades in Data Uploader.

HD90234:

Added Support for RollOver action for Repo, SecLending & Cash trades in Data Uploader.

HD88321:

Added Support for Accretion Schedules for IRS trades in Data Uploader.

HD92010:

Added Support for TriggerIn/TriggerOut actions for FXOption trades in Data Uploader.

HD91344:

Fixed issues related to Static Data Filters in Data Uploader.

HD92545:

Fixed issues related to Principal Exchange in Cash trades in Data Uploader.

HD92544:

Added support for Mirror trade fields in CSV for Simple Transfer trades in Data Uploader.

HD84659:

Added support for Advance Trades in Data Uploader. Please note that, this feature will only work in data uploader for 13SP2 and higher.

HD91989:

Fixed issues related to FutureOption CALL PUT error in Data Uploader.

HD91132:

Added support for Cash Settlement Info. for Cancellable Swap trade in Data Uploader.

HD92053:

Rectified validation check for FXType & DeliveryType fields in Warrant Product.

HD90619:

Added support for MarginCall uploader in Data Uploader 13SP1.

1.17 Changes in March 2013 Service Pack

DTUP-1474: Removing the StartDataUploader class

StartDataUploader class has been removed; please use StartFileWatcher class for running the data-uploader engine.

DTUP-1645: Added support to upload MW, IceLink, DSMatch files through datauploader schedule task.

Datauploader schedule task uploads MW, IceLink, DSMatch files. For further details refer the document.



ScheduleTask.doc

DTUP-1613: Clearing Transfer trade is now supported.

Datauploader now supports uploading of Clearing Transfer trade. Please refer the Clearing Transfer document for further information.

DTUP-1640: Holiday uploader successfully uploads holidays even if one of them fails to upload.

Even if uploading of one of the holiday fails, the rest are uploaded successfully.

HD92745: Incorrect issuer gets set on a credit default swap trade.

This issue has been resolved.

DTUP-1563: Version of the datauploader gets displayed in the log file.

DTUP-1569: PayIntern Flows Keyword defaults to Y when the termination reason is clearing as per the Settlement Lag (Clearing) Documentation.

HD93127: Sub Id is incorrectly saved when the pay/rec are reversed.

Uploader saved incorrect sub-Id in the cashflow for pay leg with Float and rec leg with fix combination. This issue has been fixed.

DTUP-1473: Equity Trade csv format uses 'tradername' instead of 'trader'.

DTUP-1628: Datauploader GUI Enhancement: Adding support for MW, IceLink, DSMatch files through uploader DUI. Datauploader GUI supports uploading of MW, IceLink and DSMatch files. For further details refer the document.



DataUploader
GUI.doc

HD93395: When uploading bonds using DirtyPrice as NegotiateType the system generates incorrect settlement amounts in transfers.

This issue has been resolved.

DTUP-1286: Datauploader support copy text in BOMessage Viewer.

HD93782: Trade upload problem with Swap trade with Daily Compounding.

This issue has been resolved.

HD93855: Datauploader - static data filters - credit rating attribute.

Datauploader did not allow for uploading credit ratings attribute for static data filters. Error message stating that credit ratings attribute is not found. This issue has been resolved.

HD89458: Data uploader calculates incorrect notional and shows incorrect initial price.

This issue has been resolved

HD89213: Data uploading performance issues.

This issue has been resolved

DTUP-1611: Datauploader supports uploading of Bond Exotic Note trade.

This issue has been resolved. Please refer the Bond Exotic Note document for further information

DTUP-1649: BlueCrest Trade Differences for Bond, Repo and IRS trade uploader.

This issue has been resolved.

HD93633: Uploader conversions mismatch error.

This issue has been resolved

HD92544: Simple Transfer mirror trades cannot be created.

This issue has been resolved.

HD93455: Wrong encoding of Hungarian characters through datauploader

This issue has been resolved. For supporting different characters we need to update the INPUT_ENCODING_SCHEME & OUTPUT_ENCODING_SCHEME field present in datauploader.properties accordingly.

HD92407: Data Uploader - Repo Trade - Add support for Event Type Action CANCEL

Added a support of 'Cancel Action' for Repo & SecLending trade. Please refer Repo & SecLending document for further information.

HD92745: Incorrect issuer gets set on a credit default swap trade

This issue is resolved

Enhancement:- UploadImportMessage Engine is now multi threaded using the THREAD_COUNT parameter in the admin monitor.

Data Uploader module has support to read messages from external messaging systems using JMS API, for this purpose data uploader module extends the core-calypso ImportMessageEngine and creates a new class UploadImportMessageEngine.java

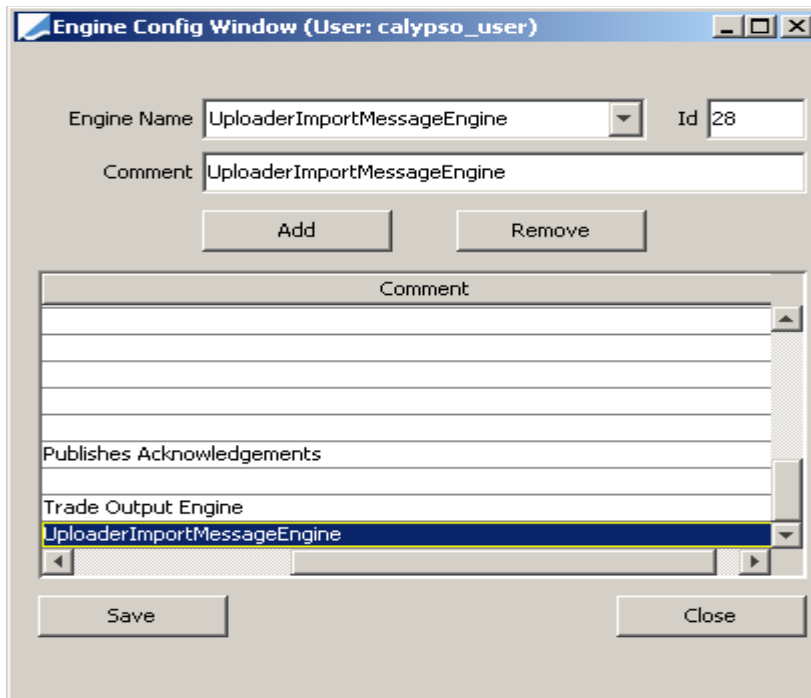
The Import Message Engine can be started by passing a config as follows

```
java StartUploadImportMessageEngine -config Uploader
```

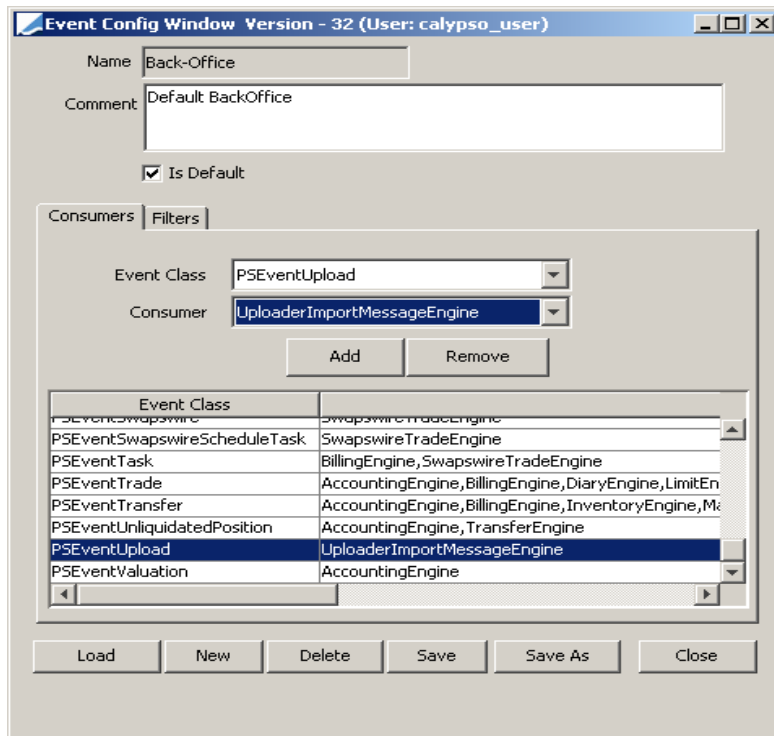
Each config relies on a properties file like 'calypso_uploader_config.properties' and this property file indicates the queue names to connect to.

The following needs to be done:

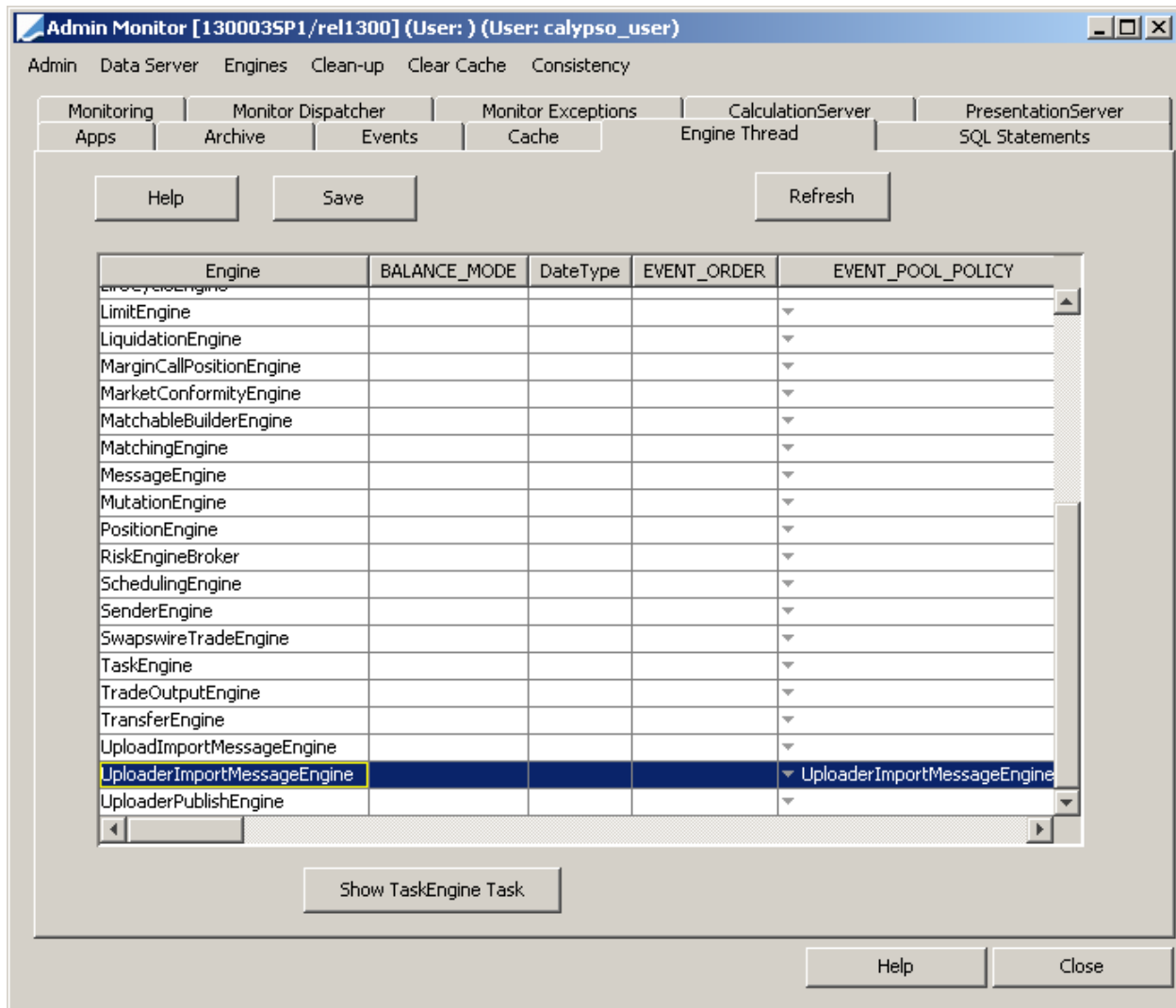
- Run Execute SQL with the GatewaySchemaData.xml
- Engine Configuration



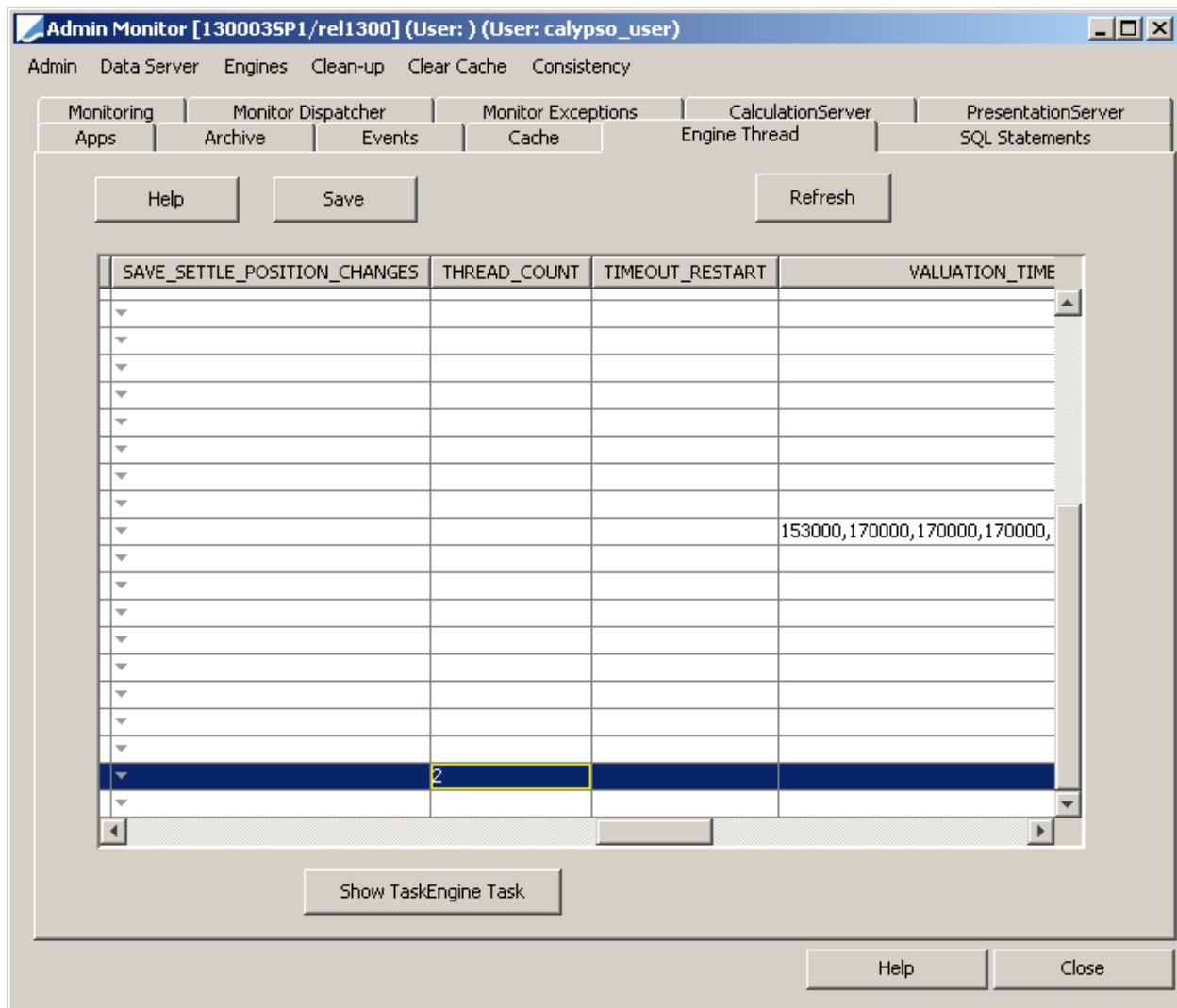
- Event Config



- Engine Policy



- Engine Thread



NOTE:

Import Message Engine can be run using different modes indicated by the 'uploadMode' property in the `calypso_uploader_config.properties`

uploadMode=LocalAPI

this property has the following possible values

****LocalAPI** : - when used, Client API is called to upload, all the processing happens on the client, and the caches are build and used so improves performance

****RemoteAPI** -> when used the RMI API is called to upload, all the processing happens on the server

BOMessage -> when used a BO Message is created per message and the BO Message is validated and uploaded via workflow rules.

use LocalAPI to improve performance and increase the THREAD_COUNT parameter to the number of cores the machine has.

Also note that when BO Message is used as uploadMode, the Message is created so based on the Message Config present in calypso the Sender Engine will send the Acknowledgement.

For LocalAPI and RemoteAPI, the Import Message Engine itself will send the acknowledgment after the API is called, based on whether the output.queue.name is configured; if this is empty the acknowledgment will not be sent.

***** RemoteAPI and LocalAPI are deprecated; it is no longer supported.***

1.18 Changes in April 2013 Service Pack

HD93837: Enhance the uploader to enable the BID ASK discount factors.

Support for BID ASK discount factors has been added in the datauploader. For further details please refer to the Curve Offset document.

HD95228: IRS Stub periods upload by CDUF is not working for all cases.

The mapper was setting the stub period to null, this issue has been fixed.

HD95229: Data Uploader: Margin Call Trades.

Margin Call Security Trade does not upload if Trade currency is not present in Eligible currencies of Margin Call Contract definition. This issue has been fixed.

HD95242: Quantity and Nominal on Margin Call Trade DataUploader.

This issue has been fixed. Earlier we use Quantity value for calculating the Nominal.

As per the request we made some new changes and as per the new changes if Quantity value is provided in input file Nominal we be calculated and vice-versa.

First preference will be given to Quantity and then Nominal, before setting will check if quantity is provided and will accordingly calculate the Nominal and vice-versa

HD94668: FX Swap Rolled leg & CDUF

Support for SwapLeg while Terminating/Rollover was missing because of which user were not able to Terminate/RollOver on Near leg of FXSwap. So added support for a field where user can specify the SwapLeg on which he need to perform the Termination/RollOver. For further details please refer to the documentation of the FX Swap.

HD95292: Bug with the DataUploader when booking a VarianceSwap.

The quantity field was not getting set correctly, in Datauploader. This issue has been fixed.

HD95137: Commodity Swap - Strike with decimal places are imported as 0 Strike

There are some fields in CommoditySwap schema which are defined as integer instead of double because of which user are not able to upload a double value:

- ➔ Inside PaymentSchedule: "PaymentLag"
- ➔ Inside QuantitySchedule: "TotalQuantity"
- ➔ Inside FXConversion: "CustomRoundingValue" and "FXEndLag"
- ➔ Inside CommoditySwapLeg: "Spread", "Strike" and "ParStrike"

We have made the changes in schema and have converted them into double.

DTUP-1717: Swap Underlying enhancement

Added support for following fields: "Check First Reset", "Reset Timing" Flag on the Floating Side and Lag on the Floating Side, for Payment lag.

DTUP-1612: Implement Substitution action in REPO.

REPO and Sec Lending now support Substitution action in Datauploader. For further details please refer to the Repo or Sec Lending document.

HD95034: CDU template for Simple Transfers does not provide all required fields

We have added support for two new fields: FromLegalEntity and FromLegalEntityRole. The documentation has been updated and samples have been added.

HD95034: Cannot import trade and CustomCashFlows in the same xml file.

Fixed a classcast exception in the datauploader.

HD94920: FxOption - TRIGGER_OUT event does not work for FULL Trigger Duration.

In case of FULL duration type in Digital flavor the start and end dates are not set properly. Due to this the trigger out action yields error. This issue has been fixed.

HD95215: DATA UPLOADER – ACCOUNTS

Processing Org Id was not set properly in the Account. DataUploader was not setting the Id -1 for Processing Org "AUTO" as the GUI does, instead it looked for the Legal Entity but there is no such Legal Entity as "AUTO". This issue has been fixed.

Need to set the value of Processing Org Id -1 for "AUTO".

DTUP-1768: Make the Error Code available in the Acknowledgement document.

We have added the error code in the Acknowledgment document of the Datauploader. Hence, on error along with the error message, error code will also be published.

This is implemented for BOMessage as well as API Modes, by adding the error code in the user comment field of the task that gets created for any errors.

```
type=InvalidData~subtype=~item=Trade Action~msg=Trade Already exists with External Reference~value=importmessageengine80
```

is changed to include the error code as follows.

```
type=InvalidData~subtype=~item=Trade Action~00011=Trade Already exists with External Reference~value=callnotice2
```

```
type=~subtype=~item=BOMessage~10011=This message is being blocked by an unprocessed Message [84579] for this object. Please process or cancel Message [84579] before attempting to re-process this message
```

The user Comment is then parsed and the code is made available in the acknowledgement as shown below.

```
<?xml version="1.0" encoding="UTF-8" standalone="true"?>
- <CalypsoAcknowledgement Received="1" Rejected="1" Uploaded="0" UploadDate="Mon Apr 22 11:18:50 EDT 2013"
  UploadFile="CALLNOTICE_NEW.xml">
  - <CalypsoTrades Received="1" Rejected="1" Uploaded="0">
    - <CalypsoTrade>
      <ExternalRef>callnotice2</ExternalRef>
      <CalypsoTradeId>0</CalypsoTradeId>
      <Status>Rejected</Status>
      <Action>NEW</Action>
    - <Error>
      <Code>10011</Code>
      <Item>BOMessage</Item>
      <Message>This message is being blocked by an unprocessed Message [84579] for this object. Please
        process or cancel Message [84579] before attempting to re-process this message</Message>
      <Value>85076</Value>
    </Error>
    - <Error Type="InvalidData">
      <Code>00011</Code>
      <Item>Trade Action</Item>
      <Message>Trade Already exists with External Reference</Message>
      <Value>callnotice2</Value>
    </Error>
    <TradeCustomKeywords/>
  </CalypsoTrade>
</CalypsoTrades>
</CalypsoAcknowledgement>
```

HD95096: CDUF for FXO does not handle negotiated currency

The primary currency was always set as the negotiated currency. We have made changes to set negotiated currency as either primary or secondary currency as per the <NegotiatedCurrency> tag.

1.19 Changes in June 2013 Service Pack

HD95524 Fixed the issue with the Bond Prices.

Currently in datauploader the quote values such as Ask,Bid etc are set straight away without checking for its type i.e whether it's a Rate or Amount or some other type. Whereas Main entry derives the type of the quote parameters using the quote type and sets the quote value accordingly. We have Incorporated the mechanism of Main Entry in the DTUP for setting the quote values.

HD96614 Wrong forward points displayed in FX Deal Station

Trade keyword FarLegPrecision NearLegPrecision were not set properly and this was causing the issue, and this issue has been fixed

HD96506 Holiday CalypsoEventDates always update holiday date even when Action is 'NEW'

During NEW action no validation was done to check if EventDate already exists and we use to simply update the event if it exists already. Now we have added a check, and we don't override the existing event.

HD 95808 CDUF issue with MtM Swap

In case of Cross Currency Swap the principal adjustment parameters are set in the objects specific to Cross currency swap window. Whereas in case of Swap Cross Currency the principal adjustment values are set in different objects specific to IRS Window. So made changes to IRS such that the principal adjustments of swap cross currency are properly set.

HD95555 Can't amend attribute role on legal entity via data uploader

We have fixed this issue, now user need to provide the old attribute details which he need to replace except its AttributeValue and new attribute details. While amending Legal Entity attributes whosoever attribute value are empty, that attribute will be removed from given LegalEntity whereas the remaining attributes will be added.

HD96431 Contacts Uploader does not support multiple products

The separator for the Products field in the Contacts was Space and we found that Product name can have space, so we have changed the separator to COMMA.

DTUP-1826 Change the Products/Product Groups Separator from SPACE to COMMA in SDI Uploader

The separator for the Products field in the SDI was Space and we found that Product name can have space, so we have changed the separator to COMMA.

HD95480 Equity Trade Uploader Bug.

If NegotiatedCurrency and TradeSettlementCurrency are present in the upload file and different, TradeSettlementCurrency was set to NegotiatedCurrency. We have changed it and now NegotiatedCurrency will be set only when negotiated currency is different than the trade/product currency else it is to be set to null to remove the TradeKeyword "NegotiatedCurrency".

HD 96380 Not able to save double quote(") in Legal Entity Full Name

We have added support for (") in datauploader for Legal Entity full Name

DTUP-1823 Uploader support for Eligible Securities in MarginCall Config

We have added support for Eligible Securities through data uploader. Refer to the detail documentation for the supported fields in MarginCallContract.xls document in the docs folder.

HD96480 CDUF issue with quotes and format

The support for Locale for Quote field's value was missing. This has been added.

HD97084 Null pointer exception in CDUF when trade has Break Clause

This issue has been fixed.

HD96521 UploadCalypsoTradeMarginCall wrong price due to Locale

The support for Locale for Bond Price was missing. This has been added

HD96336 Create Uploader for Clearing Member Configuration:

We have added support for Clearing Member configuration through data uploader. Refer to the detail documentation for the supported fields in MarginCallContract.xls document in the docs folder.

HD96344 Datauploader support for the Liability Group Context

We have added support for Liability Group Context through data uploader. Refer to the detail documentation for the supported fields in LiabilityGroupContext.xls document in the docs folder.

DTUP-1803 Datauploader support for Global Rating Configuration

We have added support for Global Rating Configuration through data uploader. Refer to the detail documentation for the supported fields in GlobalRatingConfiguration.xls document in the docs folder.

HD 91778 ZeroCoupon Swap with fixed payment amount

We have added support for new field fixed amount for ZC swap.

1.20 Changes in July 2013 Service Pack

HD 96341 Data Uploader required: Optimization Config

We have added support for Optimization Config through data uploader. Refer to the detail documentation for the supported fields in OptimizationConfiguration.xls document in the docs folder.

HD 96342 Data Uploader required: Target Config

We have added support for Target Config through data uploader. Refer to the detail documentation for the supported fields in TargetConfiguration.xls document in the docs folder.

HD 96345 Data Uploader required: Clearing Service Config

We have added support for Clearing Service Config through data uploader. Refer to the detail documentation for the supported fields in ClearingServiceConfiguration.xls document in the docs folder.

HD 96506 Holiday CalypsoEventDates always update holiday date even when Action is 'NEW'

We have added a validation to check for existing event dates, as part of fix for this issue.

HD 96614 Wrong forward points displayed in FX Deal Station

Trade keyword FarLegPrecision NearLegPrecision were not set properly and we have now fixed this issue.

HD 97579 Copp-clark Loader does not load multiple calendars

There was an issue in datauploader which created multiple objects internally for unique holiday codes.

We have changed this behavior and now irrespective of holiday code, we will be creating only one object which will contain all the holiday detail. The change will also help in achieving "One BO message will multiple message" logic

HD 97075 Valuation - PricerFromDB does not work with ExternalReference

If user gives only External Reference and not trade id, while uploading Pricer through External Reference, datauploader sets value of tradeId from sample file which is null, so it sets it to 0. We have fixed this issue and we use external reference to get the tradeid and set the Pricer through tradeId.

HD 96975 CDUF issue with custom cashflow

In Custom cashflow, Sign changes for Notional and Amount. We have added the fix for custom cashflow, Notional/Amount given by the user in input file, will be shown as it is. Hence whatever value user gives in input file, same value can be seen in Cashflow tab (with same sign if provided)

HD 92298 Remove Kick Off Cut Off from UPLOADSOURCEMSG

As part of fix, we have removed the Kick Off Cut Off from UPLOADSOURCEMSG

HD 97668 Trade uploaded via datauploader cannot be AUTHORIZED

Once we upload trade via datauploader and then saving it again from GUI, three fields were getting modified.

i)Product.RECEIVE._sampleDayOfWeek

ii)Product.RECEIVE._resetCutOff

iii) Trade exchangeId

This was because there was a mismatch between default values of GUI and default values set by Datauploader. We have fixed this issue by adding appropriate default values.

HD 98041 hotfix breaks CDUF import of IRS ccy swaps

Support for Fixed amount was preventing, to upload Cross Currency swap, as currencies are different in Cross Currency Swap. This issue has been fixed.

HD 97796 Datauploader does not save external references correctly on allocated trades

Rekeying the child trades while allocating it to the same funds was erroneous because the child trades were rekeyed based on their funds. As the funds were same so the same child trade was getting rekeyed twice, we have fixed this issue

HD 96518 PricingEnv usage with DataUploaderEngine

We have added ability in our Engines to cache and use a single Pricing Env. This Pricing Env is updated based on events. This is used in a few of our core BO Engines. We have added support but we have following limitations:

- This support will only be in the DataUploader or ImportMessageEngine when used in Local API mode. i.e. when the calculations are done outside of DS. This won't work when BO Messages are used.
- When used in the BO Message mode, the accruals, if not supplied, will be calculated and hence the process will be slow.

When the Data Uploader Engine or the Import Message Engine are used in the Local API mode, the Pricing Environment will not be loaded every time the API is called to upload an Object, if the Pricing Environment is defined in the Engine configuration as displayed below.

Engine	BALANCE_MODE	DIARY_ALL_TRADE_AMENDMENT	DateType	EVENT_ORDER	EVENT_POOL_POLICY	PricingEnv	REVERSAL_C
FileWatcherEngine							
IncomingEngine							
InventoryEngine							
LifeCycleEngine							
LimitEngine							
LiquidationEngine							
MarginCallEngine							
MarginCallPositionEngine							
MarketConformityEngine							
MatchableBuilderEngine							
MatchingEngine							
MessageEngine							
MonitoringEngine							
MutationEngine							
PositionEngine							
ReconciliationEngine							
RelationshipManagerEngine							
RiskEngineBroker							
SchedulingEngine							
SenderEngine							
SwapsWireTradeEngine					SwapsWireTradeEngine		
TaskEngine							
TradeOutputEngine							
TradeUploaderImportMessageEngine					UploaderImportMessageEngine	default	
TransferEngine						default	
UploaderImportMessageEngine					UploaderImportMessageEngine	BACKOFFICE	
UploaderPublishEngine							
datauploaderEngine						BACKOFFICE	
staticdatauploaderEngine						default	

Show TaskEngine Task

When the Pricing Environment is configured, as above, the pricing environment will be loaded only when the engine is started, and the same is passed when the object is being validated or uploaded, thus avoiding the pricing environment being loaded each time.

This only works for the upload Mode 'Local'.

if there is a change in the pricing environment, the engine would receive the event and will update its reference with the latest pricing environment.

Note that if the Pricing Environment is not configured in as above, the engine will try to load the pricing environment from the user defaults using the user with the engine is started.

DTUP-1051 : Allocation support in datauploader

We have added support for the Allocation action in datauploader. Please refer the attached document for more details.

Allocation in the Data Uploader is performed in two modes.

- **API Mode :** In this mode a trade in Calypso will be allocated using the Allocation API in Calypso, and the child trades are created when the action is applied. The child trades are rekeyed (external reference is updated to match the external system) when the child trade notifications are received in calypso. This is used when external system is sending the allocation information to Calypso and we use the percentages or notionals to create the allocations.
- **Non-API Mode :** This use case comes across when allocations are done externally in a system and we only receive the block trade and the post-allocated trade. But not the actual allocation details itself. In this mode allocation is not performed in Calypso using the Allocation API. Only the status of the block trade will be updated to ALLOCATED, by directly calling Allocate action. We will then also create the child trades in Calypso (which are passed from the external system) and then link up the trades.

The Uploader schema is extended to support Trade Allocations.

The Following sample xml defines that the trade is to be allocated into 2 child trades with amounts 1000 & 2000 respectively.

```
<TradeAllocations>
  <TradeAllocation>
    <AllocationAmount>1000</AllocationAmount>
    <AllocationPercentage></AllocationPercentage>
    <AllocationParty>CALYPSO1</AllocationParty>
    <AllocationPartyRole>CounterParty</AllocationPartyRole>
    <ChildTradeExternalReference>Child_IRS_Trade_1</ChildTradeExternalReference>
  </TradeAllocation>
  <TradeAllocation>
    <AllocationAmount>2000</AllocationAmount>
    <AllocationPercentage></AllocationPercentage>
    <AllocationParty>CALYPSO2</AllocationParty>
    <AllocationPartyRole>CounterParty</AllocationPartyRole>
    <ChildTradeExternalReference>Child_IRS_Trade_2</ChildTradeExternalReference>
  </TradeAllocation>
</TradeAllocations>
```

The <TradeAllocations> structure should be used with <Action>ALLOCATE</Action> when you want the trade to be allocated in calypso, otherwise just the trade is uploaded with action <Action>ALLOCATE</Action>

Please Check the samples on how these approaches are used.

Once the Allocation is performed, the child trades are created and the External Reference of the child trades needs to be REKEYED, so that they can be used in the further life cycle actions.

Child trades can be rekeyed in 2 ways.

1. **At the time of Allocation**
While Allocating the Trade in the <TradeAllocations> block pass the External Reference for each Child trade in the tag <ChildTradeExternalReference>, The child trade's external reference will be changed accordingly.
2. **After the Allocation**
Using <CalypsoTrade> xml with <Action>ALLOCATION_REKEY</Action>. The Parent Trades external Reference and the New External Reference has to be passed, then uploader will find out the child trades from the parent trade and find the appropriate child trade by matching the counterparty in case of counterparty allocation & book in case of book allocation. Please refer to samples for more examples.


```

<CalypsoTrade>
    <Action>ALLOCATION_REKEY</Action>
<!--
    other tags
-->

    <TradeKeywords>
        <Keyword>
            <KeywordName>NewExternalRef</KeywordName>
            <KeywordValue>NEW_XCCY_CHILD_AFTER_ALLOCATION01</KeywordValue>
        </Keyword>
        <Keyword>
            <KeywordName>AllocatedFrom</KeywordName>
            <KeywordValue>ParentTradeExternalReference</KeywordValue>
        </Keyword>
    </TradeKeywords>
</CalypsoTrade>

```

CSV Support:

The following columns need to be added to support the Allocations in the existing CSV files.

Allocation_AllocationAmount,Allocation_AllocationPercentage,Allocation_AllocationParty,Allocation_AllocationPartyRole,Allocation_ChildTradeExternalReference

1000,0.02,CALYPSO,CounterParty,Child_IRS_Trade_2

Repeat these columns in the same order, for every allocation child to be created.

Workflows:

Add the **UpdateAllocationChild** rule between VERIFIED and ALLOCATED, which is mandatory for setting the external references on the child trades.

Please Note that the rule **UpdateAllocationChild** must be present where ever **ALLOCATE** action is applied as follows.

Make sure that you have configured your Calypso trade workflow to handle the allocation of a block trade along with the generic lifecycles for block and child trades which are described in the Calypso Allocation Documentation.

Calypso Recommends the following:

VERIFIED	ALLOCATE	CheckFullAllocation CheckValidAllocation	ALLOCATED	Primary transition for fully allocating a trade. Mandatory for performing allocations.
ALLOCATED	AMEND	CheckFullAllocation	ALLOCATED	For making amendments to a block trade. The action is propagated to the child trades through the action specified in domain PropagateBlockTradeChangesAction - See PROPAGATE action below.
ALLOCATED	ALLOCATE	CheckFullAllocation CheckValidAllocation	ALLOCATED	Transition for updating the block trade when child trades are directly modified. Optional if you do not allow direct child trade modification - See Modification of Child Trades for details.
PARTIAL_ALLOC	ALLOCATE	CheckFullAllocation CheckValidAllocation	ALLOCATED	Transition for completing the allocation of a partially allocated trade.
VERIFIED	ALLOCATE	CheckPartialAllocation CheckValidAllocation	PARTIAL_ALLOC	Primary transition for partially allocating a trade.
ALLOCATED	ALLOCATE	CheckPartialAllocation CheckValidAllocation	PARTIAL_ALLOC	Transition for taking a fully allocated trade to partially allocated by changing the children.

ALLOCATED	AMEND	CheckPartialAllocation	PARTIAL_ALLOC	Transition for taking a fully allocated trade to partially allocated by modifying the block trade. The action is propagated to the child trades through the action specified in domain PropagateBlockTradeChangesAction - See PROPAGATE action below.
ALLOCATED	UPDATE	CheckPartialAllocation CheckValidAllocation	PARTIAL_ALLOC	Transition for taking a fully allocated trade to partially allocated by updating the block trade - This action is applied on the block trade when the allocation is modified.
PARTIAL_ALLOC	ALLOCATE	CheckPartialAllocation CheckValidAllocation	PARTIAL_ALLOC	Transition for partially completing the allocation of a partially allocated trade.
VERIFIED	PROPAGATE		VERIFIED	Transition allowing block trade amendments to be applied to children. This action name must be set in domain PropagateBlockTradeChangesAction.
VERIFIED	AMEND	NotAllocationChild	VERIFIED	Transition for rejecting direct amendments to child trades. - See Modification of Child Trades for details.
VERIFIED	UPDATE	NotAllocationChild	VERIFIED	Transition for rejecting direct update of child trades. - See Modification of Child Trades for details.
ALLOCATED	TERMINATE		TERMINATED	Transition for terminating a block trade and all its children.
ALLOCATED	NOVATION		TERMINATED	Transition for novating a block trade and all its children.
ALLOCATED	CANCEL		CANCELED	Transition for canceling a block trade and all its children.

HD98491: Enhancement in the Quotes Uploader

When a file with huge data is uploaded the framework will split the quotes into smaller chunks based on the event size and save those chunks so that the size of the event that gets created will not exceed the actual recommended event size

this also address the quote value issue of Yield, with spanish locale, as part of the fix, we have made the quote uploader locale independent, which means the data is saved into calypso as is.

HD98307: Scheduled Task importing rate resets do not integrate figures properly into the QuoteSet

Datauploader considered the locale while evaluating the quote parameters and was accordingly formatting the values entered by the user before saving it in the DB.

Fixed the DTUP code so as to make it independent of the Locale.

HD98330: FXF NDF amendment creates new product instead of amending the same

This issue has been fixed.

1.21 Changes in Intermediate-July 2013 Service Pack

HD98301: FX Forward rollover is wrong

This issue arises whenever the Negotiated currency is same as the Quoting or secondary currency in an FXForward. In such a scenario when we try to perform RollOver action through Datauploader the resulting Swap trade created has negotiated currency same as the Primary currency instead of Quoting Currency. This change in the negotiated currency leads to the change in the amount. We have fixed the issue.

HD98195: EquitySwap Funding leg - Frequency follows Index leg

The Payment Frequency in Funding Leg is set from Equity Leg. But when Date Calculation Method is Independent, Funding Leg should not take Payment Frequency from Equity Leg and it should take the specified value. We have fixed this issue.

HD97885: Business key discrepancy: TradePrice DataUploader vs. Oracle DB Constraint

As part of fix for this issue, we would overwrite valuations with same combination of tradeid, measureName, and valuation date.

HD98435: DataUploader: Clearing Member Config uploads with Subtype "Master", not able to upload with Deposit or Liability

The support for the subtype field has been added and the samples have been updated.

DTUP-1901: Data Uploader Dividing Rate Resets by 100 When Uploading CME IRSRR End of Day Files

This issue has been fixed.

HD98364: Datauploader missing critical fields for Clearing Member Config

The support for Books and Subtype fields has been added as part of fix for this issue.

HD 97988: ClassCastException in UploadCalypsoTradeFXForward

Prices other than PricerFXForward, were not supported and we have made changes to support other pricers.

HD98332: ScheduledTaskCOPPCLARK_FEED delete event dates

While replacing the event dates, the check for existing event dates was improper and hence it prevented the event dates from getting replaced. We have fixed this issue.

Section 2. Version 3.x Suite

2.1 Changes in Intermediate-Aug 2013 Service Pack (3.1.16.1)

HD99137: Swap Uploader for CSV fails always fails saying Book not set

This issue has been resolved, the CSV file Upload should work fine now. We had to rename the Book tag in the MarginCallContract-CSV template as it was causing regression for other trades. We have currently renamed the same to MarginCallContract.Book.

2.2 Changes in Intermediate-Aug 2013 Service Pack (3.1.16.2)

HD99073: OIS Trades are booked with Reset Timing value of 'END_PER'

This issue has been resolved, if the value is not passed in the XML and the Rate index has the flag 'ResetInArrear' set to true then the value will be defaulted to 'END_PER' otherwise to 'BEG_PER'

2.3 Changes in Aug 2013 Service Pack (3.1.17)

HD98525: Data uploader treat all product codes as unique

In datauploader, we were not checking the “unique” flag for the product code validation. For FutureOption product we can save multiple products with same security code and value, provided that given security code is not marked as 'Unique', else only one product will be saved and other will be rejected saving 'A product already exist with the given security code and value'

Similar issue was present for ETO product, hence we have also fix and tested this bug for ETO product

HD99266: CDUF does not invoke the customized class to validate CSV file.

As part of fix for this issue, we have defaulted the source to “UploaderXML”. The customizer class name is formed as `."<MessageSource>UploadCustomizer.java"`, and in normal usage for DataUploader (when uploading XML / CSV files) the source is defaulted to "UploaderXML".

HD95762: Several gaps/issues preventing margin contract set-up automation

As part of the enhancement we have added support for the Additional Info tab and the Initial Margin tab in the Margin Call Contract uploader. Please refer the MarginCallContract.xls and samples for further information

HD98144: Enhance SDI Uploader to support uploading data into fields: "Addressee" and "Sender To Receiver Info"

We have completed this enhancement. Please refer the SDI.xls and samples of SDI for usage information.

HD93379: Strike Schedule for CapFloor trade is not supported in DataUploader

We have added support for the strike schedule in the datauploader. Please refer the CapFloor.xls and samples for further information.

DTUP-1977 : Datauploader support for Performance Swap

We have added support for the performance swap in the datauploader. Please refer the PerformanceSwap.xls and samples for further information.

HD95811: Required CDUF support for Capped Swap

We have added support for the Capped Swap. Please refer the CappedSwap.xls and sample for Capped Swap for further information

HD99218: Cannot upload clearing transfer trades via excel spreadsheet

The name of the mapping file was incorrect and that was the root cause of the issue. We have fixed the same.

HD98962: Effective From field for Calypso SDI not uploaded using Data Uploader

Datauploader required both Effective From & To dates to be specified in the input file only then the GUI date fields were set with proper values. In case only Effective From date is provided, this condition was failing & the date was not set in the GUI field. We have fixed this issue and now Effective From and Effective To dates can be uploaded individually.

DTUP-1933 Cash Settlement is wrong in Exercised Swaption

When exercising a cash swaption, the EXERCISE_FEE was being calculated separately. This issue has been fixed and now it would be in synchronization with the <TradeFee> of type EXERCISE_FEE provided in the input file.

HD 98500: OIS swaps not DLY cmp, BEG_PER and Flat cmp

Compounding frequency for OIS should be set to DLY by default when uploading via datauploader.

HD 99387: Data Uploader - SDI template issue

We have fixed this issue and made changes to check for ANY/AUTO accounts when the actual currency match is not found.

HD98975: Effective From not working correctly for Account Interest Bearing Configuration in the CALYPSOACCOUNT uploader file

Datauploader required both "AccountInterest Active From" & "AccountInterest ActiveTo" date to be specified in the input file. In case only AccountInterest Active From date is provided, this condition was failing & the input file was not getting uploaded. We have fixed this issue and now "AccountInterest Active From" & "AccountInterest ActiveTo" dates can be uploaded individually.

HD98876: CDUF Advance cancellable bermudean leaves putcall schedule currency blank.

For PutCall Schedule in Advance Cancellable Bermudan Trade, the value for fee currency was not being set in the uploader. For Bermudan schedule the fee currency is set as USD in the GUI, this issue has been fixed and currently we are setting it equal to Trade Currency provided in the sample.

2.4 Changes in Sept 2013 Service Pack (3.1.18)

HD99665: FXFwd termination- Termination date is less than Today is not possible.

FXForward termination is failing when the Termination Date is less than today's date. The same is working through the GUI. Changes done to set RollDate Time as the trade date for new trades & it will be compared with the Termination Date.

HD99567: We cannot load FX Option of types Trigger Type = ABOVE/BELOW comes in DIGITAL when Trigger Duration is EXPIRY.

We have added support for Trigger Type field in the XML tag <UpBarrierType>ABOVE</UpBarrierType> for input, but only when value in the tag </DurationType> is EXPIRY.

HD95515: Datauploader support for Bond Exotic Note

We have added support for Bond Exotic Note through data uploader. Refer to the detail documentation for the supported fields in BondExoticNote.xls document in the docs folder.

HD100245: Account Upload needs to be enhanced. Adding support for PayOutExternally checkbox, Current date/time set in Creation Date field, Statement Numbering field set properly, Processing Org for the Account & the selected Interest Config if same or if ProcessingOrg as ALL or AUTO it is uploaded.

HD100317: Margin Call Contract with Account Name and Credit Multiplier is incorrectly processed

Added support for uploading Margin Call Contract that has a Settle Account & to set proper Credit Multiplier

DTUP-1992 Provide Ability to Specify Different Reset Lag on First Coupon of Swap Float Leg

Added support for specifying the Initial fixing Lag detail.

HD99664: FxFwd Termination - from fwd points the decimal places transferred to near points

Changes in FXForward uploader for proper rounding of rates based on the Currency pair

DTUP-2122 Compounding parameters in an IRS trade is not set correctly by Datauploader

Issue has been fixed.

HD100591: Error uploading new account definitions via DataUploader.

Account Attribute if blank will be ignored.

HD100362: TransferAgent CDUF CounterParty Role

If counterparty role is empty then set to processing org. Issue is fixed.

HD100358: CDU - A/c sweeping - cross PO error

Changes to allow user to upload source & destination accounts with different PO. Null pointer removed for Destination Book. User can upload Account Sweep without specifying From & to dates.

HD100592: Initial Margin not displayed for IM Contracts uploaded using DataUploader

The currency is being currently set to the input currency in the xml.

HD99303: Unable to set Sample Timing for OIS / IRS trades while uploading via DataUploader

We have added support for the Sample Timing in OIS and IRS.

HD98891: DataUploader: Allow a MarginCall trade to be saved with a zero contract ID

If the domain value, MarginCall.checkMccId is present and set to false, then we can save a Margin Call Trade with zero contract ID.

HD98916 : DataUploader: Clearing Member Config - unable to set "Generate A Call" flag or the fields that become available once this flag is set

Added support for setting Generate a Call flag & its corresponding fields for Clearing Member Config.

HD93672: FXSwap NDF CDUF XML Messages need to be fully populated

We have added support for FXNDFSwap Trade through data uploader. Refer to the detail documentation for the supported fields in FXNDFSwap.xls document in the docs folder.

As part of this enhancement we have introduced a new rule **UpdateRollOver**. This rule should be applied in the workflow during the transition from Verified status to Rollover & RollBack. This Rule will change the External Reference from the Parent trade to the RolledOver or RolledBack child trade & append the id to the external reference of the parent trade.

HD100371: CDX trades throwing errors in UAT on upgraded uploader

As part of fix for this issue we have reset the product id to zero, in case action is new

HD99243: CDUF framework does not upload warrant underlying type

As part of fix for this issue, the Warrant underlying type was set correctly

HD100137: Reset Timing not setting correctly on the Finance leg of an ELS

This issue has been fixed

HD98733: Equity swaps terminations are looking at notionals again. Adding code for rounding the termination amount.

Full Termination can be done by specifying full Quantity.

DTUP-2073 DSL Alliance: Support Notional Increase termination Type

Changes done to support Notional Increase in termination Type

HD99352: Uploader required for Interest Bearing Trade

We have added support for Interest Bearing Trade through data uploader. Refer to the detail documentation for the supported fields in InterestBearingTrade.xls document in the docs folder.

2.5 Changes in Intermediate Nov 2013 Service Pack (3.1.19)

HD99493: Provide CDUF Support for BankingFlow Trade Type

We have added support for Banking Flow Trade through data uploader. Refer to the detail documentation for the supported fields in BankingFlows.xls document in the docs folder.

HD100699: Cannot exercise and Advance trade through CDUF

In datauploader we had a check, which would allow Exercise Action only on Options, since Advance trade is not an Option, user was getting error message. We have corrected the check and also verified the support. Exercise action can be applied only on VERIFIED trade.

HD100946: Advance custom first rate flag and value not uploading

The CustomFirstRate and CustomFirstRateB are not being set properly hence the issue.

We have added fix so the flag and value: Custom First Rate would be set for Floating leg.

HD100976: Deal Station problem on FX deals uploaded via CDUF

Pricing Env was being set for null JDateTime, changed it to be set for the trade date. NearPrimarySide value set properly. Calculated the forward base rate using the Pricing Env & used it to calculate the quoting rate correctly.

HD101204: Advance trade quantity uploader issue

The default quantity was not getting set hence an additional audit entry used to populate.

HD101359: Accrual of imported Bond trades gets modified by the trade window

Datauploader used to set accrual without checking Notional Index which was causing the issue. Now, if Notional Index is present then accrual is calculated accordingly.

HD101296: Unable to upload Excess Buffer Liability Group

The type of Liability Group was not set correctly, we have corrected the code.

HD101347: Bug in fx volatility underlying upload

The deltavalue was being set incorrectly, hence the issue. We have corrected the code.

2.6 Changes in Nov 2013 Service Pack (3.1.20)

HD89553: TakeUp in Data Uploader

We have added support for the TakeUp action in the FXOptionForward. Refer to the detail documentation for the supported fields in FXOptionForward.xls document in the docs folder.

HD99110: DataUploader does not support Interest Bearing Config

We have added support for Interest Bearing Config. Refer to the detail documentation for the supported fields in InterestBearingConfig.xls document in the docs folder.

HD98915: DataUploader: Clearing Member Config: Require support for Call Preferences, Cover Preferences and Eligibility Exclusions

We have added support for following tabs of Clearing Member Config: Call Preferences, Cover Preferences and Eligibility Exclusions. Refer to the detail documentation for the supported fields in MarginCallContract.xls document in the docs folder.

DTUP-2196: 'RunDataUploaderWindow' access perm function is not included in '___ALL___' functions

If a user only has access to "___ALL___", he cannot open the DataUploader from Main Entry/Navigator, this issue has been fixed.

HD 100498: Additional CDUF support for FX/FXO

Adding support & samples for various strategies in FXOption, namely- Vanilla, Barrier, European Barrier, Window Barrier, Binary, VolFwd, Digital, Digital with Barrier, Binary with Window Barrier & EXPIRE action. Refer to the detail documentation for the supported fields in FXOption.xls document in the docs folder.

HD101835: Reporting Currency Rates are not saved

We have added support for the Reporting Currency rates in the FX Forward

HD101793: FX Swap and FX NDF deals uploaded using CDUF don't split

This is now supported.

Note: If default Back2Back trade is required, then in input file please keep all the other routing flags (CurrencySplitTradeB, SpotRiskTransferB, FwdRiskTransferB, CurrencySplitRateB) as false, else the routing details which is provided in input file while override the default routing details.

HD102026: Non-USD FX Swap does not split through DataUploader

We have fixed this issue and is similar to HD101793 and HD101935

HD101935: Split for non-USD pairs in FXForward deals does not work properly using DataUploader

This issue is fixed and is similar to HD102026 and HD101793

HD102169: PRD_SD_FILTER_NAME saved as 'NONE' instead of null

The default value for the Products Filter was being set as NONE, we have now corrected the same.

HD102057: Can't undo exercise a FX options already exercised

For UNDO_EXERCISE action internally the action being set on the trade was UNDO_TERMINATE. This action is not a part of the trade workflow. We have fixed the same.

HD101348: CDUF Quotes Performance issue

Improved performance by eliminating redundant checks. Checks are now done for quotes for a given date. If the same quote is loaded for additional dates, checks are skipped. So, every unique quote name is checked for validity for at least one date. The worst case performance happens when every quote is for a different date.

HD102492: Inconsistent behavior in setting user Information in BO Audit when uploading products/quotes/LE/Trade using Data Uploader

In BO Audit, entry for the username did not appear when we add/amend FutureContract, FutureOptionContract and LegalEntity Attribute using datauploader. This issue has been fixed.

HD100743: Ensure that validations are done properly in all uses of Uploader API

HD100598 : CDUF duplicates new ETOs when uploading for the first time

We have added a validation that would ensure that the underlying option already exists before we save the ETO trade.

HD102247: CDUF - Dividend upload(Corporate Action)

The issue was due to concurrent modification of the same CorporateAction object. The issue is fixed by implementing the sequence Policy for the corporate action.

HD102720: Partial Novation Incorrectly Calculates Notional for Variance Swap via CDUF XML

This issue has been fixed.

HD100976: Deal Station problem on FX deals uploaded via CDUF

The correct Pricing Env according to the trade date is being set on the trade so that Primary & Secondary Rates are calculated correctly.

HD101347: bug in FX volatility underlying upload

Changes done to set proper Delta Value for ATM OptionType in VolSurfaceFXOption.

HD101836: Spot Risk Transfer amounts don't calculate using Datauploader

Changes done to set proper primary & secondary amounts for spot risk transfer & mirror trades.

HD102056: Uploading an FX Option Trade a Buy has been captured as Sell trade in Pricing sheet

Changes done to set Buy, Sell field with correct values as given by the user.

HD102623: Issues with Templates and Holiday Calendars

Changes done to successfully save CDS Index Trades with templates & existing products.

HD102019: Wrong MultiplicativeFactor on uploading Feedaddress of a Quote

There was a spelling mistake in the MultiplicativeFactor column, we have corrected the same.

DTUP-2240 TradeCurrency not correctly set for CDSIndex

When a CDSIndex trade is booked using datauploader, the trade currency and settle currency provided in input file are not correctly saved this causes an audit change when we save the same trade (without any modification) through trade GUI. This issue has been fixed

2.7 Changes in Dec 2013 Service Pack (3.1.21)

DTUP-2323: Provide ability to import SwapCrossCurrency, SwapCancellable, SwapNonDeliverable Trades in the New IRS window

We have made changes in the datauploader so that it is able to import the trades in IRS window.

To support SwapCrossCurrency/ SwapCancellable / SwapNonDeliverable (Swap booked through IRS window) set the Product Type as InterestRateSwap and set the swap-specific fields in the input file. The identification, validations and populating of the fields will be done by the validator and uploader of IRS. In order to maintain backward compatibility, the old product sub-types (XccySwap, CancellableSwap and NDS) are supported.

Please refer the IRS.xls in the docs folder for detailed documentation.

HD103847: Unable to upload legacy economic hedge relationships via Uploader

We have removed validation for the Accounting Scheme which was a non-mandatory field for Hedge-relationship.

HD103985: Uploader does not set field of SimpleTransfer object

The Principal was not getting set in the Simple Transfer Product and hence default value of zero was used in computation of the Nominal. We have fixed this issue.

HD104089: FxOptions with Physical Delivery requires Fx Reset

If the FXOption trade is physically settled then FXReset is not required. We have corrected the issue and the FXReset would not be populated if the settlement type is PHYSICAL.

HD103472: Bond Trades: Support for Negotiated PriceType - GrossUnitaryPrice and UnitaryPrice Via data uploader

The validation for the NegotiatedPricetype for Bond trades was incorrect and we have corrected the same for Bond Trades.

HD102566: FX rate is inverted on XccySwap deals from SwapsWire

FX rate was being calculated incorrectly for a cross currency swap. We have corrected the issue and now it also takes into factor the currency pair.

HD103621: FX TakeUp - Impossible to make more than one TakeUp through CDUF

We have fixed this issue and now while performing takeup on the trade, user has to specify the external reference to be set on the new TakeUp trade. This external reference should be supplied through the keyword 'NewExternalRef'.

HD102606: Datauploader - importing Calendar Code with empty or invalid currency should be blocked and Nacked.

We have added the validation for Currency in the datauploader for the Calendars. Also we are ensuring that in case of validation failure, except for the invalid entry all other entries are uploaded correctly.

HD102758: DataUploader - Clean price is not captured

We have added functionality to set the Bond Initial Price based on the fixingType, initialPrice & dirtyPrice. The accrual is calculated & based on the type of fixing & the values given in the initialPrice & dirtyPrice tags proper initial price is set in the reference asset.

HD102369: An equity fix has been applied and it should be applied to the up-loader.

The Payment Date Lag in the Performance Leg and holidays were set incorrect. We have corrected this behavior and now Offset would be set from Legal Entity Attribute "SpotDays" if the same is provided in the configuration and holidays will be set from the input file if user provides it else it will be set as per the Exchange holiday.

DTUP-2322: Support for Reconventioning and Market Measures for the Structured Flows (Supported in Calypso v14 onwards only)

We have added support for the Reconventions and Market Measures for the Structured Flows trade. Please refer the StructuredFlows.xls in the docs folder for the detailed documentation of the fields.

HD102756 : ELS fields not set

The performance schedule was getting defaulted to AT_MATURITY and would not accept the CUSTOM_SCHEDULE as it was checking the payment frequency. We have corrected the logic and this issue has been fixed.

HD101622: CDU not supporting all IRS fields

We have added support for NDS-specific parameters for a Non Deliverable swap. Please refer the IRS.xls in the docs folder for details.

HD102365: Support Quantity and Nominal in Bond and Repo trade (Supported in Calypso v14 onwards only)

We have added support for the Quantity and Nominal fields in the Bond and Repo trade, please refer the Bond.xls and Repo.xls for the detailed description.

HD100776: Allow DataUploader to import FXNDF Settle Quanto Ccy and Reset (Supported in Calypso v14 onwards only)

We have added support for Settle Quanto Currency, Settle Quanto Date and Settle Quanto Reset for the FX NDF. Please refer FXNDF.xls in the docs folder for the detail documentation related to the new fields.

HD100838: Support Eligible Books tab in Margin Call Contract and Clearing Member Config.

We have added support for the Eligible Books tab in the Margin Call Contract and Clearing Member Config. Please refer the MarginCallContract.xls document in the docs folder for further details on the new fields added.

HD100040: CDUF: UploadRejectAction does not work with more than 1 value defined

Datauploader now supports multiple values for domain : UploadRejectAction. This is similar to TradeRejectAction currently supported in Calypso.

HD102635: DataUploader does not support keyword.Debit/Credit because of special format "/"

We have added support for special characters: '?', '/', '%', '(', ')', '&' and '-' in the Trade Keywords name. However, we do not support "<" and ">" as they lead to incorrect XML parsing.

2.8 Changes in Jan 2013 Service Pack (3.1.22)

HD 103697: CDUF Trade XML sample does not support the settlement lag field in the V14 CDS screen

We have added support for the SettlementLag field for CDS trade in V14 and above.

Please refer the updated the CDS document and as well as the samples for further details.

HD104260: Datauploader cannot upload future equity trade with error future contract does not exist

The issue was because of a blank <Keyword> tag in <TradeKeywords> tag. We have corrected the code to handle the same.

HD 104355 Security Transfer trade not displaying nominal after upload

Nominal and Dirtyprice field is calculated based on the notional, accrual and price entered and this is in sync with the GUI. When Accrual is not provided in input then it defaults to 0.

We have added warnings to check if dirty price and nominal match the calculated values.

HD104352: Hedge Relationship upload triggers over allocation error

Open Nominal value in Hedge Relationship was being over-written in calculations. We have corrected this issue.

HD 104401 : Datauploader cannot load NDS FX Reset Details from CSV

The CSV support for SettlementFxReset & SettlementCurrency was missing; we have added support for the same.

HD104469: ELS does not upload for excess return swaps

When paymentFrequency is absent in input file, it causes NullPointerException. So we have made changes to set ZC as default frequency for payment leg.

HD 104089: FxOptions with Physical Delivery requires Fx Reset

FxReset should not be validated in case the settlement type is Physical and we have corrected the code.

HD 103410 : ELS - Payment date lag is not set

In datauploader Paymentdate leg offset and holidays were being set to exchange default and Fixing date offset was set to 0 and holidays are set to currency default, however this is not as per the GUI behaviour and hence we have made following changes

For V13 :

Payment date leg : Offset Default : Currency spot day , Holiday : Default Currency.

Fixing date leg : Offset Default : 0, Holiday Default : Exchange.

For V14 :

Payment date leg : Offset Default : Exchange spot day , Holiday : Default Currency.

Fixing date leg : Offset Default : 0, Holiday Default : Exchange.

HD 104343: "AdjustFundingNotional" and "DateCalculationMethod" fields in EquityLinkedSwap uploaders don't upload correctly

AdjustFundingNotional was not uploaded correctly. We have corrected the same and made it similar to GUI.

HD104347: Stub interpolation issue on IRS

Datauploader will now populate the default stub tenors if the trade is qualified to have Stub interpolation tenors and custom stub tenor is not provided by the user.

2.9 Changes in Jan 2014 Service Pack (3.1.23)

HD102257: Import CFD with Data uploader

We have added support for ContractForDifference trade. Currently we only support trade capture for the CFD trade with Strategy: Directional. Refer to the detail documentation for the supported fields in ContractForDifference.xls document in the docs folder.

HD103408: CDUF enhancement for StructuredFlows

We have added support for following schedules in StructuredFlows trade in Data uploader for v13 of Calypso: amortization schedules: Bullet, Step-Down, Annuity, mortgage, and Market Measures. Refer to the detail documentation for the supported fields in StructuredFlows.xls document in the docs folder.

HD99510: ScriptableOTCProduct Data Uploader development

We have added support for ScriptableOTC trade. Refer to the detail documentation for the supported fields in ScriptableOTCTrade.xls document in the docs folder.

HD105068: Equities CDUF - Settle CCY

We have corrected the validation for Settlement Currency and Negotiated Currency in Equity and the logic now is as follows: The settlement currency will be same as Negotiated currency if the Negotiated currency is not same as Trade currency. However if the Negotiated currency is not specified or is same as Trade currency then we can have different Negotiated and settlement currency.

HD104928: ETO - CDU - Missing Sec Code Fields

The mapping for the Security Code fields was incorrect in Data uploader. We have corrected the same.

HD104764: Incorrect secondary amount getting calculated for FXNDF trade through interfaces

Data uploader checks if the expected value is equal to the secondary amount provided by user. In addition to this check, the expected value will be formatted based on the rounding mentioned in the Currency Pair configuration. This formatted value is compared with the secondary amount, if both are same, the trade will be uploaded successfully, and otherwise validation error will be thrown.

HD105090: Data uploader doesn't allow bond trade upload with clean price

We have corrected the validation for the UnitaryPrice and GrossUnitaryPrice and it will allow user to upload bond with different quote and NegotiatedPriceType

HD104751: Equity Swap compounding fields not set

We have fixed the issue with the performance date lag and the template. If user does not provide value for PerformanceDateLag, and if a template is specified then the information for the performance date lag is fetched from the template. If no template is specified and the performance date lag tag is blank then the performance date lag information is taken from the exchange.

HD104524: CDU - Rename ADR

In case of rename of ADR, in Data uploader we were accidentally creating a new product instead of amending existing product and hence we get error message "product already exist". We have corrected the same.

HD104706: Data Uploader - Mirror Trade Defaulting logic is not enhanced to support Custody Trades (Bond/Repo)**Deprecations:**

- Custom Cashflows: Custom Cashflow support is deprecated effective this release. Existing clients using Custom Cashflows can continue using the same. However, we will only be providing bug-fixes. No enhancements will be taken up for Custom Cashflows.
- Remote APIs: The Remote API's for Uploads as part of RemoteDataUpload service are deprecated. As an alternative, equivalent Client Side API's are available and must be used instead. Client APIs execute in client space and not on the server. These APIs also make use of Calypso's Cache mechanism so that data lookups are faster and improve performance.

The Remote APIs will be removed in a future Service Pack in Q2 2014

@Deprecated

```
public CalypsoAcknowledgement upload(CalypsoUploadDocument calypsoUploadDocument) throws
CalypsoServiceException, PersistenceException;
```

```
/**Remote API is deprecated, Please use <code>DataUploaderUtil.uploadCalypsoObject(calypsoUploadDocument)</code> method
instead*/
```

```

@Deprecated
public CalypsoAcknowledgement upload(CalypsoObject calypsoObject) throws CalypsoServiceException, PersistenceException;
/**Remote API is deprecated, Please use <code>DataUploaderUtil.uploadCalypsoObject(calypsoObject)</code> method
instead*/

@Deprecated
public CalypsoAcknowledgement upload(CalypsoObject calypsoObject, String source) throws
CalypsoServiceException, PersistenceException;
/**Remote API is deprecated, Please use <code>DataUploaderUtil.uploadCalypsoObject(calypsoObject, source)</code>
method instead*/

@Deprecated
public CalypsoAcknowledgement upload(String xmlmessage) throws CalypsoServiceException, PersistenceException;
/**Remote API is deprecated, Please use <code>DataUploaderUtil.uploadXML(xmlmessage)</code> method instead*/

@Deprecated
public CalypsoAcknowledgement upload(String csvmessage, String type, String delimiter, String inputEncoding, String
outputEncoding) throws CalypsoServiceException, PersistenceException;
/**Remote API is deprecated, Please use DataUploaderUtil.uploadCSV(csvmessage, type, delimiter, inputEncoding,
outputEncoding) method instead*/

```

2.10 Changes in March 2014 Service Pack (3.2.0)

HD 104697: Advance Trade upload must support Custom Stub Tolerance flag

We have added support for the custom stub tolerance on Advance Trade. Please refer to the AdvanceTrade.xls document for further details.

HD 104227: EquitySwap - To supply fixing offset lag

We have added support for Fixing Data lag in the Equity Swap trade. Refer to the detail documentation for the supported fields in EquitySwap.xls document in the docs folder.

HD 105101: NPE when uploading FX spot trade in Data Uploader

The trade date time was being set at a later time and was causing NullPointerException. We have fixed the issue.

HD 105102: Data uploader fails when uploading FX swap

This issue was caused because of mismatch between the DealStation module and datauploader and has been fixed.

HD104751: Equity Swap compounding fields not set

We have fixed the issue with the performance date lag. If user does not provide value for PerformanceDateLag, and if a template is specified then the information for the performance date lag is fetched from the template. If no template is

specified and the individual fields in the performance date lag tag are blank then the performance date lag information is taken from the exchange.

HD 104706: Data Uploader - Mirror Trade

We have added support for the Custody related tags in the datauploader.

DTUP-2476: Add Datauploader Support for External Context Position Movements to V13

We have added support for External Context Position Movements trade. Refer to the detail documentation for the supported fields in LiquidityExternalMovementSetSampleExplanation.xls document in the docs folder.

HD100121 : Enhance quote uploader to upload quotes using the security codes like ISIN, CUSIP etc.,

This enhancement allows users to upload quotes for products by specifying the security code (ISIN/CUSIP etc.,) in the xml file in place of the quote name. when using this extra information that the name is a security code should be provided in the tag <QuoteNameType>ISIN</QuoteNameType> should be provided, please refer to samples for more details.

If the security code is provided in place of quote name the uploader will find the quote name for the product from calypso data base by making an API call, which is only available in 14SP3 release onwards.

Hence this enhancement is only supported from 14SP3 release of core calypso onwards, Clients who need this feature in earlier versions of calypso should contact the help desk support team to request the client patch hotfix and once the hotfix is in place clients can use security code to upload quotes.

HD104842 : Missing SDI error on the trade after upadting SDIs using DU

When ProcessingOrg is ALL then the LegalEntity ID was not getting set correctly, which prevents trade from moving into the VERIFIED status. We have fixed this issue.

HD105067 : Equities CDUF - Counterparty role is not set

The mapping for the CounterPartyRole was missing. We have added the same.

HD 106632 : Unable to upload Swaption product type to Calypso

Added a null check for CouponFrequency in Swaption, which was preventing the upload of Swaption.

HD105234 : Uploader doesn't reflect Audit Change Of Pay/Rec Properly. Causes PL Marks To Fail

For fixed leg we were not setting the rate index as null, so we had audit entry change. We have fixed this issue.

HD105070 : Equities CDUF – Mirror book not set

The mapping for the Mirror book was missing. We have added the same.

HD105071 : CDUF ETO – Mirror book not set

The mapping for the Mirror book was missing. We have added the same.

HD106885 : CDU - Equity Product - Issuer not uploading

We have added support for the Issuer field in Equity Product.

HD106525 : Core data uploader : need to support Collateral Close price and % of Index

The data uploader has added support for the following new standard fields that have been added to the Repo GUI in Calypso: % of Index and Closing Price and Interest Price on the repo collateral by making an API call, which is only available in 14SP3 release onwards. Hence this enhancement is only supported from 14SP3 release of core calypso onwards, Clients who need this feature in earlier versions of calypso should contact the help desk support team to request the client patch hotfix

HD105716 : Part Term of an Eq Indx OTC Option uses incorrect logic to calculate New Notional amount

If a trade is partially terminated twice, the new trade that is created with notional is equal to trade Notional of the original trade- the termination amount. The notional of the new trade should be equal to the notional of the remaining trade-termination amount and we have corrected the same.

HD106853 : Amortization Type SCHEDULE is set even for Rate Schedules only

When a trade containing only Rate Schedule is imported using DataUploader, the resultant trade in Calypso has Amortization set to Bullet and not Schedule as earlier.

HD106120 : Can't upload SDI with client accounts

In the Uploader, before setting the GL account on SDI there is check to verify if the Role in the SDI is ProcessiongOrg. This validation was preventing the SDI upload. We have removed the validation.

HD106385 : Data uploader does not allow currency ANY to be specified when uploading a Margin Call contract.

The validation for Currency was incorrect, which was preventing currency as ANY. We have corrected the same.

HD106757 : BankingFlow CSV and XML to support AMORT_DATE_DIFF_ALLOWANCE

We have added support for AMORT_DATE_DIFF_ALLOWANCE for XML and CSV.

HD102247 : CDUF - Dividend upload(Corporate Action)

We have added support to upload multiple CA with same underlying. However, there are two limitations:

Limitation 1:

If we try to create and Amend(change the underlying product) a CA using the same file. The sequence in above behavior is not guaranteed i.e the CA creation and amendment may get processed in parallel. This might result in failure of the AMEND action. In case the AMEND action fails one has to replay the AMEND action which would amend the CA.

Limitation 2:

In a scenario where we try to upload multiple CA each having same as underlying product specified by ISIN and CUSIP respectively for each CA,the NEW action might fail because of parallel processing. In case the NEW action fails replay the action which should solve the issue.

2.11 Changes in May 2014 Service Pack (3.3.0)

Added datauploader support for Flexi Forward

The data uploader has added support, for Flexi Forwards which is only available in v14sp3 onwards or with FX Emerging Markets patch. Hence Clients who need this feature should contact the help desk support team to request the client patch hotfix

Added support for the Manual Date Schedule in Datauploader.

We have added support for the Manual Date Schedule .

HD103506: Datauploader for Unitized Fund

We have added support for the Unitized Fund Product and trade. Refer to the detail documentation for the supported fields in UnitizedFund.xls and CalypsoFund.xls document in the docs folder.

HD107815: Trade with Rate and AmortSchedule is not uploaded correctly

If user uploads rate and notional schedule in a single file then reported issue would occur. We have corrected the logic so now it allows a trade with rate and notional schedule to be saved correctly.

HD107595: New tags needed to be added to the Static uploader for Margin Call Contract

Support for following fields in the MarginCallContract have been added : Interest Type, Cash MarginCall Account, Contract Group and Triparty Contract. Refer to the detail documentation for the supported fields in UnitizedFund.xls and CalypsoFund.xls document in the docs folder.

Added Uploader support for Quanto Swap

We have added support for the Quanto Swap. Refer to the detail documentation for the supported fields in UnitizedFund.xls and IRS.xls document in the docs folder.

Added Uploader support for FX Cash/Strips

We have added support for the FX Cash. Refer to the detail documentation for the supported fields in FXCash.xls document in the docs folder. Also currently we do not support Solve functionality, i.e. present in the FX Deal Station screen.

Added support for Contract ID in the collateral Exposure trade

We have added support for the Contract ID field in the Collateral Exposure Trade. Refer to the detail documentation for the supported fields in CollateralExposureTrade.xls document in the docs folder.

HD107889 Electricity Swaps - CDUF

We have added support for the Electricity Swap in datauploader. Refer to the detail documentation for the supported fields in CommoditySwap.xls document in the docs folder.

HD106969: Incorrect Message processing for CustomCashflow in Import message Engine

The support for unique key for the CustomCashflow was missing and hence the issue. We have fixed this issue.

HD106580: Trade cannot be save because of recalculated fields in FX Deal Station

The FarLegPrecision and NearLegPrecision were not being set correctly and hence the issue. We have corrected the same.

HD108927: Parital Termination - FFCPOption flag does not work with CDUF

The support for FFCPOption flag was present for Partial Novate but was missing for Partial Terminate for trades. We have added support for the same.

HD108783: GroupId not set on Migrated Hedge Relationships

The GroupID for Hedge Relationship was being set as zero, we have corrected the same and now it is being set to same as TradeID.

Added support for the FullCouponDate in Datauploader in StructuredFlows.

We have added support for the field: Full Coupon Date in stubs in the StructuredFlows for Datauploader. Refer to the detail documentation in StructuredFlows.xls document in the docs folder.

HD105212: Additive seasonality gaps: TOPIC E Automatic seasonality upload

We have added support for Seasonality Curve data in Datauploader. Refer to the detail documentation in CurveRateSchedules.xls document in the docs folder.

HD103408: CDUF enhancement for StructuredFlows

We have added support for new parameter: "Ignore for Prin. Amort." in datauploader by making an API call, which is only available in 14SP3 release onwards. Hence this enhancement is only supported from 14SP3 release of core calypso onwards, Clients who need this feature in earlier versions of calypso should contact the help desk support team to request the client patch hotfix

HD104305: FX TakeUp - Impossible to amend/cancel existing TakeUps through CDUF

We have added support for Amend and Cancel action for the TakeUp trades in Datauploader. Refer to the detail documentation in FXTakeUp.xls document in the docs folder.

HD107717: Cannot upload Performance Swap primary leg type: Managed

We have added validation for start and end date for underlying definition for managed leg and Null pointer check for Dirty Price.

HD108044: Data Uploader - Error to import a Partial Return

This change was done due to an API change in collateral module for client patch.

HD104152: In DataUploader, the support for Basket Equity Swap trade termination was missing. In case of EquityTrade of type 'Basket/Equity' we need to fetch the notional from the PerformanceSwapleg instead of SwapLeg. Similarly in case of EquityTrade of type 'Basket/Rate' we need to fetch the initial price from PerformanceSwapleg. By adding this correct logic of fetching the data we were able to resolve this missing functionality.

HD108472 / DTUP-2735: DECLEAR action triggered on trade created as a result of portfolio transfer displays the DECLEAR action being done by the person who applied the transfer and not calypso engine. We now have resolved this issue by setting the entered user field on the trade for all the actions applied on the calypso trade via DataUploader.

Added support for CalypsoMapping in CM

We have added the support for CalypsoMapping in CM. To enable this CalypsoMapping in CM user need to add 'datauploader=true' inside calypso-modules.properties which is present in core release.

2.12 Changes in Jun 2014 Service Pack (3.4.0-3.4.2)

HD103506: Datauploader for Dividend Swap

We have added support for the Dividend Swap trade. Refer to the detail documentation for the supported fields in DividendSwap.xls document in the docs folder.

HD109053: Calypso Uploader does not allow the registration of a 3rd Currency FX NDF trade via CDUF file.

A validation has been added which checks that if the settle currency is non deliverable, the quanto currency is validated & if it too is non deliverable then a validation error will be thrown.

HD107889: Electricity Swaps - CDUF

We fixed a bug related to Holidays in the CSV format for Commodity/Electricity Swap

Warning message for CDS while setting the coupon frequency and holidays from SettlementMatrix was removed.

We have added support for real-time messaging for HeadRoomCheck. Additional details can be found in HeadRoom check documentation

We have added validation for compounding frequency to be always less than the payment frequency while saving NEW trade via datauploader

HD108166: Issuance

We have added support for the trade types : Close, Issue, Upsize and Re-Open. Also we have made the validation for trade type as case sensitive, so Buy and Sell should be case-sensitive.

HD109153: DATA_UPLOADER returns true even if it fails

We have added a feature which would show number of rejected files as description in Schedule task report. The SUCCESS status indicates that files were successfully processed and passed to datauploader engine.

HD109400: LECreditRating.csv uploads without any errors via filewatcher despite Legal Entities not existing

We have made necessary changes and now correct error messages will be shown. A rejected file won't be generated but in the result file itself user will be able to see the errors & the count of Rejected, received & uploaded data.

HD109511: Problem of uploading MarginCallContract by DataUploader

The Global rating was added, earlier only Credit Rating was present, hence the error. I have added support for Global rating.

HD109051: Calypso Uploader does not allow the registration of a Cross Currency FX NDF trade via CDUF file.

While validating the existence of FXReset, we never checked for FixingSpilt flag. We always fetched the non-split FXReset and tried to validate it against the given split FXReset. We fixed this validation check.

HD109772: Data Uploader ignores primary rate and secondary rate fields for FX swaps

We were setting far leg date, primary rate and secondary rate incorrectly and hence the issue. We have corrected the code.

HD110231: Load trade where trade date after start date

We are not setting the quantity and date value correctly. We have fixed the issue.

HD110170: TransferAgent_Security upload does not work

We were not setting linkedTradeExternalReference correctly and hence the issue. We have fixed the same.

HD109259: DU sets by default market OTC for equity trades

The Market place was not being set correctly. We now derive Market place from the underlying Equity.

HD110861: Restructing type defaulted to NR for CDS with DU 3.2.4

Restructing type was not being set correctly, we have made the changes.

2.13 Changes in Jul 2014 Service Pack (3.4.3)

HD111421: Simple Transfer - price problem after upload

In a bond trade, if the bond quote type is QuoteValue.UNITARY_PRICE. or QuoteValue.GROSS_UNITARY_PRICE then price is divided by the face value of bond and saved on the trade. We have completed this enhancement. This feature is available in v14sp3 and beyond version of Calypso. Clients who need this feature in earlier versions of calypso should contact the help desk support team to request the client patch hotfix

HD111036: Unable to load SimpleTransfer trades through CDUF in "Receive" direction

The implementation for the Simple Transfer trades with Receive direction was incorrect as the Counterparty and ProcessingOrg were not getting set correctly. This issue has been fixed.

CDX Start/Settle Date:

If start and settle date are not provided in the input file for CDX trade then it will be calculated as the next date depending on the settlement lag and business/calendar flag present on the CDS Index definition.

HD110838: Cannot upload warrant product using csv formats

The validation for FX rate and FX Type was incorrect, in datauploader and it prevented Warrant Product CSV from uploading correctly. We have fixed the issue.

HD111340: Datauploader MarginCallContract

We have added support Valuation offset and mandatory validations for Valuation Frequency, Valuation Date and Valuation offset.

2.14 Changes in Jul 2014 Service Pack (3.4.4)

HD110204: Fixed compatibility issues for Flexi Forward

We have fixed compatibility issues for Flexi Forward and it is now compatible with Phase-2. However, please note that it only covers : Trade Capture and simple Take Up.

HD111229 : Calypso Uploader does not allow the registration of a 3rd Currency FX NDF trade via CDUF file.

We have added support for Settle Quanto Currency, Settle Quanto Date and Settle Quanto Reset for the FX NDF. Please refer FXNDF.xls in the docs folder for the detail documentation related to the new fields.

HD100121 : Enhance quote uploader to upload quotes using the security codes like ISIN, CUSIP etc.,

This enhancement requires a hotfix.

It allows users to upload quotes for products by specifying the security code (ISIN/CUSIP etc.,) in the xml file in place of the quote name. When using this extra information that the name is a security code should be provided in the tag `<QuoteNameType>ISIN</QuoteNameType>` should be provided, please refer to samples for more details.

If the security code is provided in place of quote name the uploader will find the quote name for the product from calypso data base by making an API call.

Clients who need this feature in earlier versions of calypso should contact the help desk support team to request the client patch hotfix and once the hotfix is in place clients can use security code to upload quotes.

2.15 Changes in Jul 2014 Service Pack (3.5.0)

HD11620: Fail to upload IRS deal where the compound frequency is WK(R)

WK(R) this are the regular type frequency which are not defined in the Frequency domain and hence was rejected by Uploader as an Invalid Frequency. We have added support for the regular type frequency.

HD111453: CDUF is not importing SDIs correctly

The default value for the GL Account was being set incorrectly and hence there was an error. We have corrected the default value for GL Account when not provided in the input file.

HD111537: It's not possible to upload SDI with Beneficiary = "ALL" using DU

We have corrected the validation for Beneficiary in the SDI to include ALL.

HD111456: Unable to upload Rateindex sources with spaces

The CSV format did not support spaces in the name of RateIndex Sources. We have added the support for the same however, the previous CSV samples would not work. Please check the updated CSV samples for the same.

2.16 Changes in Aug 2014 Service Pack (3.6.0)

HD108871: Update Legal Entity Short Name via CDUF using External Ref as key

To Update the LegalEntity Short name, user needs to provide the new short name inside `<ShortName>` tag and must provide the external reference of the existing legal entity.

The uploader will fetch the LegalEntity using the external reference and update short name.

Once the LegalEntity short name is updated, the uploader will also update the MarketData and StaticData related to the given LegalEntity. Also going forward, the uploader will do the validation check on LE external reference, if external reference is provided then uploader will ensure that its unique (i.e. no other LE exist with that given external reference). Also once external ref is added, user will not be able to modify it via datauploader.

HD103444: DataUploader for CALYPSOACCOUNT is missing input columns/fields.

We have added support for the Call Account main tab, Translation/Revaluation and Consolidation. Please refer to the CalypsoAccount.xls for further details.

Enhanced FXNDF & FX NDF Swap trades

We have added the support to split the reset for FXNDF & FXNDFSwap trades for trade capture as well as for Termination & Rollover actions. Splitting can be performed for Quanto & Settle currency. The existing fields have been modified to support the FX Reset Pair configuration.

Support for Credit Link Notes

We have added support for CLN trade. For further details please refer PerformanceSwap.xls.

Support for Flexi Forward.

We have enhanced support for FlexiForward and have added support for following fields: Slight Spread. Support for following actions was added: Amend, Cancel, Take-up, Termination, Partial Termination. This would be available in next major versions of Calypso and Clients who need this feature in earlier versions of calypso should contact the help desk support team to request the client patch hotfix.

HD112431: Repo Underlying Closing Price multiplied by 1000 – CDUF

Added support for Closing Price in Repo. This would be available in next major versions of Calypso and Clients who need this feature in earlier versions of calypso should contact the help desk support team to request the client patch hotfix.

HD112172: ELS term fees not loading via loaders

In uploader while performing the termination, we were first applying the fees given in the input file on to the trade, and then terminate the trade. This fees was getting cleared. So we have added a fix so no existing fees nor the fees provided in the input file will be cleared while performing the termination.

HD112276: Data Uploader ADR amend problem

The fields for ADR were not being set correctly and we have corrected the same.

HD112224: File Caused DataUploader to hang

We have some made changes in the framework to improve the error handling and logs and that would prevent this issue from occurring.

HD112066: Data Uploader of Zero PLMark rejected

Zero value was not being handled correctly for PL Mark in CSV, we have made the corrections for the same.

HD112065: Unable to specify BondDetail Pass-Through and Is Margin Call attributes in DataUploader file for Repos

The support for Is Margin call attribute was missing. WE have added the same.

HD112271: DataUploader and SDI Window default fields mismatches for SDIs

The processing Org=ALL was not being handled correctly for SDI in datauploader. We have fixed the issue.

HD108932: FX rate is inverted on XccySwap deals from SwapsWire

Fields like Exchangeld and SplitBookPrice were not being set correctly for cross-currency trade, we have corrected the same

2.17 Changes in Sep 2014 Service Pack (3.7.0)

Added support for ISDA 2014

We have made following changes in the for CDS, CDSLoan CreditDefaultSwaption and RecoverySwap Datauploader to be ISDA 2014 compaitible

- Added a support for ISDA definition year so user can define the ISDA year
- Added a support for selecting the SettlementMatrix

HD99510: ScriptableOTCProduct Data Uploader development

We have added support for ScriptableOTC trade for clients in v13.0. Refer to the detail documentation for the supported fields in ScriptableOTCTrade.xls document in the docs folder.

HD 112893: CDUF missing Margin Call Contract fields

We have added support for following new fields :

Parties Tab:

Mapping for Threshold and MTA currency for either PO or LE

Details Tab:

Ignore MTA on Returned Margin flag
Accept CP amount in PO's favor flag
Percentage Calculation

Dates & Times Tab:

Quote offset
Holidays

Please refer the MarginCallContract.xlsx for details of usage.

HD 112909 : FxOption Nominal import in Currency2

For FX Option uploader we were setting Quoting Amount incorrectly, we have corrected the same.

HD 112963 : It's not possible to update SDI using DU

SDFilter is not reset when no value sent in input file. We have fixed this issue.

HD 112674 : DataServer sql connections some problems while uploading trade

When either security code or value is null in the input XML then NullPointerException occurs, this issue has been fixed.

HD 110858 : DataUploader: amending an existing Legal Entity does not work as expected.

Amend for Legal Entity Contacts was not working as expected as the blank inputs in the input file were not being reset. This was inconsistent with other similar uploaders like book attributes or legal entity attributes. We have fixed this issue and now the fields in legal entity contacts would be reset if the fields are blank or not provided in the input file.

HD113760 : Future Uploader for Buy trades always defaults quantity to 1

The quantity field in future trade uploader was not being set correctly. We have corrected the same.

2.18 Changes in Sep 2014 Service Pack (3.7.2)

HD 113643 : Buy and Sell values are now case sensitive

As part of fix for HD108166, we had made Buy/Sell case sensitive. We have made the buy/sell case-insensitive, to ensure backward compatibility

2.19 Changes in Sep 2014 Service Pack (3.8.0)

HD 113831 : Fee CDU not uploading fees to trades

A warning related to Settle date prevented fees from getting added to trade. We have corrected the code to save fees in case only warnings are present.

HD 113624 : Repo Partial Return through XML is ignoring the Quantity

The calculation of Nominal and Quantity has been changed for Partial Return. This enhancement requires a Core-Calypto hotfix and please contact helpdesk support team for the same.

HD 113949 : DataUploader fails to upload the account into Calypso

We have corrected the validation logic for the Settle account and Automatic flag.

HD 113912 : Regression bug ELS datauploader does not adjust funding start date

Effective date of the funding leg was not adjusted as per the payment date leg but after the fix the effective date on the funding side is determined by the start date on the asset side and adjusted according to the payment date lag.

2.20 Changes in Sep 2014 intermediate Service Pack (3.8.1)

HD 112796 : Inclusion of Multiplicative Spread tag in IR SWAP CUD.

We have added support for Multiplicative Spread for IRS, please refer IRS.xls for details.

HD 112850 : Uploader fix Performance Swap Initial Price AND Market Index as 'Units Based'

Added support for the Units Based check box for market index asset details leg . This enhancement requires a Core-Calypso hotfix and please contact helpdesk support team for the same.

HD 114969 : Incorrect Value for Inflation Swap Calc Method Applied via Uploader

We have added support for 'Calculation Method' field, it will be an optional field and will be only set on SwapLeg provided the given leg is of type 'Inflation'(i.e. Leg is of Type Float and RateIndex attached to it is of type Inflation).Default value would come from the RateIndex. Please refer IRS.xls for details.

HD 114239 : DU: can't upload CFD trade

We have corrected the validation logic for setting the product codes onto the CFD trade

HD 114810 : Legal Entities cannot be amended when ExternalReference is blank

An incorrect validation was preventing user from editing the existing Legal Entity when its external reference is blank. We have fixed the same.

HD 113982 : Repo Partial Return & Termination to support Closing Price and Interest Price in DTUP

The support for fields such as Closing, Interest and Yield price was only present for action NEW, we have extended it for action : PARTIAL-RETURN and TERMINATION.

Note: The existing schema for setting the pricer for action NEW, has been updated and existing input files need to be updated. For further details please refer the Repo.xls. This enhancement requires a Core-Calypso hotfix and please contact helpdesk support team for the same.

HD 115143 : Calypso - Inflation Swap Trades Settlement Date Issue

We have removed validation for Settlement Date for swap as this field is not supported in Swap GUI.

Settlement date is set as start date for Pay leg.

HD 113869 : The TerminateTradeDate is populated with Trade Date instead of TerminationDateTime from xml.

For terminate/novate action in datauploader for trade, termination date was being set incorrectly as trade date. We have corrected the same and now it would pick termination date provided by user in the input file.

HD 113511 : ELS period end date Term fees go to zero Datauploader issue

Added support for the Pay Intervening Flows check box in termination window. Default value is true.

For details refer the EquitySwap.xls for further details.

HD 114884 : FTP Upload missing some valuations

As part of fix, we have enhanced the error reporting in result files for XML parsing errors.

2.21 Changes in Nov 2014 Service Pack (3.9.0)

HD 111722 : It's not possible to upload the trade with specified MarketPlace using DU

We have added support for the MarketPlace field in following trades for Datauploader : Bond, Future Bond, Equity, BondExoticNote, EquitySwap, FutureEquity, FutureEquityIndex, FutureOption, Repo, UnitizedFund and Contract For Difference.

HD 109552 : DataUploader doesn't support FX Option Quanto

We have added support for the Quanto Settlement Type in FX Option trade of datauploader. Please refer FX Option.xls for further details.

HD 109518 : DataUploader doesn't support FX Option Lookback

We have added support for the LookBack strategy in FX Option trade of datauploader. Please refer FX Option.xls for further details.

HD 113410 : Added support for Pass-Through flag in datauploader for Repo trades

We have enhanced Repo trade datauploader to support the Pass-Through flag. Please refer Repo.xls for further details.

HD 110791 : Datauploader Future trade import to handle Price32 quote type

We have added support for the Price32, Price64, Future32 and Future64 quote types for the Future, Future Equity and Future Equity Index Trade.

HD 108522 : Data Uploader does not support MBS (and MBS factors)

We have added support for the Pool factor schedule and BondAssetBacked in the Bond Product uploader. Please refer the CalypsoBondProduct.xls for further details.

HD 112577 : Support Settlement Currency and SplitFXRate in ETO Trade Uploader

We have added support for Settlement Currency and SplitFXRate in ETO trade uploader, please refer ETO.xls for further details.

HD 113569 : CDUF not importing FX Swap correctly.

We have fixed a bug in csv to xml translation for FX trade. Also now, if rates/points are empty in the input file, then instead of defaulting it to zero, it would be calculated similar to the Deal-Station behavior. Please refer the FX uploader document (xls) for more information

HD 114969 : Incorrect Value for Inflation Swap Calc Method Applied via Uploader

We have added support for 'Calculation Method' field, it will be an optional field and would be available in case leg is of type 'Inflation'(i.e. Leg is of Type Float and RateIndex attached to it is of type Inflation) for Swap

HD 114884 : FTP Upload missing some valuations

We have enhanced the filewatcher so that proper error messages are given in case there are any XML parsing errors.

HD 115173 : Datauploader works incorrectly in case of wrong fee dates populated and disabled broker used.

As part of fix for this issue we have added following validations:-

1. Ensure Broker is not Disabled
2. Ensure Legal Entity broker role is not disabled for given processing organization
3. Ensure that Legal Entity being set as Broker has role 'Broker'.

HD 114475 : DataUploader ST_DATA_UPLOADER description show Test1

The description was being set incorrectly and hence the issue. We have corrected the same.

HD 115390 : Once SIBOR based MM curve underlying are uploaded Deposit underlying of the same tenor get rejected and vice versa

We have corrected the validation, so multiple records with same currency, maturity tenor, rate Index source, settledays but different Ref Index will be considered as unique. We have also corrected the validation for the maturity tenor during AMEND operation to refer to dates from quotes.

HD 114758 : Authorization entries are coming up in MCC

Default values for some of the fields in Margin Call Contract were not populated correctly and hence the issue. We have corrected the same.

HD 113444 : Quote Type is optional for the Quotes uploader.

For Quotes uploader, the field 'QuoteType' is now optional. If no quote-type is provided in the input file, it will be saved with the default value as in GUI.

HD 115535 : CDUF: SDI Intermediary1GLAc filed Blank for CPTY SDI gets stored as -1 in LE_SETTLE_DELIVERY Table.

Default value of IntermediaryGeneralAccount was set as -1 instead of 0 and we have corrected the same.

HD 115430 : Data Uploader fails to upload correct Book Attribute value when uploading via CSV

While transforming from csv to xml, the boolean value(i.e. TRUE/FALSE) present in the csv file are converted into lower case. We have corrected the translator logic to skip the conversion, which resolves this issue.

HD 115738 : Inconsistencies with Volatility / Variance Notional Amounts Applied to Trade

The variance Notional amounts were being set incorrectly for the Variance Swap Uploader.

HD : 112367: Uploader to default AutoAdjustNotional = On Pay Date

We have enhanced the performance swap uploader and added support for AutoAdjustNotional flag. Please refer the PerformanceSwap.xls for further details.

2.22 Changes in (3.10.0)

HD 114069: Fix provided to handle Japanese characters in data uploader file uploaded via the Uploader GUI and File watcher.

HD 115460: Fix provided to enhance the performance of the SFTP connectivity, when sending large number of files.

HD 116333: Addressed the following issues in the Messaging Framework. Please review the “Messaging Framework – Integration Guide.doc” provided by calypso which explains the different components in Messaging Solution and the setup required for this solution.

- a) Enhanced the Update Manager Engine to move the trade to SUBMIT_FAILED status if the trade was not successfully submitted to Head Room Check via the Message Bus, thus enabling the user to resubmit the trade. Please note that for objects where the workflow is not possible a BO Message of type UPLOADEREXCEPTIONMSG is created to be reprocessed at a later time. Please review the document as mentioned above.
- b) Enhanced the Data Persistor to create a BO Message in case when the data persistor is not able to handle the message successfully. The BO message created is of type DATAPERSISTORMSG, please review the document as explained above for more details
- c) Enhanced the logging to trace a particular message in all the messaging components using a Trace Id. Please review the trouble shooting section in the document as explained above for more details.

2.23 Changes in Dec 2014 Service Pack (3.11.0)

HD 109872: DataUploader can't import custom cashflow in other currency than the notional currency.

We have added uploader support for the Custom Cashflows for Swaps, Loans, Cap Floor, Asset Swap, Equity Linked Swap. Please refer the CashFlow-Trade.xls for further details.

HD 116173: CDUF support for ListedFRA

We have added uploader support for Listed FRA trade and Listed FRA Contract. Please refer CalypsoListedFRAContract.xls and ListedFRA.xls. This enhancement requires a Core-Calypso hotfix and please contact helpdesk support team for the same.

HD 112932: Add support for Left Tolerance in Amortization Schedule for Advances in CDUF

We have added support for the tolerance field in Amortization Schedule for Advance Trades, IRS, Asset Swap, Basis Swap, CapFloor and Structured Flows. . This enhancement requires a Core-Calypso hotfix and please contact helpdesk support team for the same.

HD114610: Margin Call credit ratings not covered in CDUF

We have added datauploader support for margin call Credit Ratings configuration. Please refer MarginCallCreditRatingConfig.xls

Added support for the Forward Notional Adjustment in Swaps.

This enhancement is available in v14 and onwards of Calypso and requires a Core-Calypso hotfix and please contact helpdesk support team for the same. Please refer IRS.xls and CrossCurrencySwap.xls for further details.

Added support for the FutureForwardStartFX.

This enhancement is available in v14 and onwards of Calypso and requires a Core-Calypso hotfix and please contact helpdesk support team for the same. Please refer FutureForwardStartFX.xls for further details.

HD107622: DataUploader does not import Security Exchange Codes and some other attributes

We have added support for the exchange codes for Bond, Equity and ADR.

HD110361: Datauploader cannot import type "Custom" in Leg1_PrincipalStructure_AmortizationType

We have added support for Ammortization Type = Custom in IRS.

HD 112103: Portfolio Swap Product Uploader Functionality

We have added uploader support for Portfolio Swap. Please refer PortfolioSwap.xls. . This enhancement requires a Core-Calypto hotfix and please contact helpdesk support team for the same.

HD 115944: Bond Cashflows can't be uploaded due to an error

The cash flows were not being initialized properly for a Bond product with Coupon set as Floating Rate. We have fixed the same.

HD 116461: The SDI description is not the same using the SDI Window and CDUF

SDI description mentioned in the custom class was getting ignored and we have made the changes in the API call so that it is handled properly.

HD 115904: Slow Performance and High Memory Usage when Uploading FX Trades

We have made performance enhancements for the FX trades in datauploader. Fixed some of the memory leaks which were degrading the performance.

HD117313: Problem uploading Security Transfers using Nominal with Data Uploader

Datauploader was not handling the nominal value correctly in case the quantity is not specified. We have fixed the same and now if only nominal is specified the quantity will be calculated accordingly.

HD117155: Problem uploading Zero Coupon Bonds with Data Uploader

The coupon frequency was not getting set correctly and hence the issue. We have fixed the same.

HD 116424: DU doesn't update EffectiveTo in SDI

Code changes done to update EffectiveTo field such that it can store null values. In case data is provided in the tag while uploading a NEW SDI & the tags are emptied while amending the same SDI. The field will be updated & remain empty after AMEND as opposed to retaining the previous value.

HD 117569: Cannot register month field in Date Rule Definition by DataUploader

We have fixed the code so that the default value for the month as 'JAN' if the value is not specified in date rule.

HD116426: Second leg not terminated partially in case action is loaded through CDUF

Code change done to correct partial termination of the SwapNonDeliverable trade. The termination amount will be deducted from both the legs.

HD 117004: Commodity Swap trade upload via CDUF is not filling the field related to Mirror Book

We have added support for the Mirror Book tag in the CommodityForward and CommodityOTCOption trades.

HD 116514: Pricing Measure loading speed is too slow.

We have improved the performance of the Pricer Measures in datauploader.

For checking if the given trade exists and getting its corresponding Id; Valuation uploader make use of hibernate for better upload performance. So for uploading the valuations via datauploader, user needs to ensure that Hibernate support for datauploader module is enabled. For this, set 'datauploader=true' (or 'required' based on Calypso version) in calypso-modules.properties. After updating this file, please ensure that it is deployed to the Data Server

HD116546: The fields SenderToReceiverInfo and effectiveTo are not updating correctly with CDUF.

Code changes done to update SenderToReceiverInfo field such that it can store null values. In case data is provided in the tag while uploading a NEW SDI & the tags are emptied while amending the same SDI. The field will be updated & remain empty after AMEND as opposed to retaining the previous value.

HD116150: CDUF - missing output file with status ext

The result file was not getting generated when using the Scheduled Tasks for Datauploader. We have fixed the same.

HD116417: Datauploader: cannot upload trade with mortgage principal structure and period rule 'ADJUSTED'

In datauploader we do not set PeriodRule of MortgageSchedule when TotalPayment is given or UseCalculatedB flag is true. But in some irrespective of these we should set PeriodRule. So we need to set PeriodRule unconditionally.

HD115479: DU: no way to add trade keywords for CFD trades

We have corrected the mapping for the trade keywords for the CFD trades.

HD116547: DU doesn't allow to upload dividend CA with decimal points

HD116729: Fee CDU not uploading Fees with a decimal point

Both the issues were occurring because of incorrect truncation of amount values in datauploader. We have fixed the same.

HD117206: error 00863 "ETO product does not exist"

Datauploader did not allow upload ETO trades with ADR underlying. We have made changes and after fix datauploader does upload ETO trades with ADR underlying.

2.24 Changes in Dec 2014 Service Pack (3.11.2)

HD 118148 : Unable to make changes / save Bond Definition

While creating Transfer Agents, product code/value were getting uploaded too, instead the product Code/value should be used to fetch the security. This has been fixed. A SQL script is also made available to revert the security code/value changes.

2.25 Changes in Aug 2016 - Service Pack (3.11.3)

HD 139398: FutureEquityIndex: Unable to upload trade when ProductCodeType and ProductCodeValue is not given
Corrected Validation to make ProductCodeType and ProductCodeValue non-mandatory fields for FutureEquityIndex.

2.26 Changes in Jan 2015 Service Pack (3.13.0)

HD117209: Cannot upload flexi forward with variable frequency and multiple take-up schedule
We have added support for variable date schedule in Flexi Forward datauploader.

HD115699: Partial exercise event import via DataUploader

We have added support for Partial Exercise action for FX Option in datauploader. Please refer FX Option.xls for further details.

HD117471: Tags to be added on eXSP structure

We have added support for the Quotable Overrides in the eXSP. Please refer the ExoticSwap.xls for further details.

HD117937: Users unable to upload NDIRS (CNY 7-day repo) trades with Compounding Accrual and Cmp Stub details

We have added support for the Compounding Accrual and Cmp Stub fields in the datauploader. Please refer NonDeliverable Swap.xls for further details.

HD117995: CUD for IR Swap

We have added datauploader support for the fields in Rounding Tab of IRS. Please refer IRS.xls for further details.

HD116509: DTUP to support partial return with partial clean up.

We have added support for the PartialCleanUp field in Partial Return in Repo.xls.

HD 116173: CDUF support for ListedFRA

We have added uploader support for Curve underlying Listed FRA. Please refer Curve Underlying Listed FRA.xls. This enhancement requires a Core-Calyпсо hotfix and please contact helpdesk support team for the same.

Added CDUF support for the Merchant FX

We have added CDUF support for the Merchant FX. Please refer MerchantFX.xls. This enhancement requires a Core-Calyпсо hotfix and please contact helpdesk support team for the same.

Added support for the Forward Notional Adjustment in Swaps.

This enhancement is available in v13 also and requires a Core-Calypso hotfix and please contact helpdesk support team for the same. Please refer IRS.xls and CrossCurrencySwap.xls for further details.

HD117948: Unable to load SecLending trade that has a matured bond using Data Uploader

Datauploader was not allowing to book a back dated trade, using an already matured bond, as we use to check the bond maturity against system current date. Now we would be checking using SecLending start date.

HD117814 Users unable to upload NDIRS (CNY 7-day repo) trades with Interpolation tenor details.

We have added mapping for the stub data tags.

HD118114: Vanilla FXOption trades uploaded through data uploader is missing PREMIUM details and even the trade and settle currency is incorrect

We have fixed this issue and now Settle Currency value would be displayed correctly in the trade browser.

HD117994: Dependency mismatch between latest HotFix and latest DataUploader

We have refactored our FX Option code so that there is less dependency on pricing sheet module for v13.0 only.

HD117942: Data Uploader rejects SecLending trades with FixedRate=0

We have corrected the validation in datauploader and now we would allow trades with a FixedRate as zero.

HD118458: Import of StructuredFlows not possible because of NullPointerException in DataUploader

We have fixed the NPE for structured flows.

HD117874: Data Uploader requires unnecessary fields for SecLending

We have corrected the validation in datauploader and made following fields as non-mandatory : Dirty Price, AdjustedPrice, Yield and Value. Also if user wants these fields to be calculated then they should leave these fields as blank.

HD116905: UploaderPublishEngine generates incorrect ack file.

The incorrect acknowledgment was being raised for tasks of completed BO_Message and we have corrected the same.

HD118054: LoaderMessageRule loads PricingEnv for saving every BO Message.

We have made performance improvements for the ProjectedDividends and also it would prevent multiple times loading of Pricing environment.

To accommodate high volume, in Projected Dividends and to make it easy to enter data we have changed the structure of the CSV file. The new record would be entered on a new row as opposed to columns in earlier versions.

2.27 Changes in Feb 2015 Intermediate - Service Pack (3.13.1)

We have fixed FX Option related issues for Calypso 14.2

2.28 Changes in Feb 2015 Intermediate - Service Pack (3.13.2)

HD119112: Interface Mapping window doesn't trim spaces while saving Interface Values.

As part of fix, the values for InterfaceValue and CalypsoValue fields will get trimmed before getting saved. Hence, duplication of the values will get avoided. The change has been done for both Mapping UI and Mapping values uploader.

HD118521: Data Uploader for Commodity Swap not saving Start and End Date

For Commodity Swap, the start and end date under Date Schedule were not populated correctly, and it was ignoring the values present in input XML/CSV and we have fixed the same.

HD118589: Future Price 32 Trade show incorrect value in Trade Browser once created via the uploader.

Price value in Future trade was being multiplied by 100 incorrectly, we have corrected the same. We also observed some extra audit entries getting generated and we have also fixed the same in Future as well as Future Option.

2.29 Changes in Feb 2015 Intermediate - Service Pack (3.13.3)

HD119377: Calypso does not save Trade Termination related keywords upon netting using LCH Interface

We have fixed this issue and the keywords would be populated correctly for the Termination action

HD119272: Data uploader does not consider default values implemented in trade GUI of StructuredFlows

We have fixed the default values for some of the parameters like UseSettlementHolidaysB, SettlementHolidays and Collateral Prepayment Method. We also fixed the unexpected audit entries for the Structured Flows for v13sp2

HD119447: Exotic Leg CUD Product Sub type Issue

The subtype property of the swap product will be set correctly, for legtype exotic.

HD119480 : [TJLP SWAP] RatesFactorRounding tag DOES NOT work

The RatesRounding Factor was not correctly being set for both swap legs. It was getting set only for Leg 1. We have fixed the same.

HD119297: CDUF returns error if accounttype=SETTLE and accountname is blank

We have corrected the validation for the AccountName in case of the Settlement accounts .

2.30 Changes in Feb 2015 Intermediate - Service Pack (3.13.4)

HD119361: Incorrect validation of country in LE

While validation of country name, we were also considering adding NONE as a country. This validation has been fixed.

HD 112103: Portfolio Swap Product Uploader Functionality

We have added bug fixes for Portfolio Swap for following fields : Initial Price, FX Reset, Spread Value and Basic Interest Rate.

HD118724: DataUploader allows to import trades with calc agent that doesn't exist in Calypso

We have added validation to ensure the Legal entity exists in Calypso and has role of calc_Agent.

HD119290: Uploaded Inflation Bond trades has wrong settlement amount- due to incorrect accrual.

We have added a fix whereby accrual would be rounded, specifically for Indexed bonds and for yield method ThaiBMA

Data uploader should not process the file when the file is moved or deleted and create a failure file.

Filewatcher creates a failure file when the input file is archived/moved. We have fixed this issue.

HD108522 : Bond Product : Incorrect validation for Coupon Rate Rounding Method

The validation for Coupon Rate Rounding method was incorrect as it gave error message for NONE and SAME AS ACCRUAL values, we have fixed the validation.

Exception occurs for FX trades when Spot/FinalRate/FarFinalRate are not provided in input file, we have fixed this issue. The fix has been done in the validation of values for the FX trades.

2.31 Changes in Feb 2015 Intermediate - Service Pack (3.13.5)

HD119880 : DataUploader is persisting the SubType for ExoticSwap as EXOTIC and the Pricer config expects Exotic.

DataUploader was saving the SubType for ExoticSwap as EXOTIC and the Pricer config expects Exotic, we have corrected the same.

HD119999 : Data uploader is not uploading MarginCall Contracts .

The MCC was initialized with an ID of -1, while saving the MCC, the Collateral module checks for existing contracts and id of -1 would fetch all the contracts present in DB. Hence this was causing performance hit too. As solution we have initialized MCC with ID as 0 and this works fine now.

JIRA DTUP-3748 : Data uploader is sending null for underlying FX and trade StartDate is checked against SettleDate for greater than or equal to for ScriptableOTC.

The fix is made is pass "FX" for underlying FX and StartDate is only only for greater than.

2.32 Changes in Feb 2015 Intermediate - Service Pack (3.13.6)

HD 120467: Trade date being set to current date instead of data when uploading flexi forward trades.

Trade date was being set incorrectly as current date and the date entered by user in the input file was being ignored. We have fixed the same.

HD120548: Data Uploader fails to upload Equity Swap trades.

The mapping for AdjustFundingNotional field in CSV had incorrect mapping a translateNaN function that is changing the existing value and converting 'N' to '0'. The mapping is modified and the issue is fixed.

HD116417: Datauploader: cannot upload trade with mortgage principal structure and period rule 'ADJUSTED'

In Structured Flows trade uploader, previously we were setting value of PeriodRule of MortgageSchedule conditionally, it was not set when TotalPayment is given or UseCalculatedB flag is true. We have changed the same in Calypso v14.2 and onwards.

We have also added support for the IncludeLastDayAccrual for StructuredFlows trade as part of this fix.

2.33 Changes in Mar 2015 Intermediate - Service Pack (3.14.0)

HD114612: Added uploader support for Pledge Trades

We have added uploader support for the Pledge Trades. Please refer to Pledge.xls for further details.

HD115823: EquityStructuredOption Barrier Trade Uploader development

We have added datauploader support for the Barrier type payout for the ESO. Please refer the Equity Structured Option.xls for further details.

Equity Structured Options Uploader.

We have modified the format for DataLag field in ESO as it was not standard and inconvenient.

Previous format : <DateLag>0 Bus SYD FOLLOWING</DateLag>

Current format :

<DateLag>

```

<Offset>2</Offset>
<OffsetBusDaysB>true</OffsetBusDaysB>
<Holidays>
    <Holiday>LON</Holiday>
</Holidays>
<DateRoll>FOLLOWING</DateRoll>
</DateLag>

```

This is consistent with the other supported uploaders.

Added uploader support for the CDS and PerformanceSwap trade cashflows.

Please refer CashFlow-Trade.xls for further details.

We have also made change in the CSV format for Lock Columns in CustomCashFlows.

After fix as per new format, we require user to enter lock Columns name in separate column in the CSV file. So instead of LockColumns=Col1;Col2;Col3 we have

LockColumns	LockColumns
Notional	Pmt Amt

This change has been done for Trade as well Bond-Cashflows.

HD118664: DTUP support for Exclude Delivery Date Accruals field in the MarginCallContract.

We have added uploader support for the ExcludeDeliveryDateAccruals field in Margin Call Contract. Please refer to MargingCallContract.xls for further details.

HD120563: DTUP must be able to upload Ad-Hoc information of the Margin Call Contract

We have added uploader support for the Ad-hoc information tab in Margin Call Contract. Please refer to MargingCallContract.xls for further details.

HD 108522 : Data Uploader does not support MBS (and MBS factors)

Added support for Bond Pool factor.

We have added uploader support to upload the Bond Pool Factors without giving the entire bond Product details. Please refer CalypsoBondPoolFactor.xls for further details.

Added support for Initial Margin Buffers in Margin Call Contract.

Please refer to MargingCallContract.xls for further details.

HD118731: UNDO_MATURE action is not covered for FX - FX Forward - FX Swap – StructuredFlows

We have added support for the UNDO_MATURE action for FX spot, FX Forward and Structured Flows trade.

Added uploader support for the Inflation Lock trade.

Please refer InflationLock.xls for further details.

HD118729: Added support for ROLLOVER and UNDO_ROLL for Structured Flows trade.

We have added support for the ROLLOVER and UNDO_ROLL for Structured Flows.

Below are the steps to be followed to ensure proper execution of UNDO_ROLL action:

1. When doing a ROLLOVER action on Structured Flow trade, ensure that rule UpdateRollOver is set in the workflow: VERIFIED -> ROLLOVER -> ROLLOVERED
2. Add the UNDO_ROLL action under domain UploadRejectAction and TradeRejectAction.
3. In the workflow: ROLLOVERED -> UNDO_ROLL -> VERIFIED, set the rule as Reject.

HD115470: The item "Daily checkbox" in AccountInterestConfig is missing for DataUploader

We have added uploader support for the Daily Checkbox in Account Interest Config window. Please refer AccountInterestConfig.xls for further details.

HD121401: Uploader doesn't upload cashflows from CSV files

We have implemented fix by changing the logic of cash flow creation based on whether the provided sample has first and row as principal or last row as principal + interest.

HD115134: DataUploader: Add possibility to upload Legal Entity Relations

We have added uploader support for the Legal Entity Relations. Please refer LegalEntityRelation.xls for further details.

Added support for the IR Structured Option

We have added support for the Vanilla Payout IR Structured Option. Please refer Interest Rate Structured Option.xls for further details.

Warrant uploader

We have added validations in Warrant Uploader related to Product type/subtype and FX Type.

The validations are in line with Warrant Product GUI.

Scheduler uploader

In Calypso 14.3 and higher there is a new validation which makes StartFromDateTime mandatory. We have added validations in uploader as well.

Manual Posting : Validation Error thrown when ProductCodeType, ProductCodeValue & Original Event are not provided.

Following changes have been done for manual postings uploader:

Validation for following fields has been changed. Now these fields are not mandatory and are validated against values ONLY if the values are not null/empty.

- Product code type/ value

- Trade Id

- OriginalEvent

- Rule

HD120733: Applying First Reset to ELS via Trade XML Upload

We have added support for the FirstReset tag in Uploader for ELS.

Support FXO split resets in data-uploader

Added a new tag FXResetIsSplitB (default is false) to indicate if the value in FXReset is for straight FXReset or split reset pair. So, if FXResetIsSplitB = false, then value in FXReset = straight FXReset

if FXResetIsSplitB = true, then value in FXReset = split reset pair

Please refer FXOption.xls for further details.

HD120713: Amend of StructuredFlows via DataUploader not possible and causes a NullPointerException in DataServer

We have fixed the errors in StructuredFlows while uploading disbursement schedule.

HD120455: GUI Uploading of LE Credit Rating cannot handle rating value correctly

We have made changes in case where special characters are involved in the Legal Entity name. After this change the publisher could identify the object from the unique key and can publish the error messages properly with failure status in case of rejection.

HD112103: Portfolio Swap - Transfers are not getting generated for trades uploaded through Datauploader

We have fixed following issues in Portfolio swap:

1. Notional if kept empty, user gets an error message.
2. External Reference is not being set while uploading via CSV.
3. Transfers are not generated for a trade uploaded via DU.
4. Product description is different in case of trade saved through GUI & uploaded via DU.

HD117444 and HD85971: Added support for the trade bundle

We have added support for the trade bundle tags to support bundle creation with One Msg checked.

HD120148: CDUF upload for Loan Deposit Amortization type Mortgage not updated correctly

We have added support for, AmortizationType : Mortgage in Cash-Loan Deposit Trade. Please refer Cash-LoanDeposit.xls for further details.

HD121585: V14: Upload of reconvention Collateral Change with empty Collateral type not possible

We have added fix so that empty Collateral Type is accepted and Reconventions are uploaded successfully.

HD121373: Mark Type is defaulting to PL for PL marks Uploader

When PLMark file is uploaded with markType as NONE, it gets replaced by PL. We have added support for an additional field for MarkType. Please refer CalypsoPLMarks.xls for further details.

HD121285: Updating trades with the CANCEL action via DataUploader doesn't update attributes

Comments section was not updated in case of Cancel action. This issue has been fixed.

HD120349: Accounts CSV Uploader does not update Closing Account

Mapping for Closing Account in Accounts Uploader was incorrect and we have added support for ClosingAccount. Please refer CalypsoAccount.xls for further details.

HD116728: Message WF Rule: LoaderMessageRule fails but trade was saved

Duplicated fees were getting generated when cancel action was applied. This issue has been fixed

HD117903: error 00099: Trade isValid Method Failed. Spot rate is 0" in case upload FX Swap deals for Precious Metal

In datauploader when either of currency viz. XAU/USD is of type precious metal then we were not setting the spot rate value correctly, we were assuming only currencies.

HD120664: Data Uploader missing fields for Equity Swaps Trades via CSV file

Added support in data uploader to set Date Rule value (ex: @Begin of Month), Swap Type and Early Termination Agreement when PerformanceSchedule = DATE_RULE. For further details please refer EquitySwap.xls for further details.

HD120012: Hungarian characters incorrectly displayed in Data Uploader GUI

We have fixed this issue so that while reading the data from the file, it takes into consideration the encoding that is mentioned in the datauploader.properties file.(INPUT_ENCODING_SCHEME=UTF-8). So the Hungarian characters are displayed correctly.

HD120047: Wrong curve definiton upload

The field for GenerateFromInstrument tag was not set correctly in datauploader and hence GenerationAlgo was not getting set too. We have fixed the same.

HD119805: Calypso uploader for StructureFlows is not behaving correct for payment day count.

For Fixed leg, the attributes 'IncludeExtraDayInFirstPeriod' and 'IncludeExtraDayInLastPeriod' should be always be set to false (same behaviour in UI as well) and should be used only when Float Leg is used.

We have fixed the same in datauploader.

HD121233: Unable to upload Vanilla FXOption via CSV.

When using some of the currency pair combinations, the calculated negotiated trade price was getting calculated as a negative value due to which it fails with validation as Invalid FX Rate. Made the changes to ensure that calculated negotiated trade price is not < 0.

HD121189: Banking Flow datauploder does not allow import of Banking Flow trade without Maturity Date

We have corrected the mapping for the Maturity Date and also modified the validations to allow balnk maturity date.

HD121043: Uploaded SCOT trade displays incorrect value in TradeBrowser

We have added fix so that KI Barrierpct and KO Barrierpct are calculated and populated correctly.

HD120763: DataUploader creates Future Trade with Trader set as NONE in case Trader doesn't exist

A validation has been added for Trader name and sales person for all the datauploader supported trades.

HD121359: V14: Upload ignores disbursement schedules with amount 0

We have made changes so that disbursement schedule with amount '0' can be uploaded successfully.

HD116769: CDUF - FX Uploader does not allow any rounding discrepancies.

Added a support for performing the rounding on the Secondary and FarSecondary amount.

User can give the rounded Secondary or FarSecondary amount in the input file and if the value is valid and in equation with its Primary/FarPrimarythat value it will be saved.

2.34 Changes in Sep 2015 - Service Pack (3.14.8)

HD127786: CDUF fails to import ListedFRA trade correctly

We have corrected the logic to set sign of Nominal amount based on Buy/Sell.

2.35 Changes in Jan 2016 - Service Pack (3.14.9)

HD132284: Successful upload of an FX Swap trade using the datauploader however throws a NullPointerException.

TradeSettleDate when not being set correctly, it was causing NullPointerException. We have corrected the same.

HD131424: Datauploader does not save LongShort keyword to database for Bond trades.

Corrective changes made to set LongShort keyword in a bond trade entered through datauploader.

Duplicate Trades are created when the Same New Trade message is uploaded using Data uploader API with multiple Threads.

Addressed the issue with creating duplicate trades when the same NEW Trade message is uploaded by multiple threads using the Data uploader API

2.36 Changes in June 2017 - Service Pack (3.14.10)

HD 150582: Amend UpLoader does not Work for BEN.

We've fixed the error related to pricing script, by correcting mapping for product id.

2.37 Changes in Apr 2015 - Service Pack (3.15.0)

Added support for the Islamic MM in datauploader

We have added uploader support for Islamic MM and Islamic Swap. Please refer IslamicMM.xls for further details. This enhancement is available in Calypso 14.3 and higher versions.

Added support for the Islamic Swap in datauploader

We have added uploader support for Islamic Swap. Please refer IslamicSwap.xls for further details. This enhancement is available in Calypso 14.3 and higher versions.

HD122004: Issue with Data uploader when uploading a Structured flow trade in calypso

We have fixed the audit entries beign

HD122113: IRD - CDUF not uploading trade correctly with END_PER for Leg2_ResetPeriod

We have added CSV support for the ResetTiming field, to fix this issue.

HD121582: CDUF accepts trades for which the currency pair is not defined

We have added a validation for FX so if the primary & secondary currency given by the user in sample & the currency pair obtained from the database are not same, then an Invalid Currency Pair error will be shown to the user.

2.38 Changes in Apr 2015 Intermediate - Service Pack (3.15.1)

HD122256 Uploader doesn't load Cashflows properly for actual Swaps and Loans

We have fixed the arrayoutofbound exception that was thrown.

HD122553: [TJLP SWAP] Datauploader does not support CompoundDateRule

Support for CompoundDateRule provided for IRS on both the swap-legs in XML and csv formats. Include validation of system defined date-rule and defaulting of date-rule from rate-index attribute in case the date-rule value is not specified in upload file .

HD122157: Issue uploading Custom Cash Flows for Loans

The cashflow entries were getting generated incorrectly for loans, we have fixed the same.

HD122440: FutureOption trades uploaded using datauploader csv is mapping trade price 100 times lower than what is being provided in csv.

The Price value was being divided by 100 incorrectly. This has been fixed.

HD112103: Portfolio Swap Product Uploader Functionality

We have fixed issue which prevented multiple rows from getting uploaded and also issues related to Retrocession Rate being default to zero.

HD121378: FXO - XML Uploaded trades take wrong cash settle source

If the FX reset is not given by user then preferred FX reset would be set by default for FX Option. This is consistent with the trade screen.

2.39 Changes in Apr 2015 Intermediate - Service Pack (3.15.2)

HD120615: [IR Option] CUD for IR Structure Option with Barrier and Rebate

We have fixed errors which were preventing successful upload of IR Structured option.

HD123425: Inconsistent behaviour between GUI and DataUploader for reconvention Notional Change with full repayment

We have corrected reconvention behavior so on applying reconvention of type Notional Change with full repayment, trade would get terminated correctly.

HD123369: uploader for fx merchant doesnt have Disable trade routing column

We have added support for disabling the trade routing for takeup and termination of FX Merchant trades using the DisableTradeRouting keyword

HD123605 and HD123602: FxOption Vanilla not working correctly.

We have fixed exception which was being thrown due to incompatibility between pricing sheet module and datauploader module in v13.0.

HD123526: CML CPI Bonds - Discrepancy between Settlement Amount on Trade Ticket and Trade Browser Report for trades uploaded via CDUF

We have made changes for calculating the grossPrice in case of IndexedBonds. Hence we have resolved the issue of incorrect display for trade price on viewing it in the trade browser in case of indexed bonds. The tradeprice will be displayed same in trade browser in case of UI and CDUF.

HD121797: Incorrect import of custom cashflows for IRS with compounding

For compounding interest type we have implemented adding and removing of compounding period and coupon.

HD122295: DataUploader is not loading custom cashflows under IRS correctly

Some columns specific to Cashflows for SwapNonDeliverable trade were not getting displayed in the SWAP GUI when cashflows were uploaded via datauploader. We have fixed this issue.

HD122157: Issue uploading Custom Cash Flows for Loans

We have fixed an issue whereby if the frequency of cashflow; uploaded using cashflow uploader; is different from the frequency mentioned in the Trade, the custom cashflows were not getting uploaded correctly.

HD123578 & HD123579: Incorrect processing of cashflow type PRINC+INT by DataUploader

We have corrected the implementation for PRINC+INT type of cashflow in datauploader.

HD123218: PL_MARK uploading not working as expected in DataUploader version 3.15

We have made changes so that the default value for Mark Type is PL instead of NONE.

HD123813: Pass through field not being set on Bond Repo

We have corrected the sample and documentation.

2.40 Changes in Apr 2015 Intermediate - Service Pack (3.15.3)

In Custom Cashflows, user had to give negative notional value in case of Pay. This issue has been fixed. Users can give positive notional and depending on the Pay/Rec Datauploader would set the sign on the notional.

HD124385: Data Uploader missing field for Equity Swaps Trades via CSV file: Stub Rule for Equity Leg

Support has been added for specifying the StubDates based on the StubRule. The user will be able to upload SpecificFirstDate and SpecificLastDate fields via XML/CSV file.

HD123828: Authorization is not consistent while Loading The LegalEntity and Contacts through DataUploader

The authorization in the LE COntract was not intended. We have removed the authorization in the New and Delete of the LE Contact. The behavior is consistent with other objects in Datauploader.

HD123625: CA is not properly imported from ST DATA_UPLOADER

Duplicate entries for Dividends were getting generated

HD123729: Announcement date is not feed by ST DATA_UPLOADER

We have corrected the mapping for Announcement date for Corporate Action Uploader.

HD123612: FXO barrier type isn't changed if amend is applied via data uploader

The barrier type is not getting set correctly in case of FX Option. The BarrierType would be deduced based on the BarrierupType and BarrierDownType specified in the input file.

HD123822: Datauploader Fails To Upload Long Interface Values

Interface values having length greater than 64characters will get saved successfully in the system through Datauploader.

HD124338: Incorrect premium currency for digital fxo after importing via data uploader

The code fix will enable the user to specify premium fees in terms of primary or secondary currency & same will be reflected correctly on the trade. Also, the audit related changes for PSStrategyName & RateSide fields have been addressed as a part of this fix.

HD123935: Wrong commission value when upload Portfolio Swap trades

The user can now upload the sample with commission as 0 & it will be correctly set to 0. Also, if it is not provided in the sample it will be derived from the contract definition & converted into a Basis Point accurately.

2.41 Changes in Sep 2015 - Service Pack (3.15.4)

HD 125536: Support for Discounted Method in Repo.

We have added the support for "Discounted Method" for the Repo datauploader format.

HD124882: Datauploader does not support Product Sub type in Static data filter

We have corrected the validation for Product Sub type in SDF.

HD125322: CA dividend "Declared Date" imported from Datauploader is wrong

We have corrected the mapping for Declared date for Corporate Action Uploader.

HD125043: Data uploader doesn't allow to import LEContact with spaces in code names via CSV file

We have updated the mapping so that Code name column can have spaces.

HD125048: Data uploader doesn't allow to import Trading Book without Holidays via CSV file

We have removed the validation for Holidays in the Book Uploader.

HD124816: Issues integrated FX via CDUF

We have added fix for the FX Swap so that margin and its associated fees are calculated correctly.

HD125246: First Reset filed on Trade Screen is populated as 0 when FirstRate tag is not there in uploader for ELS

If there is no value specified for FirstResetRate field in the XML, CSV then First Reset (%) field will be displayed as blank in the UI.

Validation for Averaging Method added for Commodity Swap.

2.42 Changes in Sep 2015 - Service Pack (3.15.5)

HD126021: LinkedId support not available in Simple transfer trade.

We have added XML and CSV support for LinkedId field in the Simple Transfer Trade uploader. Please refer the SimpleTransfer.xls for further details.

HD126620: Errors on uploading cashflows by Uploader

We have made changes for adjusting the number of cashflows in case and also resolved issues related to incorrect values.

HD126273: IRS deal with multiple break clause dates when uploaded into CDUF-Cash Settle info is incomplete.
We have provided support for adding 'Cash Settlement Info.' in IRS deals using Datauploader CSV-format.

HD125575: Not able to upload the Volatility surface on Equity Index
We have removed the mandatory check for holiday in Volatility surface.

HD128337: Incorrect "Initial Price" calculation on Portfolio Swap trade uploaded using Data Uploader
We have added support for the calculation of the default Commission value when user does not give value in file.

2.43 Changes in Oct 2015 - Service Pack (3.15.6)

HD129092 Bundle cannot be removed by CDUF

We have corrected the behavior for Trade bundle. Now if bundle details are not provided in the file and action is amend then the bundle is removed.

HD123555 Error thrown by system is not clear for FXSpot with CcyPair not defined in Ccy Defaults

We have added a validation for currency pair not configured in Calypso while uploading a sample using Datauploader.
An validation error message is shown highlighting the missing currency pair.

HD128807 skipExecute and datetime do not work for Schedule Task

We have added support for SkipExecute flag and also corrected the mapping for the Start Date in Schedule Task uploader.

2.44 Changes in Dec 2015 - Service Pack (3.15.8)

HD 129790 : Sign ignored when deleting account rules via CDUF.

In account rule, We have made the fix for considering the sign while amending or deleting the Account Config Rule.

HD 130151 : SDIs are not loading properly through data uploader when using the same account for different POs

We have made changes in the SDI uploader for matching the PO along with the currency while fetching the account.

HD130465 : Wrong commission value when upload Portfolio Swap trades

We have corrected the mapping for setting the commission value for Portfolio Swap trade.

HD125545: Calypso Valuation upload fails since 3.14 using messaging queue

We have fixed the issue related to reprocessing of Valuations data in case of failure.

In earlier version, in case of failure for valuation, user didn't have an option of replaying the message.

With this fix, in case of validation failure, message is stuck in 'Pending' status; from there user can reprocess/replay the messages. If reprocess is successful, message will move to 'Completed' status.

2.45 Changes in Dec 2015 - Service Pack (3.15.10)

HD131830: For Digital FXOption "At Expiry", PUT/CALL values are incorrectly populated

We have fix and issue which enables a Digital FXOption "At Expiry" to be saved with proper values for PUT/CALL Option type. In case no option type is given in sample based on if the Trigger Type=ABOVE, Option type will be CALL & for Trigger Type=BELOW the option Type will be PUT.

HD132149: FX Spot trade when uploaded by amending the currency pair shows incorrect currency pair & amount details

Code changes done to allow the user to upload a FX Spot trade by amending the currency pair, after the fix the currency pair, primary & secondary amount will be same as given in the sample.

Bug fixing for Partial Novation for trades uploaded via DU:

TerminationReason and TransferReason are not getting populated correctly in trades uploaded by datauploader in case of partial novation.

HD132278: OutOfMemory due to jaxb.error object build up in engine server memory

We have fixed a problem that prevents the upload process to fail with out-of-memory as its processing all the invalid records, when user uploads a quotes file with invalid records.

2.46 Changes in Jan 2016 - Service Pack (3.15.11)

HD132465: Barrier options directions amend not handled correctly by CDUF

The barrier type is not getting set correctly in case of FX Option. The BarrierType would be deduced based on the BarrierupType and BarrierDownType specified in the input file.

HD130050: CDUF not working for importing currency pairs.

User was unable to book trades for currency pairs created using uploader. We have corrected the same.

Duplicate Trades are created when the Same New Trade message is uploaded using Data uploader API with multiple Threads.

Addressed the issue with creating duplicate trades when the same NEW Trade message is uploaded by multiple threads using the Data uploader API

FXOption Uploader :

For digital options at expiry, this change will enable the trade description to be uploaded correctly when TriggerType is ABOVE or BELOW.

2.47 Changes in Aug 2016 - Service Pack (3.15.12)

HD 138672: XccySwap amortization to 0 does not imported by CDUF

We have made changes to allow an amortization schedule with 0 amount value via datauploader.

2.48 Changes in Nov 2016 - Service Pack (3.15.13)

HD 143071: FXOption (American) cannot be exercised with the desired delivery date.

Corrected mapping for DeliveryDate field in Exercise Details section while applying 'EXERCISE' action.

2.49 Changes in Sep 2017 - Service Pack (3.15.14)

HD 153746: Data Uploader creating FXO with incorrect FirstExerciseDate.

We have corrected the CSV mapping for FirstExerciseDate.

2.50 Changes in Oct 2015 - Service Pack (3.3.1)

HD129436 When FXO Trades are Captured via DataUploader Dealt Spot Rate is Not Populated

We have corrected the behavior of FX Option uploader so that all the dealt***** fields are correctly calculated.

Section 3. Version 4.x Suite

3.1 Changes in Jul 2015 Intermediate - Service Pack (4.0.0)

Added support for Clearing Tab in Account uploader.

We have added uploader support for Account Subtype as Clearing and the corresponding Clearing tab. Please refer CalypsoAccount.xls for further details. This enhancement is available in Calypso 14.4 and higher versions.

HD104648: Added support for Collateral Allocation to copy attributes onto the trade.

We have added support for Collateral Allocation object to copy attributes onto the trade. Please refer the CollateralAllocation.xls for further details.

HD120610: [IBOV Option] CUD for Equity Structure Option with Barrier and Rebate

We have added following support in Equity Structure Option Trade

1. Barriers
2. Payout of type 'Standard Vanilla'
3. 'Asian and LookBack' for Asian
4. Rebates in barrier

Please refer the 'Equity Structured Option.xls' doc for more information

HD118686: Correlation matrices uploader

We have added support for the Correlation Matrices. Please refer CorrelationMatrix.xls for further details.

HD122300: Upload reconvention of type Disbursement incorrect

We have added support for following Reconvention Types : Flipper, RateIndex, Payment Frequency and Disbursement. Please refer StructuredFlow.xls for further details.

HD123115: Extra day in last period checkbox tag not available in DataUploader

Support has been added for "Extra Day in Last Period" checkbox for uploading the values through Datauploader in XML and CSV format for Performance Swap. Please refer PerformanceSwap.xls for further details.

Added support for Explode Fees Flag present in Termination Window for Equity Swap.

Please refer EquitySwap.xls for further details.

Added support for the Interest Rate Underlying details and Attributes in the ETO Contract.

Please refer the ETOContractIR.xls for further details.

HD121362: V14: Upload of reconventions requires complete trade information

We have added support for uploading the reconventions for structured flows using only External Reference and Trade ID. Please refer CalypsoReconventions.xls.

HD115699: Unexercise action supported for FX Option

After partial exercising a FXOption trade, the UNEXERCISE action will work as expected after this fix & the child trade will be canceled.

HD123811: Equity Swap trade imported via CDUF is not uploading Interest Compound flag correctly

We have corrected the support for the compounding flag in Equity Swap Uploader.

HD123543: There is no possibility to import quanto factor for quanto fxo via Data uploader

We have added support for uploading quanto factor for FX Option when settlement type is Quanto or Self Quanto. Please refer FXOption.xls for further details.

HD124882: Datauploader does not support Product Sub type in Static data filter

We have corrected the validation for Product Sub type in SDF.

HD125043: Data uploader doesn't allow to import LEContact with spaces in code names via CSV file

We have updated the mapping so that Code name column can have spaces.

HD125048: Data uploader doesn't allow to import Trading Book without Holidays via CSV file

We have removed the validation for Holidays in the Book Uploader.

HD125322: CA dividend "Declared Date" imported from Datauploader is wrong

We have corrected the mapping for Declared date for Corporate Action Uploader.

HD125246: First Reset filed on Trade Screen is populated as 0 when FirstRate tag is not there in uploader for ELS

If there is no value specified for FirstResetRate field in the XML,CSV then First Reset (%) field will be displayed as blank in the UI.

Validation for Averaging Method added for Commodity Swap.

Removed authorization support from Book and Manual Posting Uploaders.

Enhanced Commodity Forward uploader

We have added support for holiday code in Payment and Physical panel. We also corrected the validation for Averaging Method and FX Conversion.

HD121552: Current Spot rate for OriginalRate rollover

We have added a validation for current spot, to be non-zero while performing rollover for FX Forward.

HD121846: ELS Upload XML - Compounding flag is always set to true in V14 irrespective of value in XML

We have made changes so that the Compounding Frequency is reset if the compounding flag is false.

HD124816: Issues integrated FX via CDUF

We have added fix for the FX Swap so that margin and its associated fees are calculated correctly.

HD123814: CDUF does not import Leg1_ResetTiming field correctly for Equity Swap trades

The ResetTiming in Equity Swap will now be set correctly based on Leg1_ResetTiming given in the sample file instead of setting it by default to END_PER.

HD123114: Failure files - Upload folder

We have added an error check for case when empty file is uploaded.

Acknowledgement files and TaskStation entry will be generated with error message notifying the end user for the same.

HD 124710: [DataUploader] Unable to map some fields for StructuredFlows

We have added CSV mapping for InterestCompounding, Interest Compounding Method, Interest Compounding Frequency for StructureFlows

Mirror Legal Entity was not getting copy to trade for Custody Mirroring for Repo trade, we have fixed the same.

Data Uploader Performance & Stability Improvement Changes: Data Uploader Framework used by the File watcher and Import message engine is enhanced to do processing in the client side, and thus by improving performance, by using the client side cache and still provide all the features to create BO message and be able to reprocess them in the order they are created.

To use this feature:

- Run the schema data with (GatewaySchemaBase.xml and GatewaySchemaData.xml)
- Import the workflows (GATEWAYMSG.wf, UPLOADSOURCEMSG.wf)
- Change the properties in configuration files as explained above
- Configure the Update Manager Engine. (Update Manager Engine is used to process the Pending Messages, and generate acknowledgements for the failed messages, please refer to the PDF documentation for the configuration related to Update Manager Engine)

For more information please do refer the datauploader integration guide.

3.2 Changes in Jul 2015 Intermediate - Service Pack (4.0.2)

V14: Upload of reconventions requires complete trade information

We have fixed issue: Trade id not being set in Message, Error while saving Notional change

HD125397: DataUploader fails to set three fields for Equity Swaps

In CSV sample for datauploader, the Stub data was being generated incorrectly due to missing value for Stubdata_Rate, we have corrected the same.

HD125684: [DataUploader] Termination Amount for full Termination

The issue was caused due to mismatch in the precisions of the specified termination amount and the notional value of the partially terminated trade; this has been resolved by currency-rounding these values before their comparison.

HD125747: Incorrect import of barrier DownStartDate via data uploader

The barrier down start date will be correctly populated as given in sample by user.

HD125463: DataUploader initializes Amort Frequency though no amortization is set.

A trade uploaded for structured flows without specifying the Amort Frequency, when seen in trade browser the value of the coupon frequency of the trade was seen in the Amort frequency column.

We have resolved this issue so if Amort Frequency is not specified in the uploaded file, the value that will now be seen in the Amort frequency column of the trade browser for that trade will be "NON".

HD125773: [DataUploader] Structured Flows - Termination Trades Keywords

The user will now be able to specify the value for TerminationPayIntFlow keyword through XML and CSV for Termination as well as Novation

HD125536: CSV file for Repo of the DataUploader does not support the field Discounted Method

Support is added for Discount Method field in datauploader for XML and CSV. This available in the versions Calypso 14.3 onwards. In case you need this in prior versions, please raise a request with product support.

HD124993: Performance Swap Data Uploader Issues

We have fixed the unnecessary audit entries arising when a Performance swap saved via datauploader is loaded via Trade gui and saved without amends, in the Performance swap

HD125696: Trade Keywords on DataUploaders – Performance Swap

We have fixed the CSV support for Trade keywords for the Performance Swap.

HD125575: Not able to upload the Volatility surface on Equity Index

We have removed the mandatory check for holiday in Volatility surface.

HD121797: Incorrect import of custom cashflows for IRS with compounding

In Custom cashflows, compounding interest was getting added to the interest amount provided in the input file. We have fixed the same and now when interest amount is given in the file with manual amount flag as true, cash flow will be created with correct interest amount given in the file

Fixed an issue for CurveUnderlyingTypes uploaders, which prevented XML format from being uploaded using datauploader GUI.

For Commodity Forward uploader, upload of XML file in File watcher caused SQL exception, we have fixed the same.

Fixed an issue which prevented use of same Trade Bundle across different trades when the trades are loaded simultaneously.

In Manual Posting uploader, the reversal was not getting saved correctly. We have fixed the issue.

Performance Enhancement to Cache Pricing Environment:-

Pricing Environment is required to be loaded by the uploader, when uploading certain trade types like FX and Bonds, and loading the pricing environment for every trade that is uploaded will consume a lot of time and hence uploader framework when run in 'Local' mode caches the pricing environment, so that the trades can be uploaded without consuming lot of time.

```
# Determines the size of cache to hold PricingEnv, by default its size is 10.  
PricingEnvCacheSize=10
```

The above mentioned property is introduced in the 'gatewayservice.properties' and it indicates the number of the pricing environments to be cached. And when the cache size reaches the value of this property, the least recent used item will be removed from the cache.

3.3 Changes in Aug 2015 Intermediate - Service Pack (4.0.3)

HD126024: PerformanceSwap - CurrencyConversion Fields Issue

In case of different currencies, FX Reset forms an integral part of trade. The holiday Code was not getting populated from the FX Reset in case of different currencies for PerformanceSwap, we have corrected the same.

HD 125931: uploading an external cash flow not working correctly

The bond pool factors in ABS bond influence the Cashflows for bond. We have made changes to take into account the Bond pool factors overlapping with the period for Cashflows.

HD126239: Possible to Upload Greater Than 1 value of Correlation

When uploading the Correlation points, the value less than -1 or 1 is rounded off to -1 or 1 respectively.

HD126280: PerformanceSwap - Mirror Trades - Data Uploader

We have added CSV support for the MirrorBook in Performance Swap Uploader.

3.4 Changes in Aug 2015 Intermediate - Service Pack (4.0.4)

HD 127143: SFTP Publisher Engine Lost Connection and could not Send files

Mentioned below is how SFTP uploader is going to work:

1) SFTP uploader scan the directory, find some files for processing. SFTP Uploader will try to connect via SFTP, if unable to connect then error is logged and for that run SFTP-Uploader skip those files. Those files will be picked up in the next run.

2) SFTP uploader will scan the directory, find some files for processing. SFTP Uploader is successful in establishing a SFTP connection, it will start sending those files via SFTP, but if in between connection breaks while sending the files, then for the rest of the files its corresponding .failure will be generated. And the files, for which .failure files are created, then won't be sent until they are touch (i.e. until they are not updated/modified). Log statements are present for each step. To enable STFP logs add 'UPLOADER' and 'UPLOADER_STATS' as log category.

HD 126930: PerformanceSwap Initial/Dirty Price Incorrect

When we upload PerformanceSwap swap, the value specified in the XML/CSV will be displayed properly in the DirtyPrice field and the Initial price field in UI.

HD 126596: Standard fixed coupon trades uploaded via DTUP cannot be resaved with rule NotPLImpact.

The SettleDate was populated incorrectly for the CDS trade. WE have fixed the issue and now the trade can be terminated or resaved with NotPLImpact rule.

HD 127479: DataUploader: AllocationRekey not getting proces - 4.0.4

Fixed the issue where FileWatcher/DataUploader user interface used to go into an infinite loop in case of action 'AllocationRekey' and 'Rekey'.

3.5 Changes in Aug 2015 Intermediate - Service Pack (4.0.5)

We have fixed bugs which would cause error when the Action is not provided in the CSV/XML input

3.6 Changes in Sep 2015 - Service Pack (4.0.6)

HD127977: Wrong netting type in case of partial termination on future transfers - Structuredflow with DataUploader

We have added a fix in StructuredFlow for partial termination. After termination, the created child trade with have transfers with future value date having netting type = trade id.

HD127366: Cannot change from straddle to payers or receivers in Calypso

Swaption booked with direction as Straddle while booking a new trade does not changes on subsequent amendments done with direction as Payer/Receivers. so once a straddle direction swaption is booked it could not be changed further for direction.

Fix include correction of code while switching the direction from straddle to other direction types.

HD128330: IMMAUD mapping does not work for CapFloor

We have corrected the support for Roll Day in Cap Floor.

HD128205: Remapping deos not send Acknowledgement back to Markitwire

Fixed the issue where the acknowledgements were not getting sent when reprocessing after correcting the validation error for the upload source message which is failed for translation.

3.7 Changes in Oct 2015 - Service Pack (4.0.7)

HD127564 CDS trades created with accrual starting on the weekend in data uploader

Following parameters were not getting set correctly FIRST_FULL_COUPON and ADJUST_FULL_CPN_FOR_CPN_FREQUENCY. Hence the first payment date and cashflows were not getting generated properly. We have fixed the same for CDS trade uploader.

HD129374: Unexpected inputs for CDSIndex from DataUploader: calculating agent and city missing

We have added CSV support for the CalcAgent and CalcAgentCity in CDS Index trade. XML support was already available.

3.8 Changes in Nov 2015 - Service Pack (4.0.8)

HD130179: Incorrect secondary amount getting calculated for FXNDF trades submitted through DSMatch Interface.

Data-uploader checks if the expected value is equal to the secondary amount provided by user. In addition to this check, the expected value will be formatted based on the rounding mentioned in the Currency Pair configuration. This formatted value is compared with the secondary amount, if both are same, the trade will be uploaded successfully, and otherwise validation error will be thrown

3.9 Changes in Nov 2015 - Service Pack (4.0.9)

HD130780: MM Trade field updating on GUI.

Extra audit entries were getting generated on Amend of Cash trade. We have fixed the same.

3.10 Changes in Jan 2016 - Service Pack (4.0.10)

HD131017: StructuredFlows : Fields not working : ResetRoll, ResetHolidays.

Changes made in datauploader to correct the mapping for the values of reset lag in structured flows trades.

HD131254: CDS IndexUploader : TradeName mapping added for CSV file

We have added the CSV mapping for the TraderName and SalesPerson in CDS Index

HD130748: Cross Currency Swap Principal Amortization Type not working in data uploader

CSV support for Principal structure in Cross currency swap trade is added similar to IRS

HD 131371: Fixed validations and defaults in Calendar Rule uploader

When loading a calendar rule with saturday roll = -1, incorrect value i.e 0 was saved, we have corrected the same. With calendar rule type = FIXED, we should not have to fill WeekDay and Rank as they aren't used for that type, so we have corrected the validation for the same. We have also corrected validation for action, as for incorrect action also, the Upload status was shown as Success. When calendar rule type = FIXED, if day of month is not given in sample it was getting incorrectly defaulted to zero. Added validation which will prevent amend of non-existing Calendar Rule.

HD132278: OutOfMemory due to jaxb.error object build up in engine server memory

We have fixed a problem that prevents the upload process to fail with out-of-memory as its processing all the invalid records, when user uploads a quotes file with invalid records.

3.11 Changes in Feb 2016 - Service Pack (4.0.11)

HD133103: Banking Flows Trade cash flow generation issue.

Validation has been added in datauploader that would prevent uploading of trades without coupon frequency.

3.12 Changes in Apr 2016 - Service Pack (4.0.12)

HD 134882: CDS trade when uploaded from DTUP does not consider holidays while generating cashflows

This fix enables the coupon frequency & amortization frequency to be set to QTR by default when no data is given in <Frequency> tag while saving a new CDS trade in DU. It prevents audit differences & failure on novating a trade uploaded via DU.

3.13 Changes in Aug 2015 Intermediate - Service Pack (4.1.1)

HD 125669: DataUploader support for uploading Dividend Curve with method Yield per offset.

We have added support for uploading offsets for dividend curves with dividend type 'Yield'. Please refer CurveOffset.xls for further details.

HD 125640 & HD 126378 : Equity Vol Surfaces uploader

We have corrected the format for Equity Vol Surfaces uploader and have also developed a separate uploader for Vol Surface Offsets. We would not be supporting the previous format of the Vol Surface Uploader. Please refer Vol Surface.xls and VolSurfaceOffsets.xls for further details.

DataUploader support for Custom CashFlows for Structured Flows.

We have added support for uploading Custom CashFlows for Structured Flows trades from Calypso-14.3-Maintenance onwards.

HD 121335: DataUploader Support for Payment Holidays field in Repo Trades.

We have added support for Payment Holidays field for Repo Trades.

HD 124667: DataUploader support for CurveUnderlying spread to be applied on Basis leg of the Swap.

We have added support for uploading the CurveUnderlying basis swap by specifying the spread on the Basis leg. Also, support has been added for Specific Dates, FX Adjustment, Multiplicative Spread and Averaging details. Please refer the CurveUnderlyingBasisSwap.xls for further details.

HD 123543: There is no possibility to import quanto factor for quanto FX Option trade via Data uploader

We have added support for uploading quanto factor for FX Option datauploader. Please refer FX Option.xls for further details.

We have added support to specify the value for TerminationPayIntFlow keyword through XML and CSV for NOVATION and PARTIAL_NOVATION action for Structured Flows trade.

HD 125921: Data uploader support for units based performance swap.

We have added support for uploading unit based performance swap trades. This would require a hotfix, to enable the Units Based checkbox in GUI. Please contact Support for the same.

HD 106301: Add DataUploader support for Generic comments.

We have added support for uploading Generic comments from Calypso V-14.X version onwards. We support NEW, AMEND and DELETE actions. Please refer CalypsoGenericComment.xls for further details.

HD 126273: IRS deal with multiple break clause dates when uploaded into CDUF-Cash Settle info is incomplete.

We have provided support for adding 'Cash Settlement Info.' in IRS deals using Datauploader CSV-format.

HD 126946: CA uploaders do not have field to upload sequence ID

We have added support for two fields: Sequence, Update Related Issuance in the datauploader format for Corporate Action. Please refer Corporate Action.xls for further details.

HD 126992: The field "Settle Interest Amount" in the Repo Termination Window is not available in the CSV CDUF file.

We have added the CSV support for "Settle Interest Amount field" for the Repo datauploader format.

HD 126021: LinkedId support not available in Simple transfer trade.

We have added XML and CSV support for LinkedId field in the Simple Transfer Trade uploader. Please refer the SimpleTransfer.xls for further details.

HD 126410: Issues in uploading Performance Swap trades through DataUploader.

We have made changes and addressed the following points:

1. SwapLeg Tenor is now required even for SingleAsset vs SingleAsset Performance trades
2. When Income Payment Type is set to NONE the data uploader still requires fields which are only necessary when an actual Income Payment schedule is chosen.
3. When Price Fixing Type is set to NONE the data uploader still requires fields which are only necessary when an actual Payment Type schedule is chosen.

Please refer the PerformanceSwap.xls for further details.

HD 126024: DataUploader support for CurrencyConversion Panel for Performance trades.

We have added support for FX Performance checkbox and have made changes for populating the reset holiday calendar based on the FX Reset specified. Please refer the PerformanceSwap.xls for further details.

HD 126620: Errors on uploading cashflows by Uploader

We have made changes for adjusting the number of cashflows in case and also resolved issues related to incorrect values.

HD 126834: Uploading EquityRepo trade generates incorrect dividend cashflow

The pass through field was getting set incorrectly and hence the cashflows were not getting generated . We have made changes for generating the correct dividend cashflow for EquityRepo Trade.

The Validations on Trader Name and Sales Person have been removed. If invalid Trader name or Sales person is specified in the XML/CSV then DTUP will raise a warning message and allow the trade to be saved.

DTUP-4286 Quotes: CalypsoQuotes split

For a large volume of data of type quotes (more than 4K), before calling the upload process, the quotes were split into chunk of size 4K.

However this was affecting the uploader performance. As a part of this release, instead of splitting the quotes at the beginning, they are now split just before the save API; thus avoiding calling of the same API multiple times and at the same time also controlling generated PSEvent object size.

DataUploader GUI: Multithreading for XML not supported.

Enabled parallel processing of file in DataUploader user interface. So when user chooses to upload rows without individually selecting them. The rows will be processed in multi-thread mode (parallel processing).

3.14 Changes in Sep 2015 - Service Pack (4.1.2)

HD128117: Problem with Different Product and Underlying on DataUploader

We have corrected the validation for the underlying product for ETO Contract uploader.

HD115699 : Corrected the implementation of Un-exercise action in datauploader. Earlier the child trade was not getting cancelled on unexercise.

HD126378: Unable to upload Equity Vol Surface.

We have fixed an issue so that offsets are getting updated correctly for the VolSurface given in sample file.

Performance Swap bug fixes:

We have fixed following issues in Performance Swap:

- ➔ FX Reset getting set incorrectly.
- ➔ Start/End date for product being set incorrectly.
- ➔ Corrected the validation for IncomePaymentLegType
- ➔ Removed some of the audit entries that were coming on Null-Amend.

3.15 Changes in Oct 2015 - Service Pack (4.1.3)

HD128780 Incorrect exercise type for FXOption when upload via DataUploader

We have fixed the support for Exercise Type in FXOption uploader.

3.16 Changes in Nov 2015 - Service Pack (4.1.4)

HD 130044: Merchant fx take up and termination upload is happening for more than outstanding amount

We have added a validation to ensure the take up amount is not more than the outstanding amount.

HD 130526: FX Merchant - datauploader for take up works incorrectly if all rows selected.

We have fixed a DU GUI bug which prevented unprocessed-rows from being selected. The fix was not limited to Merchant FX.

HD130590: FX Merchant take up working for uploaded deal and not working for manual deal.

When applying takeup action using datauploader, on trade entered via deal station, if the original maturity date is not available, the settle date of the trade should be used for performing calculations of takeup and fees.

3.17 Changes in Feb 2016 - Service Pack (4.1.5)

HD133577: Trade uploader not working for ELS trades when the DividendRule=FUNDING_SCHEDULE

Fixed the issue for setting appropriate parameters when an ELS trade is uploaded with DividendRule of type FUNDING_SCHEDULE.

HD132278: OutOfMemory due to jaxb.error object build up in engine server memory

We have fixed a problem that prevents the upload process to fail with out-of-memory as its processing all the invalid records, when user uploads a quotes file with invalid records.

3.18 Changes in Sep 2015 - Service Pack (4.2.0)

HD126832: Null pointer trying to change ADR name using CDU

We have added support to amend the ADR name using datauploader.

HD127304: DTUP allows removal of role from LegalEntity even if the role is in use

We have added a validation which prevents user from updating/deleting a role of Legal Entity if in use.

HD126570: Rebate timing for Barrier FXO is filled with empty value via data uploader

We have added support for RebateTiming in FX Option. Please refer FXOption.xls for further details.

HD127389: CorrelationMatrix has Upload issues

We have added validations for instance name, point value and first/second axis name in Point tag.

HD127786: CDUF fails to import ListedFRA trade correctly

We have corrected the logic to set sign of Nominal amount based on Buy/Sell.

HD127617: Upload of a reconvention writes incorrect audit value

While uploading reconvention in existing trade, entered user should be updated with the trade entered user to get correct value of 'modified user'.

HD125450 & HD126630: DataUploader support for Custom CashFlows for Structured Flows.

We have added support for uploading Custom CashFlows for Structured Flows trades from Calypso-14.3-Maintenance onwards.

HD127143: SFTP Publisher Engine Lost Connection and could not send files

We have added a fix in SFTP uploader to detect connection failure and resend the files when connection is re-established again.

HD 126992: The field "Settle Interest Amount" in the Repo Termination Window is not available in the CSV CDUF file.

We have added the CSV support for "Settle Interest Amount field" for the Repo datauploader format.

HD 126417: Unable to Partially Terminate/Novate an allocated Block trade via Datauploader.

We have correct the amount check condition performed at the time of partially terminating/novating the allocated trades

HD 123543: There is no possibility to import quanto factor for quanto FX Option trade via Data uploader

We have added support for uploading quanto factor for FX Option datauploader. Please refer FX Option.xls for further details.

HD 125640 & HD 126378: Equity Vol Surfaces uploader

We have corrected the format for Equity Vol Surfaces uploader and have also developed a separate uploader for Vol Surface Offsets. We would not be supporting the previous format of the Vol Surface Uploader. Please refer Vol Surface.xls and VolSurfaceOffsets.xls for further details.

HD 127479: DataUploader: AllocationRekey not getting process - 4.0.4

Fixed the issue where FileWatcher/DataUploader user interface used to go into an infinite loop in case of action 'AllocationRekey' and 'Rekey'.

We have added a fix to generate correct custom cash-flows in case of initial and final payment in a trade with compounding interest.

HD128330: IMMAUD mapping does not work for CapFloor

We have corrected the support for Roll Day in Cap Floor.

HD 127800: Portfolio Swap: regression issue with DataUploader after hotfix

In newer version of PortfolioSwap, signature of some of the API's has been changed. In order to keep the datauploader compatible across both the PortfolioSwap versions, we have added a fix to handle the changed method, thus allowing PortfolioSwap trade to be uploaded correctly.

HD 127977: Wrong netting type in case of partial termination on future transfers - Structuredflow with DataUploader

We have added a fix in StructuredFlow for partial termination. After termination, the created child trade will have transfers with future value date having netting type = trade id.

DataUploader GUI: Multithreading for XML not supported.

WE have enabled parallel processing of file in DataUploader user interface. So when user chooses to upload rows without individually selecting them. The rows will be processed in multi-thread mode (parallel processing).

We have fixed the issues related to generation of audit on null amend for Performance Swap trade.

HD128205: Remapping does not send Acknowledgement back to Markitwire

Fixed the issue where the acknowledgements were not getting sent when reprocessing after correcting the validation error for the upload source message which is failed for translation.

HD127366: Cannot change from straddle to payers or receivers in Calypso

Swaption booked with direction as Straddle while booking a new trade does not change on subsequent amendments done with direction as Payer/Receivers. so once a straddle direction swaption is booked it could not be changed further for direction.

Fix include correction of code while switching the direction from straddle to other direction types.

HD124985: Set the OIS trade compounding frequency based on the compounding OIS attributes set on the underlying OIS rate index in Calypso configuration. The compounding frequency was always set to DLY for all rate index configurations / attributes for an OIS trade. But this was not valid for the OIS trades with the attribute "IndexCalculator" with value OIS/OISNew where the compounding frequency should be set to "NON" and Calypso processes it as a compounding trade. The following is the new way of handling the OIS trades:

- Rate-Index has attribute IndexCalculator = OIS/OISNew as the only attribute defined and have Compounding-freq = NON then on trade swap-leg window:

Cmp-Flag - False (unchecked on GUI), compound-freq = NON, cmp-method = NoCompound.

- Rate-Index has attribute IndexCalculator = OIS/OISNew as the only attribute defined and have Compounding-freq = other than NON then on trade swap-leg window:

Cmp-Flag - False (unchecked on GUI), compound-freq = NON, cmp-method = NoCompound with warning raised mentioning that the Rate-index defined on trade is other than NON.

- Rate-Index has attribute DailyIndexCalculator = DailyCompound/DailyCompound2 and some other attribute defined then on trade swap-leg window:

Cmp-Flag - True (checked on GUI), compound-freq = DLY, cmp-method = NoSpread (Flat).

The below table shows for a given OIS rate index config and rate index compounding frequency in Calypso what will be the compounding flag, the compounding frequency and the compounding method.

No	OIS Rate Index attribute config	RateIndex frequency config	Cmp Flag checked on trade	Cmp Freq on Trade	Cmp Method on trade	Change Description
1	IndexCalculator = OISNew OR OIS	NON	N	NON	NoCompound	<u>New Change</u> : This will be a new change and old trade booking way for clients will get impacted as we will store the trade differently
2	IndexCalculator = OISNew/OIS	Any other frequency than NON	N	NON	NoCompound	<u>New Change</u> : Raise warning. This will be a new change and old trade booking way for clients will get impacted as we will store the trade differently. We will add a warning if the Rate Index frequency is not set to "NON".
3	DailyIndexCalculator = DailyCompound OR DailyCompound2	Any	Y	DLY	Flat	No change from existing support.
4	Both attributes configured: IndexCalculator = OISNew OR OIS DailyIndexCalculator = DailyCompound OR DailyCompound2	Any	Y	DLY	Flat	No change from existing support.
5	No attribute configured on Rate Index	Any	Y	DLY	Flat	No change from existing support.

The warning message will be as below for the case (2) from above table:

Comment

type=Warning~subtype=Warning~item=Compounding Frequency~msg=Compounding Frequency defined on the rate-index is other than NON

3.19 Changes in Oct 2015 - Service Pack (4.2.2)

HD129317 DataUploader: CDUF doesn't populate field OpenTerm/MaturityType

We have added support for the OpenTerm/Maturity Type in Repo uploader. We have also added support for the Callable date and Notice Days fields.

We have also added support for the Notice Days in Sec Lending uploader.

HD130150 Keywords are not added/removed/modified when UNDO_EXERCISE action is applied via data uploader

We have fixed the issue related to update of keywords at the time of Undo_Exercise. Please note there are some keywords which are populated by Core-Calypso, for these types of keywords irrespective of value user gives for that keyword, it will always be overridden by the Core-Calypso.

HD129381 Data uploader doesn't allow to upload LE Contact with N/A product type

HD 129379 Data uploader ignores error while LE Contact importing

We have corrected the validation for Product type and added a validation for the size of phone numbers in LE Contact.

HD129834: Incorrect custom roll-day flag set in database for payment dates

For ZC Inflation Swap the database value for the custom_roll_day_b flag is set as 1 although there is no fixed rolling day specified.

Hence we have provided the fix to set this flag to false/0 when the Roll-Day is 0/NONE which is an expected behavior.

HD127783: Markitwire Xccy Swap - quotes not being picked up for variable notionals

In case of Old and new cross-currency screens when the notional on both the legs are different the fix-rate (split-book price) was not calculated correctly based on quotes and GUI was defaulting it to 0.

The above bug is now been fixed for both old and new cross-currency screens.

3.20 Changes in Nov 2015 - Service Pack (4.2.3)

HD 130505: .finished File is not output if input file has no record to upload

We have corrected the code for generating result/Ack to include files containing no CUD objects.

HD 129818: Data Uploader does not allow blank eligible currencies in MarginCallContract files

We have corrected the translator so that blank rows in CSV work fine for Eligible Currencies.

HD 130023: Uploader automatically adds any new bundleType value to Domain values without exception on incoming trade

The trade bundle was getting created during validation. We have corrected the same. However in case the trade is valid but there is a failure during trade save, the bundle would be created.

HD 130819: Data Uploader does not save FXO parameter that automatically added by Pricing Sheet

We have fixed occurrence of audit entries in the FX option trade while resave of trade.

HD 130250: Calypso Mapping interface silently replaces multiple spaces with a single space

We have fixed issue and now the multiple spaces in between words will remain intact.

HD 131004: NullPointerException when updating Trigger Description of FXO via DataUploader

The trigger descriptor were not updated correctly based on trigger type for Digital trade, we have fixed the same.

HD 130558: Data Uploader ignores error while object saving in BOMessage mode

We ensured that no exception is thrown during Transaction Rollback or Message Rollback. However, the Transaction/Message Rollback need to be corrected.

HD 127783: Markitwire Xccy Swap - quotes not being picked up for variable notionals

We have corrected the support for Amort Flag in Principal Adjustment in case SwapCrossCurrency trade is MTM or has an amortization schedule defined.

3.21 Changes in Dec 2015 - Service Pack (4.2.4)

HD131911: Data Uploader creates incorrect Transfers when creating Equity Structured Options

We have Corrected logic to determine direction of premium amount based on trade direction also cleared audits on null amend.

HD132278: OutOfMemory due to jaxb.error object build up in engine server memory

We have fixed a problem that prevents the upload process to fail with out-of-memory as its processing all the invalid records, when user uploads a quotes file with invalid records.

Bug fixing for Partial Novation for trades uploaded via DU:

TerminationReason and TransferReason are not getting populated correctly in trades uploaded by datauploader in case of partial novation.

HD 131819: ESO Premium Duplication Issue with new Data Uploader

Starting with Data Uploader 4.0.0, Calypso calculates the Premium Fee as part of the upload and adds it to the trade. Clients sending their own PREMIUM Fee will see duplicates if they continue sending such Fees. To avoid these duplicates, Data Uploader will calculate the PREMIUM Fee only if it is not part of the incoming message.

HD129844: Correlation matrix - Success is displayed even for failure when date time field is present in BOMessage mode.

We have corrected the code and now error message will be displayed in both BOMessage & Local mode, in case of rejection of the sample file.

3.22 Changes in Jan 2016 - Service Pack (4.2.5)

Bug fix: For FXOption uploader, Premium Fee Currency was not getting set correctly.

We have fixed the issue and Premium Fee Currency is added using PriceCcy trade keyword.

Duplicate Trades are created when the Same New Trade message is uploaded using Data uploader API with multiple Threads.

Addressed the issue with creating duplicate trades when the same NEW Trade message is uploaded by multiple threads using the Data uploader API

3.23 Changes in Feb 2016 - Service Pack (4.2.6)

HD 133051: Error while uploading Trigger Description of FXO via datauploader

Corrective changes made in datauploader to enable FX option trades to be uploaded with only down barrier details. We have also fixed some other errors/exceptions related to Barrier Option.

HD 133396: CurrencyPair system keyword incorrectly populated for ListedFRA through datauploader.

This fix will set the currency pair keyword on the FRA trade based on the currency position reference of the contract currency & the currency in the user defaults. If the contract currency & the currency in the user defaults are not equal, then the currency pair will be saved in the keyword.

HD132058: DataUploader Window doesn't take in account CalypsoUploadDocument Source for xml file.

Addressed the Issue where the Source in the CalypsoUploadDocument is ignored when uploading the xml from the Data Uploader Window. However please note that this Source is used internally and when xml is given in Uploader format all the mapping should be done outside of the data uploader.

3.24 Changes in Apr 2016 - Service Pack (4.2.7)

HD 135635: Unable to upload Quotes for Vol Surface with Generator "Cap".

Changes are done to fetch the vol surfaces on the basis of underlyingType given in input file.

HD 135493: Asset Swap trade showing incorrect Pay/rec when uploaded via datauploader.

We have made changes to ensure the Pay/Rec is represented correctly as per the PayRec tag in the input sample.

3.25 Changes in May 2016 - Service Pack (4.2.8)

HD 135912: Data Uploader cannot correctly upload Trade Date change

We have fixed the amend of Trade date for FX Option.

HD 136995: Cap Vol Surface created Date was not supported in Data Uploader

Changes are done to generate the quotes on the basis of the datetime given in sample.

HD 135635: Unable to upload Quotes for Vol Surface with Generator "Cap".

Changes are done to fetch the vol surfaces on the basis of underlyingType given in input file.

HD 134499: Variance Swap - Incorrect Buy/Sell behaviour for an uploaded Sell trade.

Changes are done to set negative volatility notional and variance notional when the trade direction is SELL.

HD 136081: Task station does not show errors when uploading Quote

Corrective changes have been made in datauploader to show tasks generated by failure in uploading quotes in the task station.

HD 136559: Digital with Barrier FXOption - IsValid has returned an error

Corrective changes have been made to resolve error message 'Stage starts before option start date' being shown, while uploading FX option trades, in cases where the said error is not valid.

HD 136673: FxSpot CDUF gets saved as FxForward in Calypso Trade

Corrective code to set correctly Trade Type setter so that the trade is saved as a fxforward trade on the basis of the trade & settle date.

3.26 Changes in June 2016 - Service Pack (4.2.9)

HD 138484: For Quote Type Future32 Quote Imported by Data Uploader Shows Unexpected Result

Corrected the implementation of obtaining quote values uploaded in case of Future32 & Future64 quote types.

HD 138053: LegalAgreement uploader bug fixes: failed for Specific PO children, unable to amend and New record fails with error as record already exists

We have made changes for uploading legalAgreements with specific PO children.

HD 138130: DataUploader: MarginCallContract: SecurityMarginCallAccountB not working.

Corrected the mapping for the SecurityMarginCallAccount field for Margin Call Contract uploader.

3.27 Changes in Aug 2016 - Service Pack (4.2.10)

HD 138725: Unable to upload FX Forward trade

We have made changes so that currency pair and settledate are properly set, which prevents the exception.

HD 138532: Portfolio swaps: only future cash flows are displayed on interest leg when trade uploaded via DTUP.

We have corrected the mapping for the start date on the underlying swap leg.

3.28 Changes in Aug 2016 - Service Pack (4.2.11)

HD 140263: Collateral : Clearing member configuration-Allocation Preferences-Holidays cannot be setup using uploader

We corrected the mapping for the AllocationPreferences_Holidays in CSV to XML

HD 140337: FutureEquityIndex: Unable to upload trade when ProductCodeType and ProductCodeValue is not given

Corrected Validation to make ProductCodeType and ProductCodeValue non-mandatory fields for FutureEquityIndex.

3.29 Changes in Jan 2017 - Service Pack (4.2.13)

HD 145657: Missing DU Tag mapping for IRS - SettleHolidays

We have corrected the mapping for Settlement Holidays.

HD145477: Datauploader unable to modify a trade when there is no AMEND action in workflow

Provided the fix of custom amend action support to save Cashflows by using the domain UploadAmendAction. Hence any action defined in the domain will be now used to amend CashFlow through DataUploader.

HD 145445: Amortizing schedule sent from Calypso with Amortization, stubs and initial rate are not accepted by MW

Added fix for the trade generated from Calypso FpML having Amortization schdeule, stubs and the initial fixing rate.

3.30 Changes in Feb 2017 - Service Pack (4.2.14)

HD 145773: LCH BRIDGE Message failing for ShortInitial Stub Period Messages when the stub dates missing in the FpML message.

Added support for SHORT_FIRST stub type when the stub date is missing in the incoming FpML message.

3.31 Changes in June 2017 - Service Pack (4.2.15)

HD 141977: IMPORT_MARKET_DATA for FX resets throws NPEs in the logs.

We've fixed the issue, when the empty quotes file is uploaded, the ack should be generated indicating there is nothing to upload instead of throwing NPE.

HF 150441: NullPointerException when uploading LCH InflationSwap via DataUploader GUI.

NPE is caused when Keyword value is not being set correctly. We've corrected the same.

3.32 Changes in Jul 2017 - Service Pack (4.2.16)

HD 150441: Support the "initialIndexLevel" Field in FpML Swap Translator

Added support for the "initialIndexLevel" Field in FpML Swap Translator.

HD 152442: DTUP does not recognize the CLEARING_PROCESS_FROM_CDML attribute value.

Fixed the issue of task attribute "Process Mode" values not getting validated by populating the domain from dependent attribute "CDML Report Type".

3.33 Changes in Oct 2017 - Service Pack (4.2.17)

HD 154801: New Loan/Deposit Trade using Data Uploader does not set the correct Discount Method.

We have corrected the uploader to set DiscountMethod independent of Discount Flag.

3.34 Changes in Nov 2017 - Service Pack (4.2.18)

HD 155135: We have fixed the issue for setting Maturity Type in Repo.

3.35 Changes in November 2019 - Version (4.2.20, 4.2.21)

Version	Component	HelpDesk	Issue	Type	Description
4.2.20	DTUP	185033	DTUP-340404	Issue	Issue – Data Uploader window – Selecting all rows should upload all the rows, not just the first one.

Version	Component	HelpDesk	Issue	Type	Description
		185030	DTUP-340401		
4.2.20	DTUP	183785	DTUP-340264	Issue	Issue – Spread is missing when uploading Portfolio Swap trade.
4.2.21	DTUP	188753	DTUP-340611	Enh	Issue – Cannot upload mirror trades for Equity Swaps. Fix – Added MirrorBook field to CSV file for Equity Swaps.

3.36 Changes in Oct 2015 - Service Pack (4.3.0)

HD122076: Specific Termination Tags via Uploader Unavailable

We have added support for the Include Fees for Equity Swap trade in uploader. For further details, please refer the EquitySwap.xls

HD125391: FX NDF Forward Start and FX Forward Start on Data Uploader

We have added support for the FX Forward Start and FX NDF Forward start in datauploader. This is available in 14.x version onwards in Calypso. For 13.x versions of Calypso it requires a hotfix, please contact helpdesk support team for the same. For further details on the format please refer the FXForwardStart.xls and FXForwardStartNDF.xls.

HD128704: Equity Swap CDUF CSV File missing FX Rate Reset and Stub Period Rule Fields

HD129370: Datauploader Support for MultiCurrency ELS

We have added support for the Multiple Currency in the Equity Swap uploader. We have added support for following fields: FX Rate Reset, Settlement Currency, FX Conversion Method and Stub Period fields.

Please refer the Equity Swap.xls for further details.

Future:

We have added support for the Quote Type in Future product datauploader.

HD113664: ESO Uploader FX Reset Tag Functionality Required

We have added support for the Forex Payout type in ESO uploader. Please refer the Equity Structured Option.xls for further details on the format.

HD129317 DataUploader: CDUF doesn't populate field OpenTerm/MaturityType

We have added support for the OpenTerm/Maturity Type in Repo uploader. We have also added support for the Callable date and Notice Days fields.

We have also added support for the Notice Days in Sec Lending uploader.

HD129138: Data uploader does not support Equity - QuoteType/SpecialQuote/FixingType

We have added support for the SpecialQuote and FixingType for the Equity and Equity Index Products in datauploader.

HD129192: Data uploader does not support Bond - Inflatable - Notional Indexed

HD120368: Inflation Gilts redemption amount set up

We have added support for the Notional Indexed Inflation bonds in the Bond Product uploader. Please refer CalypsoBondProduct.xls for further details.

HD128007: CDUF not valid for users with multiple PO

We have added datauploader support for entering multiple PO's in the Users. For further details please refer User.xls.

HD128807 skipExecute and datetime do not work for Schedule Task

We have added support for SkipExecute flag and also corrected the mapping for the Start Date in Schedule Task uploader.

HD128117: Problem with Different Product and Underlying on DataUploader

We have corrected the validation for the underlying product for ETO Contract uploader.

HD115699 : Corrected the implementation of Un-exercise action in datauploader. Earlier the child trade was not getting cancelled on unexercise.

HD126378: Unable to upload Equity Vol Surface.

We have fixed an issue so that offsets are getting updated correctly for the VolSurface given in sample file.

FX Option bug fix:

We have identified and fixed an issue that prevented Trade ID from being populated in the Acknowledgment for EXERCISE, KNOCK_IN, KNOCK_OUT, TRIGGER_IN and TRIGGER_OUT actions in datauploader.

Performance Swap bug fixes:

We have fixed following issues in Performance Swap:

- ➔ FX Reset getting set incorrectly.
- ➔ Start/End date for product being set incorrectly.
- ➔ Corrected the validation for IncomePaymentLegType
- ➔ Removed some of the audit entries that were coming on Null-Amend.

HD128337: Incorrect "Initial Price" calculation on Portfolio Swap trade uploaded using Data Uploader

We have added support for the calculation of the default Commission value when user does not give value in file.

HD127783: Markitwire Xccy Swap - quotes not being picked up for variable notionals

In case of Old and new cross-currency screens when the notional on both the legs are different the fix-rate (split-book price) was not calculated correctly based on quotes and GUI was defaulting it to 0.

The above bug is now been fixed for both old and new cross-currency screens.

HD128780 Incorrect exercise type for FXOption when upload via DataUploader

We have fixed the support for Exercise Type in FXOption uploader.

HD130150 Keywords are not added/removed/modified when UNDO_EXERCISE action is applied via data uploader

We have fixed the issue related to update of keywords at the time of Undo_Exercise. Please note there are some keywords which are populated by Core-Calypso, for these types of keywords irrespective of value user gives for that keyword, it will always be overridden by the Core-Calypso.

HD128630: Datuploader fails to set the correct priceType field.

We have corrected support for the negotiated Price type in the warrant trade uploader.

HD127564 CDS trades created with accrual starting on the weekend in data uploader

Following parameters were not getting set correctly FIRST_FULL_COUPON and ADJUST_FULL_CPN_FOR_CPN_FREQUENCY. Hence the first payment date and cashflows were not getting generated properly. We have fixed the same for CDS trade uploader.

HD 127775 & HD 127783: Swap Xccy - quotes not being picked up for variable notionals

In case of Old and new cross-currency screens when the notional on both the legs are different the fix-rate (split-book price) was not calculated correctly based on quotes and GUI was defaulting it to 0.

The above bug is now been fixed for both old and new cross-currency screens.

HD 129976: CCPTTradeID is duplicated when bilateral trade is assigned

We have fixed the issue because of which keywords on child trades (result of terminate and novation) were not getting updated correctly.

From now onwards following keyword will be populated based on the action

For Termination action:

TerminationType as "Termination"

TerminationReason as <What user provides as a part of TerminationReason in input file>

For Novation action:

TerminationType as "Novation"

TerminationReason as <What user provides as a part of NovationType in input file>

Future Trade fixes:

1) Validation of Expiration date is added.

List of valid future objects are created and the expiration date from the DU file is validated against the expiration date of the futures. If valid expiration date is found, then that future object is considered else proper error message is shown.

2) Issue with multi-threading is handled and it works fine in Local Mode.

Note: NOTE: We should avoid using uploadMode = 'BOMessage' as it causes very slow processing, instead 'Local' mode with 'persistMessages=All' can be used.

RemoteAPI has been deprecated from the datauploader API

HD125545: Calypso Valuation upload fails since 3.14 using messaging queue

We have fixed the issue related to reprocessing of Valuations data in case of failure.

In earlier version, in case of failure for valuation, user didn't have an option of replaying the message.

With this fix, in case of validation failure, message is stuck in 'Pending' status; from there user can reprocess/replay the messages. If reprocess is successful, message will move to 'Completed' status.

3.37 Changes in Dec 2015 - Service Pack (4.3.2)

HD130530 : Remove product validation on FX trades forcing Price = Amount2 / Amount1

The data-uploader has added a support for suppressing the amount triangulation for FX trades.

In FX trades the amounts and spot/rates needs to be triangulated and change in one amount reset/recalculate the other. Clients can choose to suppress this amount triangulation check and tell datauploader to save the user defined amounts. This feature is a part of Core-Calypso and hence to enable this in data-uploader, clients should first contact the help desk support team to request for client patch hot-fix.

HD129589 : LegalEntity - Parent field cannot be removed when updating with no parent

We have added a fix to reset the parent id in case user does not provide parentId in legal entity definition.

HD130780: MM Trade field updating on GUI.

Extra audit entries were getting generated on Amend of Cash trade. We have fixed the same.

HD129988 : CAPITALGAIN / FINANCE Term Fees for Performance Swap not generated via Uploader

Added support in datauploader to enable generation of CAPITALGAIN / FINANCE termination fees for Performance Swap. Also Include fees and explode fees are supported.

HD130449: DataUploader - rates not imported

Datauploader considered the locale while setting the rate, notional and spread. Fixed the DTUP code so as to make it independent of the Locale.

HD130050: CDUF not working for importing currency pairs.

User was unable to book trades for currency pairs created using uploader. We have corrected the same.

HD 130023 : Uploader automatically adds any new bundleType value to Domain values without exception on incoming trade

The trade bundle was getting created during validation. We have corrected the same. However in case the trade is valid but there is a failure during trade save, the bundle would be created.

HD 129863 : Variance swap fields not working.

For variance Swap we have corrected the mapping for following fields: Variance Type,Variance/Volatility), Mirror book, Fixing Type, Condition type (Upside/Downside/None/Corridor) and VarianceStrike and VolatilityStrike

HD 129824 : Improved the Instantiation Exception – related logs

We have enhanced the logs to include the message identifier and the object identifier so that user can understand what object is failing.

HD 130505 : .finished File is not output if input file has no record to upload

We have corrected the code for generating result/Ack to include files containing no CUD objects.

HD 130558 : Data uploader ignores error while object saving in BOMessage mode

We ensured that no exception is thrown during Transaction Rollback or Message Rollback. However, the Transaction/Message Rollback need to be corrected.

3.38 Changes in Jan 2016 - Service Pack (4.3.3)

HD131496: Data Uploader does not set Mirror Book for Equity Swaps Trades via CSV file

Added CSV mapping for TraderName,sales person and Mirrorbook for Equity Swap

HD131615: DataUploader - IRS Principal Structure Frequency uploaded incorrectly

Corrective changes have been made in datauploader to properly set amortization frequency in principal structure of swap legs in IRS trades.

HD131668: Roll date not set on Cap floor trades

Current uploader code consider Roll-Day values for types like IMM, SFE etc. for which there is code-wise mapping other than that it do not consider ny other values say 1Day, as part of the fix we have provided support for considering values coming from MW other than these pre-defined mapping

HD131830: For Digital FXOption "At Expiry", PUT/CALL values are incorrectly populated

We have fix and issue which enables a Digital FXOption "At Expiry" to be saved with proper values for PUT/CALL Option type. In case no option type is given in sample based on if the Trigger Type=ABOVE, Option type will be CALL & for Trigger Type=BELOW the option Type will be PUT.

HD 130326: Upload of reconvention fails as transaction rollback also fails (II)

Calypso re-convention can now be reprocessed via BO Message mode through datauploader whenever transaction is rolled back due to version mismatch error.

HD129689: Uploaded value for spread schedule changes in DB after amending the trade

As part of the fix we have changed the rounding mechanism for spread schedule to replicate Calypso GUI behavior.

HD132278: OutOfMemory due to jaxb.error object build up in engine server memory

We have fixed a problem that prevents the upload process to fail with out-of-memory as its processing all the invalid records, when user uploads a quotes file with invalid records.

3.39 Changes in Jan 2016 - Service Pack (4.3.4)

HD132538: IRS - Handling for compounding cash flows in datauploader for trades with schedule amortization is not present.

Corrective changes made in datauploader to allow add/remove of coupons and compound periods for compounding cash flows that are generated when amortization schedule is specified in IRS trades.

HD130748: Cross Currency Swap Principal Amortization Type not working in data uploader

CSV support for Principal structure in Cross currency swap trade is added.

HD132105: Custom cashflows for trade with amortization and principal exchange uploaded incorrectly

Handling of Principal+interest flow properly in custom cashflows generation when PRINC+INT flows are generated in between the rows.

3.40 Changes in Mar 2016 - Service Pack (4.3.5)

HD129988: CAPITALGAIN / FINANCE Term Fees for Performance Swap not generated via Uploader

Bug fixe done to handle the trade termination case in which probability curve is not present.

HD 133051: Error while uploading Trigger Description of FXO via datauploader

Corrective changes made in datauploader to enable FX option trades to be uploaded with only down barrier details. We have also fixed some other errors/exceptions related to Barrier Option.

3.41 Changes in May 2016 - Service Pack (4.3.6)

HD 136674: Datauploader always imports CapFloor payment lag as business days

Changes are done to correctly map the value for CouponOffsetBusDayB field in Cap Floor.

HD 135912: Data Uploader cannot correctly upload Trade Date change

We have fixed the amend of Trade date for FX Option.

3.42 Changes in June 2016 - Service Pack (4.3.7)

HD 136720: DataUploader incorrectly uploads spread value for CapFloor via XML file.

Fixed the issue so as to make Spread independent of the Locale.

HD 138222: NPE occurring while uploading Swaption Cross Currency with Float vs Float

Corrected the initialization of fixed leg object in case when both the legs provided were floating.

HD 137485: expirationDate cannot be uploaded in CashSettlementInfo.

Corrected the mapping for the ExpirationDate field of CashSettlementInfo.

3.43 Changes in Dec 2015 - Service Pack (4.4.0)

HD122966: Flag CLS not supported by Data Uploader in FX

Added support in datauploader for CLS flag in FX trades, and CLS far flag in FX Swap trades. Please refer

HD127281: Add support for Vanilla, Cliquet, Quanto, Digital and Asian ESO payout types in datauploader

Added support in datauploader for Cliquet, Asian / Lookback and Digital payout types for ESO trades, please refer Equity Structured Option.xls

HD127245: Ability to use CDUF when Uploading Customer Transfer Transactions

Added support for Customer Transfer trade from uploader. Please refer CustomerTransfer.xlsx for further details

HD127245: Added support for Cash Manual SDI uploader.

Added support for Cash Manual SDI in datauploader. Please refer CalypsoCashManualSDI.xlsx for further details.

HD 131589: Add support for AveragingMethod field in CapFloor trade

Add support for Reset Method field which will be set only if the average reset flag is checked.

HD130478: Add support for Average Reset, SampleFrequency and AveragingMethod fields in Datauploader

Support has been added for Average Reset Flag, SampleFrequency and AveragingMethod fields in Repo. Please refer Repo.xls for further details.

HD 126708: VarianceSwap: Add support for Reset Schedules and Fixing Type field

We have added support for the Reset Schedules and Fixing Type in Variance Swap/ Please refer VarianceSwap.xls for further details.

Add Support for the field Premium(accrualCalcMethod) in the BondAssetDetails and NotionalPerformanceCalc in PerformanceSwap Trade uploader:

We have added support for NotionalPerformanceCalc field. We have added support for Premium(accrualCalcMethod) field in the BondAssetDetails panel. Please refer PerformanceSwap.xls for further details.

HD129703: Add support for Margin Call Contract for SecLending trades

Added support for Margin Call Contract for Sec Lending and Repo trade, it will populate default value based on trade counterparty & processing org if no data is given in the sample. We have also added support for the LegalAgreement for Repo trade.

Automatic archival of processed Datauploader files:

FileArchiver is a process of moving the processed source input file into another user define location, this is done to keep the UploadDir clean and free from already processed files. FileArchiver is a separate timer task, which would be instantiated when DataUploader Engine is started based on 'ArchiveFile' property. DataUploader File-Change timer task (which is responsible for uploading file) or framework doesn't rely/depend on FileArchiver task. Any exception in archiver will not impact DataUploaderEngine from processing the files; but stopping DU engine will stop the Archiver process. Based on the 'ArchiveFrequency', archiver will wake up and scan the <UploadDir> for the input source files which has been processed (i.e. has .finished file). Get list of all the processed files and will move them to ArchvieDir.

It will move the processed file in following order

- a. Moves the input source file
- b. Moves its sentinel file (.finished)

If archiver fails to move the source file, its sentinel file will not be moved, we will log this as error in uploader logs. Source file is moved successfully, but fails to move its .finished file, in this case we will add this error in uploader logs and move ahead with next file, and when the Archiver task is trigger (or wakes up) next time, it will move this tangling .finished file

Note that FileArchiver will only move the source file with .finished. No result file nor generated debug xml(intermediate) files will be archived.

It will not check if the given file was upload successfully or not. In case of validation failure, it will be user responsibility to reprocess that file.

If ArchiveFile is set as true; and because of some reason FileArchiver fails to start, we will give an error message in TaskStation as well as in uploader logs.

Structured Flows uploader:

Added support for the Rate/SpreadSchedule, and CapitalizingFlag.

Added CSV support for Sample Timing, CompoundingStubPeriod and CustomStubTolerance.

HD131569: LegalAgreement uploader bug fixes : failed for Specific PO children, unable to amend and New record fails with error as record already exists

We have made changes for uploading legalAgreements with specific PO children.

HD 129497/HD 130558 : Data uploader ignores error while object saving in BOMessage mode

We ensured that no exception is thrown during Transaction Rollback or Message Rollback. However, the Transaction/Message Rollback need to be corrected.

HD 131445: Equity Swap trades shows audit entries when opened in UI and resaved.

We have made changes to avoid unwanted audit entries which were getting generated on loading a DTUP booked trade from calypso UI.

HD 131371: Fixed validations and defaults in Calendar Rule uploader

When loading a calendar rule with saturday roll = -1,incorrect value i.e 0 was saved, we have corrected the same. With calendar rule type = FIXED, we should not have to fill WeekDay and Rank as they aren't used for that type, so we have corrected the validation for the same. We have also corrected validation for action, as for incorrect action also, the Upload status was shown as Success. When calendar rule type = FIXED, if day of month is not given in sample it was getting incorrectly defaulted to zero. Added validation which will prevent amend of non-existing Calendar Rule.

HD 130326: Upload of reconvention fails as transaction rollback also fails (II)

Calypso re-convention can now be reprocessed via BO Message mode through datauploader whenever transaction is rolled back due to version mismatch error.

Datauploader GUI enhancement:

We have enhanced Data Uploader window to provide search and sort functionality.

Merchant FX Uploader:

We have made changes for populating the primary and quoting amounts correctly in the actions tabs on performing Takeup and termination actions.

HD123555 Error thrown by system is not clear for FXSpot with CcyPair not defined in Ccy Defaults

We have added a validation for currency pair not configured in Calypso while uploading a sample using Datauploader. An validation error message is shown highlighting the missing currency pair.

HD 130044: Merchant fx take up and termination upload is happening for more than outstanding amount

We have added a validation to ensure the take up amount is not more than the outstanding amount.

HD 130526: FX Merchant - datauploader for take up works incorrectly if all rows selected.

We have fixed a DU GUI bug which prevented unprocessed-rows from being selected. The fix was not limited to Merchant FX.

HD130590: FX Merchant take up working for uploaded deal and not working for manual deal.

When applying takeup action using datauploader, on trade entered via deal station, if the original maturity date is not available, the settle date of the trade should be used for performing calculations of takeup and fees.

ETO Uploader: Asian 'ExerciseType' isn't Recognized as a Valid Exercise Type in DTUP :

Exercise type values are now fetched from domain 'ExerciseType'.

HD 130151 : SDIs are not loading properly through data uploader when using the same account for different POs

We have made changes in the SDI uploader for matching the PO along with the currency while fetching the account.

HD 130048: CDUF for books (BOOK_****) cannot include Comment

Support added to enable users to add comments and variable EODs to books.

HD130050: CDUF not working for importing currency pairs.

User was unable to book trades for currency pairs created using uploader. We have corrected the same.

HD130449: DataUploader - rates not imported

Datauploader considered the locale while setting the rate, notional and spread. Fixed the DTUP code so as to make it independent of the Locale.

HD130465 : Wrong commission value when upload Portfolio Swap trades

We have corrected the mapping for setting the commission value for Portfolio Swap trade.

HD131419: Multi Currency Equity Swap trade should populate DividendFXReset if specified in the input XML/CSV

We have made changes for setting the DividendFXReset specified in the input file.

HD 131819: ESO Premium Duplication Issue with new Data Uploader

Starting with Data Uploader 4.0.0, Calypso calculates the Premium Fee as part of the upload and adds it to the trade. Clients sending their own PREMIUM Fee will see duplicates if they continue sending such Fees. To avoid these duplicates, Data Uploader will calculate the PREMIUM Fee only if it is not part of the incoming message.

HD130820: Custom CashFlow - Issue in adjusting cashflows when PRINC+INT flow is present at the first row

We have fixed a bug which prevented custom cashflows from generating correctly when PRINC+INT flows are present at first or last position.

HD 129863: DataUploader - VarianceSwap - Some fields are not working properly

For variance Swap we have corrected the mapping for following fields: Variance Type, Variance/Volatility), Mirror book, Fixing Type, Condition type (Upside/Downside/None/Corridor) and VarianceStrike and VolatilityStrike

HD129436 When FXO Trades are Captured via DataUploader Dealt Spot Rate is Not Populated

We have corrected the behavior of FX Option uploader so that all the dealt***** fields are correctly calculated.

HD130179: Incorrect secondary amount getting calculated for FXNDF trades submitted through DSMatch Interface.

Data-uploader checks if the expected value is equal to the secondary amount provided by user. In addition to this check, the expected value will be formatted based on the rounding mentioned in the Currency Pair configuration. This formatted value is compared with the secondary amount, if both are same, the trade will be uploaded successfully, and otherwise validation error will be thrown

Commodity Forward Uploader:

Refactored code to avoid exceptions when FixingHolidays tag is not present in the sample.

AccountInterestConfig Uploader:

Added support for the 'ANY' in Currency tag.

TargetConfiguration Uploader:

Refactored code to show errors occurred during Save/Update of TargetConfiguration.

Bug fixing for Partial Novation for trades uploaded via DU:

TerminationReason and TransferReason are not getting populated correctly in trades uploaded by datauploader in case of partial novation.

HD104648: Added support for Collateral Allocation to copy attributes onto the trade.

CollateralAllocation uploader:

- 1) Changed the query to fetch the Margin call contract based on reference attribute. Instead of querying for each attribute one at a time and find the common contract, we changed to a single query having sub queries that will consider all the attributes and will fetch the contract.
- 2) Corrected csv mappings, so that blank margin tags will not be created.
- 3) Fixed the issue related to upload of multiple allocations under one contract.

HD 130819 : Data uploader does not save FXO parameter that automatically added by Pricing Sheet

We have fixed occurrence of audit entries in the FX option trade while resave of trade.

HD 131004 : NullPointerException when updating Trigger Description of FXO via DataUploader

The trigger descriptor were not updated correctly based on trigger type for Digital trade, we have fixed the same.

HD131496: Data Uploader does not set Mirror Book for Equity Swaps Trades via CSV file

Added CSV mapping for TraderName,sales person and Mirrorbook for Equity Swap

HD130240: Inconsistent behaviour between GUI and DataUploader for reconvention Payment Frequency

While applying multiple reconventions which modifies amortization frequency, the reconventions other than the first has Amort Freq parameter being defaulted incorrectly. We are now setting correct default parameters in reconvention based on the trade version at reconvention effective date.

HD130780: MM Trade field updating on GUI.

Extra audit entries were getting generated on Amend of Cash trade. We have fixed the same.

HD129834: Incorrect custom roll-day flag set in database for payment dates

For ZC Inflation Swap the database value for the custom_roll_day_b flag is set as 1 although there is no fixed rolling day specified. Hence we have provided the fix to set this flag to false/0 when the Roll-Day is 0/NONE which is an expected behavior.

HD 130250 : Calypso Mapping interface silently replaces multiple spaces with a single space

We have fixed issue and now the multiple spaces in between words will remain intact.

HD 130505 : .finished File is not output if input file has no record to upload

We have corrected the code for generating result/Ack to include files containing no CUD objects.

HD131254: CDS IndexUploader : TradeName mapping added for CSV file

We have added the CSV mapping for the TraderName and SalesPerson in CDS Index

HD129730: Custom Termination action :TERMINATE_DEF not supported in CDUF

We have corrected the implementation of custom Termination and Novation actions for CDUF

HD129988 : CAPITALGAIN / FINANCE Term Fees for Performance Swap not generated via Uploader

Added support in datauploader to enable generation of CAPITALGAIN / FINANCE termination fees for Performance Swap. Also Include fees and explode fees are supported.

HD 129824 : Improved the Instantiation Exception – related logs

We have enhanced the logs to include the message identifier and the object identifier so that user can understand what object is failing.

HD129844: Correlation matrix - Success is displayed even for failure when date time field is present in BOMessage mode.

We have corrected the code and now error message will be displayed in both BOMessage & Local mode, in case of rejection of the sample file.

HD127783: Markitwire Xccy Swap - quotes not being picked up for variable notionals

In case of Old and new cross-currency screens when the notional on both the legs are different the fix-rate (split-book price) was not calculated correctly based on quotes and GUI was defaulting it to 0.

The above bug is now been fixed for both old and new cross-currency screens.

HD129091: Trade Bundle cannot be removed by CDUF

We have corrected the behavior for Trade bundle. Now if bundle details are not provided in the file and action is amend then the bundle is removed.

HD 130023 : Uploader automatically adds any new bundleType value to Domain values without exception on incoming trade

The trade bundle was getting created during validation. We have corrected the same. However in case the trade is valid but there is a failure during trade save, the bundle would be created.

HD 129818 : DataUploader does not allow blank eligible currencies in MarginCallContract files

We have corrected the translator so that blank rows in CSV work fine for Eligible Currencies.

HD129374: Unexpected inputs for CDSIndex from DataUploader: calculating agent and city missing

We have added CSV support for the CalcAgent and CalcAgentCity in CDS Index trade. XML support was already available.

HD129381 Data uploader doesn't allow to upload LE Contact with N/A product type

HD 129379 Data uploader ignores error while LE Contact importing

We have corrected the validation for Product type and added a validation for the size of phone numbers in LE Contact.

HD 129790 : Sign ignored when deleting account rules via CDUF.

In account rule, We have made the fix for considering the sign while amending or deleting the Account Config Rule.

HD129589 : LegalEntity - Parent field cannot be removed when updating with no parent

We have added a fix to reset the parent id in case user does not provide parentId in legal entity definition.

3.44 Changes in Jan 2016 - Service Pack (4.4.1)

HD132278: OutOfMemory due to jaxb.error object build up in engine server memory

We have fixed a problem that prevents the upload process to fail with out-of-memory as its processing all the invalid records, when user uploads a quotes file with invalid records.

HD132284: Successful upload of an FX Swap trade using the datauploader however throws a NullPointerException.

TradeSettleDate when not being set correctly, it was causing NullPointerException. We have corrected the same.

HD131668: Roll date not set on Cap floor trades

Current uploader code consider Roll-Day values for types like IMM, SFE etc. for which there is code-wise mapping other than that it do not consider ny other values say 1Day, as part of the fix we have provided support for considering values coming from MW other than these pre-defined mapping

HD131615: DataUploader - IRS Principal Structure Frequency uploaded incorrectly

Corrective changes have been made in datauploader to properly set amortization frequency in principal structure of swap legs in IRS trades.

HD132538: IRS - Handling for compounding cash flows in datauploader for trades with schedule amortization is not present.

Corrective changes made in datauploader to allow add/remove of coupons and compound periods for compounding cash flows that are generated when amortization schedule is specified in IRS trades.

HD132392: Leg1_RateIndexFactor is not working – EquityLinkedSwap

We have corrected the mapping for Rate Index Factor in Equity Swap.

Bug fix: For FXOption uploader, Premium Fee Currency was not getting set correctly.

We have fixed the issue and Premium Fee Currency is added using PriceCcy trade keyword

HD126708: Bug fixes for Variance Swap

We have fixed some validations and default values in Variance Swap for Fixing Type.

HD129689: Uploaded value for spread schedule changes in DB after amending the trade

As part of the fix we have changed the rounding mechanism for spread schedule to replicate Calypso GUI behavior.

HD132105: Custom cashflows for trade with amortization and principal exchange uploaded incorrectly

Handling of Principal+interest flow properly in custom cashflows generation when PRINC+INT flows are generated in between the rows.

Duplicate Trades are created when the Same New Trade message is uploaded using Data uploader API with multiple Threads.

Addressed the issue with creating duplicate trades when the same NEW Trade message is uploaded by multiple threads using the Data uploader API

3.45 Changes in Feb 2016 - Service Pack (4.4.2)

HD133785: PerformanceSwap Data Uploader Missing Payment Fields

Corrective changes have been made in datauploader to properly set the values of payment roll day and payment lag fields when a performance swap trade is uploaded in the CSV file format.

HD133824: Datauploader does not take into consideration FX rates in swap leg amount's calculation for Performance swap trades.

Corrective changes have been made in datauploader to set the secondary swap leg amount of a performance swap trade by taking into consideration FX rates whenever applicable.

HD133995: Data Uploader deadlocks when using multiple thread for loading Collateral Exposure trades

For thread safe check and to avoid deadlock, the hashmap used to store the bomessage-id is converted to concurrent hash-map.

HD133698: In Calypso v13, irrelevant logs are printed with reference to ForwardStart product in the navigator logs
This fix will ensure that absence of Forward Start in the Calypso/Clientpatch will not throw errors in the log.

HD133236: Vol Surface Offset: Points are not captured correctly for 3D surface

Changes are made to handle duplicate expiry dates for multiple tenors.

3.46 Changes in Mar 2016 - Service Pack (4.4.3)

HD 133716/HD 134255: Bond Discount Trade uploaded through Data Uploader having Negotiated Price Type as clean price are badly displayed in Pricing Sheet and Audit entries are shown while resaving the trade.

We have added a validation to allow user to provide negotiated Price Type values to be equal to the bond product quote type or yield or dirty price. . Also, the trade keywords such as Dirty Price, Yield, YieldPriceFormat, EnteredLocale will be set correctly on the trade which will ensure that the data loaded in the GUI & pricing sheet are same as well as there are no audits.

HD133890: SDI – GL Account validation fails when several SETTLE accounts use the same name.

We have corrected the validation for case where multiple accounts have same name.

HD133577: Trade uploader not working for ELS trades when the DividendRule=FUNDING_SCHEDULE

Fixed the issue for setting appropriate parameters when an ELS trade is uploaded with DividendRule of type FUNDING_SCHEDULE.

HD 134508: Unable to have Floor check box checked when uploading Floor value of 0 with DataUploader for Margin Call Contract.

Corrected the validation for Floating Floor to allow zero as valid value.

HD134860: Perpetual Bonds cannot be loaded by CDUF

Added support for perpetual bonds i.e. Bonds without maturity date.

HD134210: Trade Id for uploaded Novated trades comes as 0 in acknowledgment and in message report window.

As part of the fix we now display correct trade Id in acknowledgement once the files are uploaded successfully.

HD134431: CDS trades created with accrual starting on the weekend in data uploader.

After applying this patch, CDS trade will generate the cashflow correctly adjusted to the next business day in case if the date is falling on a holiday

HD134952: DTUP does not process Perf swap when PrimaryLegPayRec is PAY.

We have fixed the population of PAY/REC leg on Performance swap trades.

HD134882: Cashflow issue on CDS trade from uploader.

This fix enables the coupon frequency & amortisation frequency to be set to QTR by default when no data is given in <Frequency> tag while saving a new CDS trade in DU. It prevent audit differences & failure on novating a trade uploaded via DU.

HD129988 : CAPITALGAIN / FINANCE Term Fees for Performance Swap not generated via Uploader

Bug fixe done to handle the trade termination case in which probability curve is not present.

HD135470: Futures: isValid method fails due to invalid expiration date

Corrected the validation of expiration date.

3.47 Changes in Apr 2016 - Service Pack (4.4.4)

HD 133584: Generating NACK while importing Floating Rate Bond Trade

We have made changes so that the business error thrown will be caught and the message is included within the acknowledgment as a warning.

HD 135876: Data Uploader PerformanceSwap - Stub Type error

As part of the fix provided the support for missing CSV fields "Specific First Date and Specific Last Date" for Performance swap uploader.

HD 135456 : ClassCastException in Backloading trade Browser.

Refactored the code so as to accommodate the changes of API of the Caypso-Core.

HD135513: Principal Exchange AMORT not editable with CDUF

Provided CSV mapping for PrincipalExchangeAmort field.

HD 135342: Datauploader Advice Document Viewer rounds off numbers while displaying data

We have made changes so that only numbers that have exponent will be converted to pure numeric values. eg: 2e4 will be converted to 20000.

HD 134866: Scheduled Task Trigger Upload File issues with AMEND and Datetime functionality.

Changes are done to removeTrigger before saving while AMENDING trigger. Also changes are made to consider timezone while converting date.

3.48 Changes in May 2016 - Service Pack (4.4.5)

HD 133716: Bond Discount Trade uploaded through Data Uploader having Negotiated Price Type as clean price is rejected.

Code changes to support CleanPrice as NegotiatedPriceType for a BondMMDiscount. This change is compatible with the latest pricing sheet changes. Correction in the calculation of Negotiated Price for a non-discounted bond.

HD134255: Audit entries are created in a Bond trade while resaving trade in the pricing sheet uploaded via DTUP.

This fix ensures that the keywords related to Pricing sheet namely- PremRate, RateSide, DirtyPrice, ATMMode, Strategy Name are saved while uploading the trade to avoid audits in the pricing sheet.

HD 136881: Exception occurs in Performance Swap if FXRate is not present in the input sample

Corrective changes have been made to prevent an exception that was being caused when the FXRate for the underlying product definition is not specified in the uploaded file.

HD 134499: Variance Swap - Incorrect Buy/Sell behaviour for an uploaded Sell trade.

Changes are done to set negative volatility notional and variance notional when the trade direction is SELL.

HD 136305: Calypso Data Uploader is saying rejected messages are a success in MQ.

Fixed the issue of sending incorrect acknowledgement to active-MQ server by correcting the sequence of the messages getting saved. As part of the fix the BOMessage will get saved once the corresponding tasks are saved.

3.49 Changes in June 2016 - Service Pack (4.4.6)

HD 137823: CLS Flag management in FX trades not working properly in datauploader.

Corrective changes have been made in datauploader for FX-products to set CLS field properly based on the value of CLS_ELIGIBLE keyword.

HD 135420: Audit entry generates for field "fixedRate" for an uploaded Cash trade through Data-uploader

Fixed the issue of audit entry getting generated for field "Fixed Rate" by correcting the rounding logic, henceforth the rounding decimals will be picked from Currency defaults/User-defaults for rounding this field from uploader.

HD 137585: Manual postings upload issue.

We have corrected the code so as to filter the accounts and give higher priority on the basis of the exact match for the postings processing org & currency.

3.50 Changes in Aug 2016 - Service Pack (4.4.7)

HD 137982: Issues with trade prices management when importation via Data uploader

Correction in behavior of negotiated price and dirty price calculation when underlying bond is of price type Price, Yield, Clean Price and Dirty Price

3.51 Changes in Aug 2016 - Service Pack (4.4.8)

HD 138349: Calypso not generate correctly Transfers and Cashflow if EndDate is on holiday

We have corrected the behavior to upload custom cash-flow for Cash trades to consider the holiday dates as well.

HD 140361: LE Contact not uploaded with ExternalRef field in XML upload file

We have corrected the API call for finding the contacts.

3.52 Changes in Sep 2016 - Service Pack (4.4.9)

HD 141127: Negotiated prices in TradeUploader for Discount bonds

Corrected datauploader behavior for calculation of negotiated price for BondMMDiscount with quote type Price.

3.53 Changes in Oct 2016 - Service Pack (4.4.10 and 4.4.11)

HD 141759: Error in validating Quotes against CalypsoUploadAcknowledgement.xsd

We have changed the CalypsoUploadAcknowledgement.xsd and added MinOccurs=0 for Error tags, so that when the error tags are missing/absent, the xml should validate fine.

3.54 Changes in Sep 2017 - Service Pack (4.4.12)

HD 152955: Uploader problem with commodity swap on futures.

We have corrected the logic so that if multiple trades with same Future Contract Name are booked, then only one entry of Commodity Reset will be created in Database.

3.55 Changes in Nov 2017 - Service Pack (4.4.13)

HD 155885: Values for three fields are set incorrectly on Bond Modification.

Fixed the issue by setting default values for generated audit entries if the value is not specified by user.

3.56 Changes in Jan 2018 - Version (4.4.14)

HD 158443: Bond Product - Added support for Bond Sinking Schedule.

HD 156463: FxOption Trade - Timezone related information are set while setting Expiry cut.

3.57 Changes in Feb 2016 - Service Pack (4.5.0): Compatible with Collateral 3.2.0+

Buy Side datauploader support (Available in calypso 14.4+ versions only):

Strategy:

Added support for uploading Strategy Object. Please refer CalypsoStrategy.xls for further details.

Rating Equivalence:

Added support for Rating Equivalence in datauploader. Please refer RatingEquivalence.xlsx for further details.

Group Hierarchy:

Added support for uploading Group Hierarchy object. For details please refer CalypsoGroupHierarchy.xls for further details.

Benchmark:

Uploader support for Benchmark is provided for details about same please refer to CalypsoBenchmark.xlsx

Investment Rule:

Added support for uploading Inves-> Enhcnatment Rule object. Please refer CalypsoInvestmentRule.xlsx for further details.

Mandate:

Added support for Mandate in datauploader. Please refer CalypsoMandate.xlsx for further details.

Gaps in Fund:

Added support for the Share Classes tab, Series tab and Benchmark Fields in datauploader.

Margin Call Contract gaps (Compatible with Collateral version 3.2.0+):

We have added support for Exposure Groups Definitions in XML only.

We have added support for following in XML and CSV:

- > Eligible Book : Incoming Security Book, Incoming Cash Book, Outgoing Security Book, Outgoing Cash Book, Use Inventory Source book
- > Concentration Rules config : Credit Limit
- > Eligible Currencies : Orderer Role
- > Details : Generate Margin Calls Per Exposure Group, Distribute To Exposure Group, Ignore MTA On Returned Margin Below Threshold, Simulation Pricing en

HD 104648: CollateralAllocation: PO should be considered along with ReferenceAttributes for fetching margin call contracts.

Processing Org if present will be used along with Reference attributes in a query to fetch Margin call contract while uploading allocations. (**Compatible with Collateral version 3.2.0+**):

Treasury Lock Product (Available for Calypso 14.4+):

Added support for Treasury Lock product. Please refer TreasuryLock.xls for further details.

Gaps in Sec Lending: HD133299, HD 133530, HD 133571, HD 133863

Adding support for SecLending Loan Types - FeeCash Pool, Fee NonCash Pool, Fee Unsecured, Hold, Pay To Hold, Rebate in v14.2+ versions of Calypso. Please refer SecLending.xls for further details.

Gaps in Repo: HD133239, HD 133530, HD 133566, HD 133863

Added support for following in 14.2+ versions of Calypso:

- 1) 'Pool' RepoType,
- 2) 'Evergreen', 'Extendable' & 'ROE' maturity types
- 3) & new lifecycle actions (CLOSEANDREOPEN, CALL_EXERCISE, PRINCIPAL_CHANGE) for Repo Trade
- 4) SecurityDetails - IndemnityPercent
BondDetail/EquityDetail - ForwardPrice, ForwardDirtyPrice, BSBLiquidationB, BSBCurrencyRoundingB
RepoDetails - DeliveryType
FundingDetails - ResetHolidays, SalesMargin, InternalRepoRate, InternalRepoSpread, CashDrivenB, ResetTiming, ResetLag, ResetLagB, PaymentLag, ResetOffsetBusDayB, PaymentOffsetBusDayB, ActualPrincipalB, DiscountB, AmortizationAmount,
AmortizationType, CompoundingFrequency, CompoundingMethod, PeriodRule, SampledPeriod, ResetRange, RollDay, DateRollConvention
- 5) Any other missing field can be uploaded through Name value Pair.
- 6) User to provide account name in the keywords COUNTERPARTY_CLIENT_ACCOUNT & EXECUTING_PARTY_ACCOUNT for Repo custody trades.

Please refer Repo.xls for further details.

Datauploader support for reconvention type Settle Currency :

Support added for settlement currency details/Settle currency reconvention in structured flows. Please refer StructuredFlows.xlsx for further details.

Add support for Double One Touch and Double No Touch in ESO

Support added in datauploader for Notional FX Reset, Premium currency and Premium FX rate fields in Equity structured options, and also for Double One touch and Double No Touch trigger types. This enhancement requires a Core-Calypso hotfix and please contact helpdesk support team for the same.

Datauploader support for Trade Bundle and add mirror bundle.

Uploader support for Trade Bundle is provided for details about same please refer to CalypsoTradeBundle.xlsx. The domain "TradeBundleAttributes" need to be configured under domain-key "domainName" in the domain value to support trade bundle attributes and PROPAGATE_TO_TRADE action.

For trade bundles to be used in Trades we recommend to create the bundle via Trade Bundle uploader first and then use the same in

SVN for ETOs - New SVN field needed so correct option product.

Data Uploader for ETO trades now supports SVN field to correctly identify the option when a corporate action is applied on the option contract and a new version of the same contract is created with a new Series Version Number. Data uploader now checks for the contract name and the SVN provided to match the contract and the underlying option. If SVN is not provided the default value 0 is assumed.

HD133841: Support resets for ESO.

Support added in datauploader for resets in Equity Structured Options trades. Please refer Equity Structured Option.xls for further details.

HD133903: Data Uploader: Population of field Input, Method, Role in TradeFee

Support for field Input, Method, Role in TradeFee uploader is added and auto calculation of Fee Amount from FeeInput value is done. Please refer TradeFee.xls for further details.

Add an API in the Cache inside Data uploader to cache the Product Code object

Enhancement to cache the Product Code objects inside the cache API provided by data uploader. This cache can be useful in bulk uploading future, future option and ETO products using the data uploader.

HD131017/HD132732: Add datauploader support for SettleHolidays and ProductSubtype in Structured Flows.

Support added in datauploader for settlement holidays and product sub type in Structured flows trade. Please refer StructuredFlows.xls for further details.

SDI amend can update the Future Transfers.

When SDI is amended successfully, an event will be generated for transfers Engine and 'TransferEngine' will process the event.

FXOption Uploader :

For digital options at expiry, this change will enable the trade description to be uploaded correctly when TriggerType is ABOVE or BELOW.

Bug fixing for Partial Novation for trades uploaded via DU:

TerminationReason and TransferReason are not getting populated correctly in trades uploaded by datauploader in case of partial novation.

Bug fix: For FXOption uploader, Premium Fee Currency was not getting set correctly.

We have fixed the issue and Premium Fee Currency is added using PriceCcy trade keyword

In Calypso v14.4+ FXSpot trade booked via DU gets booked correctly, but TradeType is populated as Forward.

Fixed the issue for setting trade-type correctly in case of uploading FXSpot

Duplicate Trades are created when the Same New Trade message is uploaded using Data uploader API with multiple Threads.

Addressed the issue with creating duplicate trades when the same NEW Trade message is uploaded by multiple threads using the Data uploader API

Bug Fix: Fix Validations in ETOContract uploader

As part of the fix, we separated checks for empty and invalid actions; Removed duplicate checks for action; Fixed invalid validation wherein if currency, exchange, etc. is not given, it skips from the condition and further validations does not take place.

Bug Fix: Missing Unique Key implementation for CurveUnderlyingMoneyMarket

Added unique key implementation for curve underlying money market, which will allow multiple actions for same object to work, simultaneously.

Bug Fix: Margin Call Trade

Following fixes has been done for this JIRA.

- 1) When Dirty price is given in sample file, Accrual & Price will be auto-calculated.
- 2) When Price is given in sample file, Accrual & Dirty price will be auto-calculated.
- 3) When Only Accrual is given in sample file, Only Dirty Price is populated.
- 4) Unwanted Negotiated currency from keyword is removed.

HD126708: Bug fixes for Variance Swap

We have fixed some validations and default values in Variance Swap for Fixing Type.

Limit the Number of objects to be uploaded via real time to 1

When multiple objects are sent, via the real time UploadImportMessageEngine, the framework uploads only the first object from the message and ignore the other.

The acknowledgement generated will only contain 1 acknowledgement.

Structured Flows - Reconvention - Trade is not terminated when Full Notional Change is applied using Is Full Prepayment parameter from datauploader.

We have fixed the issue. Trade will be terminated when full notional change reconvention is applied using Is Full Prepayment parameter.

HD131017: StructuredFlows : Fields not working : ResetRoll, ResetHolidays.

Changes made in datauploader to correct the mapping for the values of reset lag in structured flows trades.

HD130748: Cross Currency Swap Principal Amortization Type not working in data uploader

CSV support for Principal structure in Cross currency swap trade is added.

HD 131445: Equity Swap trades shows audit entries when opened in UI and resaved.

We have made changes to avoid unwanted audit entries which were getting generated on loading a DTUP booked trade from calypso UI.

HD131615: DataUploader - IRS Principal Structure Frequency uploaded incorrectly

Corrective changes have been made in datauploader to properly set amortization frequency in principal structure of swap legs in IRS trades.

HD131668: Roll date not set on Cap floor trades

Current uploader code consider Roll-Day values for types like IMM, SFE etc. for which there is code-wise mapping other than that it do not consider ny other values say 1Day, as part of the fix we have provided support for considering values coming from MW other than these pre-defined mapping

HD132149: FX Spot trade when uploaded by amending the currency pair shows incorrect currency pair & amount details

Code changes done to allow the user to upload a FX Spot trade by amending the currency pair, after the fix the currency pair, primary & secondary amount will be same as given in the sample.

HD132278: OutOfMemory due to JAXB error object build up in engine server memory

We have fixed a problem that prevents the upload process to fail with out-of-memory as its processing all the invalid records, when user uploads a quotes file with invalid records.

HD132538: IRS - Handling for compounding cash flows in datauploader for trades with schedule amortization is not present.

Corrective changes made in datauploader to allow add/remove of coupons and compound periods for compounding cash flows that are generated when amortization schedule is specified in IRS trades.

HD132284: Successful upload of an FX Swap trade using the datauploader however throws a NullPointerException.

TradeSettleDate when not being set correctly, it was causing NullPointerException. We have corrected the same.

HD132943: DataUploader doesn't set default value of Coupon Frequency when uploading a standard CDS Single Name Trade

This fix enables the coupon frequency & amortisation frequency to be set to QTR by default when no data is given in <Frequency> tag while saving a new CDS trade in DU. It prevents audit differences & failure on novating a trade uploaded via DU.

HD133103: Banking Flows Trade cash flow generation issue.

Validation has been added in datauploader that would prevent uploading of trades without coupon frequency.

HD 133396: CurrencyPair system keyword incorrectly populated for ListedFRA through datauploader.

This fix will set the currency pair keyword on the FRA trade based on the currency position reference of the contract currency & the currency in the user defaults. If the contract currency & the currency in the user defaults are not equal, then the currency pair will be saved in the keyword.

HD129689: Uploaded value for spread schedule changes in DB after amending the trade

As part of the fix we have changed the rounding mechanism for spread schedule to replicate Calypso GUI behavior.

HD131911: Data Uploader creates incorrect Transfers when creating Equity Structured Options

We have Corrected logic to determine direction of premium amount based on trade direction also cleared audits on null amend.

HD132105: Custom cashflows for trade with amortization and principal exchange uploaded incorrectly

Handling of Principal+interest flow properly in custom cashflows generation when PRINC+INT flows are generated in between the rows.

HD131424: Datauploader does not save LongShort keyword to database for Bond trades.

Corrective changes made to set LongShort keyword in a bond trade entered through datauploader.

HD132392: Leg1_RateIndexFactor is not working – EquityLinkedSwap

We have corrected the mapping for Rate Index Factor in Equity Swap.

HD132058: DataUploader Window doesn't take in account CalypsoUploadDocument Source for xml file.

Addressed the Issue where the Source in the CalypsoUploadDocument is ignored when uploading the xml from the Data Uploader Window. However please note that this Source is used internally and when xml is given in Uploader format all the mapping should be done outside of the data uploader.

HD131830: For Digital FXOption "At Expiry", PUT/CALL values are incorrectly populated

We have fix and issue which enables a Digital FXOption "At Expiry" to be saved with proper values for PUT/CALL Option type. In case no option type is given in sample based on if the Trigger Type=ABOVE, Option type will be CALL & for Trigger Type=BELOW the option Type will be PUT.

HD133995: Data Uploader deadlocks when using multiple thread for loading Collateral Exposure trades

For thread safe check and to avoid deadlock, the hashmap used to store the bomessage-id is converted to concurrent hash-map.

HD 131819: ESO Premium Duplication Issue with new Data Uploader

Starting with Data Uploader 4.0.0, Calypso calculates the Premium Fee as part of the upload and adds it to the trade. Clients sending their own PREMIUM Fee will see duplicates if they continue sending such Fees. To avoid these duplicates, Data Uploader will calculate the PREMIUM Fee only if it is not part of the incoming message.

3.58 Changes in Mar 2016 - Service Pack (4.5.2)

HD134030: Simple Transfer: Uploader creates wrong Transfer Type.

Modified transfer type validation to reject the upload if the case doesn't match with the domain values.

HD134618: Unable to upload ADR with correct Issuer.

We have fixed bug that prevented setting of Issuer for the ADR. Also corrected the validation for Issuer in ADR.

HD135131: Inconsistent behaviour between GUI and DataUploader for StructuredFlows with floating type concerning reset holidays and reset offset.

We have made fixes to ensure there are no extra audit entries generated during save of the Structured Flows via datauploader.

HD133577: Trade uploader not working for ELS trades when the DividendRule=FUNDING_SCHEDULE

Fixed the issue for setting appropriate parameters when an ELS trade is uploaded with DividendRule of type FUNDING_SCHEDULE

Bug fixes : StructureFlows

We have fixed date validation for rate/spread schedules in the structured flows.

HD134907: CDUF: Automatic Population of MarginCallContracts not working for Repo and SecLending

We have made code changes to filter the margin call configs based on the trade & the underlying product. The code change will fetch all the margin call configs & apply a filter to check if there is a single config for the particular product.

3.59 Changes in Apr 2016 - Service Pack (4.5.3)

HD135470: Futures: isValid method fails due to invalid expiration date

Corrected the validation of expiration date.

HD 135876: Data Uploader PerformanceSwap - Stub Type error

As part of the fix provided the support for missing CSV fields "Specific First Date and Specific Last Date" for Performance swap uploader.

HD 136065: Unable to upload Simple transfer for security type Equity.

We have made corrections so that for Equity SimpleTransfer the value for TradePrice should be used from the input sample. Also, we have fixed issues causing audit entries on NULL amend.

HD 135456 : ClassCastException in Backloading trade Browser.

Refactored the code so as to accommodate the changes of API of the Caypso-Core.

HD129988 : CAPITALGAIN / FINANCE Term Fees for Performance Swap not generated via Uploader

Bug fix done to handle the trade termination case in which probability curve is not present.

3.60 Changes in May 2016 - Service Pack (4.5.4)

HD 137493: Variance Swap - Incorrect Buy/Sell behaviour for an uploaded Sell trade.

Changes are done to set negative volatility notional and variance notional when the trade direction is SELL.

HD136146: Datauploader failed on uploading CSA Config CollateralPolicy value different from a currency

Corrected the validation to include non-Currency related values. So the valid values will be fetched from CollateralPolicy Domain.

HD 136289: No ack for AMEND of a Legal Entity that does not exist

If the legal entity, being uploaded with an AMEND action, is not found the code will generate a NACK and report back instead of proceeding ahead.

3.61 Changes in June 2016 - Service Pack (4.5.5)

HD 133405: Structured Flows uploaded through CDUF does not load correctly in Pricing Sheet and throws exception

Corrected datauploader behavior to set default values for average reset details when not given in trade sample file.

HD 137456: Screen and datauploader issue on inserting credit ratings

Added validation to avoid duplicate Credit Ratings in datauploader.

HD 138130: DataUploader: MarginCallContract: SecurityMarginCallAccountB not working.

Corrected the mapping for the SecurityMarginCallAccount field for Margin Call Contract uploader.

HD 138056: DataUploader: Triparty Agent is not populated if there are more than one LegalAgreements

We have corrected the functionality to add and amend Triparty Agent on Repo trade based on valid LegalAgreement mapped on trade.

HD 137376: Memory leak while saving bulk calypso-mappings

Preventing unnecessary generation of DomainValue Change event, hence preventing frequent update of Domain cache update which cause OutOfMemory exception

3.62 Changes in Aug 2016 - Service Pack (4.5.6)

HD 138795: VolSurface Underlyings with negative strikes fail to import.

We have corrected the validation to allow negative strike values in Volsurface Underlying.

HD 138811: DataUploader ScriptableOTCProduct trade import error

Ensure correct FX parameters are processed for fetching and assigning the underlying FX product.

HD137807: Duplicate rows are created in FXFlexiForwardMerchantFX table for rate-correction / amendment.

We have made changes to ensure that the existing product is fetched and avoid duplicate rows.

3.63 Changes in Oct 2016 - Service Pack (4.5.7)

HD 141011: CDU for SDIs - Problem w/GL accounts

We have corrected the validation for case where multiple accounts have same name.

3.64 Changes in Nov 2016 - Service Pack (4.5.8)

HD 143213: Income payment lag calendar and price fixing payment lag calendar are not populated correctly for performance swap

Added a check that prevents overwrite of default values if upload file explicitly provide holidays. This fix also requires a fix in the Performance Swap trade, please contact Calypso Helpdesk Support for the same.

3.65 Changes in Dec 2016 - Service Pack (4.5.9)

HD 143443: Cross Currency Basis Swap Stub Amendment Issue

Corrective changes have been made to reset stubs data on a swap leg if no stub info has been specified in the uploaded file for trade amend.

3.66 Changes in Jan 2017 - Service Pack (4.5.10)

HD 144623: Changing product subtype allows incorrect trade creation - fx forward instead of spot

For V13 version:

Following validations has been added to restrict creation of trade with wrong type

- 1) For SPOT trade, If the Settlement date is not equal to SPOT date then there will be validation error.
- 2) For Forward trade, If the Settlement date is equal to SPOT date then there will be validation error.

And For V14 versions:

Validation has been added only for SPOT trade.

- 1) For SPOT trade, If the Settlement date is not equal to SPOT date then there will be validation error.

HD 145759: Custom Cash flows upload fails for REC Fix and Pay Float Swap trade.

Corrected datauploader behavior to upload cashflows for IRS trade (created from UI) having Fixed leg as Receive and Float leg as Pay.

HD 144945: MerchantFX data uploader for takeup not checking all the parameters

Added validation for Trade direction change during takeup and terminate action of MerchantFX.

3.67 Changes in Feb 2017 - Service Pack (4.5.11)

HD 146142: DataUploader is not supporting to upload multiple Interests.

We have corrected the validation which was preventing the user to upload Multiple Account Interests with same Penalty flag but different CalcType.

3.68 Changes in Apr 2017 - Service Pack (4.5.12)

HD 146906: IMM CAD Date Roll Convention not working for CapFloor.

Issue with IMMCAD dateroll convention is fixed for the Cap Floor product

3.69 Changes in May 2017 - Service Pack (4.5.13)

HD 144945: MerchantFX data uploader for takeup not checking negotiated currency change.

Added validation for Trade direction change during takeup and terminate action of MerchantFX.

3.70 Changes in Jul 2017 - Service Pack (4.5.14)

HD 151245: Mirror Book CSV Field does not work for ESO Data Uploader.

Corrected the mapping for the field "MirrorBook" in CSV files.

HD 150706: ESO Premium FX Currency and Premium FX Rate not uploaded on ESO trade

We have added the logic to set Premium Currency and Premium FX Rate (if Premium currency is different than underlying product currency)

3.71 Changes in Aug 2017 - Service Pack (4.5.15)

HD 152932: FXOption - System does not allow change settle date.

We have corrected the validations for Trade Settle Date of FX-Option Trades and made this field non-mandatory.

3.72 Changes in Sep 2017 - Service Pack (4.5.16)

HD 153946: Data Uploader: FXOption with LE role other than CounterParty cannot be created unlike UI.

We have added CSV support for Fee Role in Trade Fees.

3.73 Changes in Nov 2017 - Service Pack (4.5.17)

HD 155930: Data Uploader is not validating external ref properly for all products.

We have corrected the validation which had limitation that in case there are already multiple trades with duplicate external reference then validation fails.

3.74 Changes in Jan 2018 - Version (4.5.18)

HD 158084: Fixed the issue by defaulting known date to Quote Date.

3.75 Changes in March 2018 - Version (4.5.19)

HD160723: Negotiated amount rounding is based on the ccy pair configuration.

HD159754: Fixed the issue by defaulting Takeup Trade Date to current date.

3.76 Changes in June 2018 - Version (4.5.20)

HD165138: Added the ability to use the user-defined Fee.Role before defaulting to the role in the corresponding Fee Definition.

3.77 Changes in January 2019 - Version (4.5.21, 4.5.22, 4.5.23)

Version	Component	HelpDesk	Issue	Type	Description
4.5.21	DTUP	167510	DTUP-338142	Issue	Issue - The xml uploaded using Data Uploader in Back Office Message Mode does not retain the same dates as mentioned in xml for ESO(AsianRate).
4.5.21	DTUP	168461	DTUP-338364	Issue	Issue - Takeup deal final rate is different from the upload rate in FX merchant trade.
4.5.22 4.5.23	DTUP	171105	DTUP-338932	Enh	<p>Enhancement – Create scheduled task to update Compound attribute flag & frequency on trades.</p> <p>Fix – Added scheduled task "OIS_COMPOUND_UPDATE" to update OIS compounding flag on Swap trade float-legs when the corresponding rate-index selected on trade is configured with OIS attributes "DailyIndexCalculator" and "IndexCalculator" with values "DailyCompound" or "DailyCompound2" and "OIS" or "OISNew" on respective attributes.</p> <p>The trades will be amended with AMEND action. Make sure that it is available in the Trade workflow.</p>

3.78 Changes in February 2019 - Version (4.5.24, 4.5.25, 4.5.26)

Version	Component	HelpDesk	Issue	Type	Description
4.5.24	DTUP	159193 172997	DTUP-339257	Issue	<p>Issue - Uploaded Basis swap trade has Trade Time from domain values of UploadTradeTime and not from file used in uploading the trade.</p> <p>Fix - Corrected the mapping for the CSV translation to include time for TradeDate field.</p>
4.5.25	DTUP	174839	DTUP-339307	Issue	<p>Issue - For trades flowing in from CME through exchange-feed, Pmt 'EXP' is not set for BRL IRS coupons.</p> <p>Fix - Added missing feature of setting payment-frequency to EXP in case of OIS ZC Swap.</p>

Version	Component	HelpDesk	Issue	Type	Description
4.5.26	DTUP	174839	DTUP-339430	Issue	<p>Issue – Add scheduled task to update existing NDS trades.</p> <p>Fix – Added scheduled task NDS_SWAP_UPDATE to update:</p> <ul style="list-style-type: none"> Swap fixed-float legs with freq.EXP in case of ZC-OIS trades (NDS and SwapNondeliverable) <p>Settlement Holidays on NDS trades as per the FX Reset (NDS and SwapNondeliverable)</p>
4.5.26	DTUP	174245	DTUP-339460	Issue	<p>Issue – Settlement reset is not considering holidays / weekends, when calendar is set to take it into account for NDS OIS Swap trade.</p> <p>Fix - Fixed the issue by setting reset-holidays defined in FX Reset when values are missing in the CUD file for this tag group.</p>

3.79 Changes in May 2019 - Version (4.5.27)

Version	Component	HelpDesk	Issue	Type	Description
4.5.27	DTUP	158084 180267	DTUP-339860	Issue	<p>Issue – Known date is not getting updated in Market Quote Window when using the Data Uploader.</p> <p>Fix - Added support for Known Date field in Quotes uploader. If not set, the Know Date is set to the Quote Date.</p>

3.80 Changes in Apr 2016 - Service Pack (4.6.0)

HD134971: Add support for allocation of type 'book + strategy'

Added a support for 'Book/Strategy' allocation. For using 'Book/Strategy' allocation user need to set <AllocationPartyRole> as 'BookWithStrategy' with strategy external reference populated '<AllocationStrategyExternalReference>'.

Collateral Allocation Uploader:

Added support for the Exposure Groups in Collateral Allocation Uploader.

Target Config Uploader:

Added support for the Collateral-Cost in Target Config uploader.

HD135858: GroupHierarchy : New action is not linking fund/mandates with strategies from uploader

We have enabled the linking of strategies with Fund, Mandates and Strategies during NEW action.

HD135674: Group Hierarchy issue with 'Local' strategy perimeter type

Changes are done to allow use of strategies of type 'Local' in hierarchy when they are used by a single fund/mandate.

Margin Call Contract Uploader:

2. Add support for Direction Based Inclusion and Portfolio Based Distribution flag in Margin Call Contract.
3. Add support for the PO in the Exposure Group.
4. Add support for Collateral Distribution MTA and Collateral Distribution MTA currency
5. We have corrected the validations for the Incoming/Outgoing Cash/Security Book.

HD134508: Unable to have 'Floor check box' checked when uploading Floor value of 0 with DataUploader

We have corrected the validation for Floating Floor to allow zero as valid value.

3.81 Changes in Apr 2016 - Service Pack (4.7.0)

HD 132595: Added support for the Precious Metal in Uploader.

Provided Support for Precious metal related fields:

- 1) PreciousMetalLocationSpot
- 2) PreciousMetalLocationSpread
- 3) PreciousMetalPhysicalForm
- 4) PreciousMetalAllocatedB
- 5) PreciousMetalLocation

HD 133716: Corrected the validation for negotiated Price type in case of BondMMDiscount trades.

HD 134255: Audit entries are created in a Bond trade while resaving trade uploaded via DTUP.

We have added a validation to allow user to provide negotiated Price Type values to be equal to the bond product quote type or yield or dirty price. . Also, the trade keywords such as Dirty Price, Yield, YieldPriceFormat, EnteredLocale will be set correctly on the trade which will ensure that the data loaded in the GUI & pricing sheet are same as well as there are no audits.

HD 135513: Principal Exchange AMORT not editable with CDUF.

Provided CSV mapping for PrincipalExchangeAmort field.

3.82 Changes in Apr 2016 - Service Pack (4.7.1)

HD 136065: Unable to upload Simple transfer for security type Equity.

We have made corrections so that for Equity SimpleTransfer the value for TradePrice should be used from the input sample. Also, we have fixed issues causing audit entries on NULL amend.

3.83 Changes in May 2016 - Service Pack (4.7.2)

HD 136981: No Ack sent for incorrect XML file from Datauploader via MQ

Fix done in XML translation to process all incoming messages which earlier use to only translate messages starting with "<xml" header tag.

HD 137325 & HD 136981: DTUP throws NPE when deals on non-existing bonds are uploaded

We have added checks so that exception/error are avoided in Bonds.

HD 133716: Bond Discount Trade uploaded through Data Uploader having Negotiated Price Type as clean price is rejected.

Code changes to support CleanPrice as NegotiatedPriceType for a BondMMDiscount. This change is compatible with the latest pricing sheet changes. Correction in the calculation of Negotiated Price for a non-discounted bond.

HD 136527: Datauploader – CalypsoProductCodes does not include value from name/value pair in CalypsoAcknowledgement

The code change ensures that the acknowledgement for calypso product codes shows the product value as well in the attribute CodeValue.

HD134255: Audit entries are created in a Bond trade while resaving trade in the pricing sheet uploaded via DTUP.

This fix ensures that the keywords related to Pricing sheet namely- PremRate, RateSide, DirtyPrice, ATMMode, Strategy Name are saved while uploading the trade to avoid audits in the pricing sheet.

3.84 Changes in July 2016 - Service Pack (4.7.3)

HD133890: SDI – GL Account validation fails when several SETTLE accounts use the same name.

We have corrected the validation for case where multiple accounts have same name.

HD134907: CDUF: Automatic Population of MarginCallContracts not working for Repo and SecLending

We have made code changes to filter the margin call configs based on the trade & the underlying product. The code change will fetch all the margin call configs & apply a filter to check if there is a single config for the particular product.

3.85 Changes in Sep 2016 - Service Pack (4.7.4)

HD 141503: CDUF does not import Accounts having a closing account.

We have corrected the validation for fetching the Closing account.

3.86 Changes in Nov 2016 - Service Pack (4.7.5)

HD143151: DataUploader doesn't block an incorrect field for the Gold allocation.

We have made a fix so that Boolean values: TRUE/FALSE in CSV would be considered irrespective of the case, i.e. TRUE,True,true would evaluate to True.

3.87 Changes in Dec 2016 - Service Pack (4.7.6)

HD 143919: BondInflation Cash Trades' TradePrice is not properly managed by DataUploader.

Corrected datauploader behavior to calculate correct negotiated trade price for inflation indexed bond when quote type is clean price.

3.88 Changes in Feb 2017 - Service Pack (4.7.7)

HD 146651: DataUploader is loading incorrect Fixed Rate value when setting the locale to French.

We have fixed the DTUP code to make it Locale independent for the rate calculation.

3.89 Changes in March 2018 - Version (4.7.8)

HD161063: For Bond Trade, while calculating index factor, the timezone of pricing environment is considered.

3.90 Changes in March 2018 - Version (4.7.9)

HD161063: For Bond Trade, while calculating index factor, the timezone of pricing environment is considered.

3.91 Changes in November 2018 - Version (4.7.10)

Version	Component	HelpDesk	Issue	Type	Description
4.7.10	DTUP	169182	DTUP-338823	Issue	Issue – Bond ratings should get updated when action amend is used in the DTUP file.

3.92 Changes in January 2019 - Version (4.7.11)

Version	Component	HelpDesk	Issue	Type	Description
4.7.11	DTUP	169263	DTUP-338972	Issue	Issue – Rounding issue with dirty price generates wrong settlement amount for TBill. Fix –RoundingMethod.round is now applied on DirtyPrice as in Bond Trade window.

3.93 Changes in May 2016 - Service Pack (4.8.0)

HD 132364: Added support for the Borrow Curves

Added support for Borrow Curve in datauploader. Please refer CurveBorrow.xlsx for further details

HD 132610: Update of Bundle with import using DataUploader

When no bundle tags are provided in upload file no changes related to bundle is done during NEW/Amend and when empty tags are provided in upload file the bundle is deleted from the trade.

HD129719: Data uploader - UploadImportMessageEngine - Does not support Correlation ID

Support to persists JMS message header and properties is provided. The main aim of this functionality is to persist Correlation Id and other such header attributes in datauploader message creation and send them out in acknowledgment. Also support for JMS properties is provided, for persisting such attributes they need to be configured in Calypso under domain "UploadJMSMessageAttributes", please execute the GatewaySchemaData.xml to get this domain populated.

HD133825: Performance swap trades negotiated as Unitary Price, and Data Uploader is rejecting the trades.

As part of the fix uploader will now support PerformanceSwap having fixing type "Unitary price" and Notional price "Use unitary price" when the underlying is Bond. Also support for Quantity field is provided to refer to this tag please refer to the doc PerformanceSwap.xls

HD135924/HD 132595: Data uploader does not integrate allocation field while uploading a Precious Metal trade.

Provided Support for Precious metal related fields:

1) PreciousMetalLocationSpot

- 2) PreciousMetalLocationSpread
- 3) PreciousMetalPhysicalForm
- 4) PreciousMetalAllocatedB
- 5) PreciousMetalLocation

Please refer FXForward.xls, FXSpot.xls and FXSwap.xls for further details.

HD133798: Uploader support for Correlation Swap.

Datauploader support added for Correlation Swap. Supported actions are: NEW, AMEND, CANCEL, TERMINATE, PARTIAL_TERMINATE, NOVATE, and PARTIAL_NOVATE. Please refer CorrelationSwap.xls for further details.

HD133355: Add support to upload working weekends with Copp Clark schedule task

We have made provision for uploading working weekends/holidays. A new domain entry has been created with the name "COPPClark.WorkingDay" which will be used to identify whether the event is a holiday or a good business day. GatewaySchemaData.xml needs to be executed to get this domain populated with the default value.

HD134222: Corporate Action: Delete Action not supported

We have made changes for supporting deletion of Corporate Action. Please refer

Support for Portfolio Swap Contract.

Added support for portfolio swap contract definition & actions - NEW,AMEND & DELETE.

Custom Portfolio:

Added support for Custom Portfolio in datauploader. Please refer CalypsoCustomPortfolio.xlsx for further details

Fund:

Provided support for Ownership ratios tab. Please refer to CalypsoFund.xlsx for further details

Investment Rule:

We have made changes for supporting upload of Investment rules by storing allocation data on record date bases. Also, provision has been made for uploading investment actions along with the AllocationData.

Equity Forward trade:

We have added support for the Reset Schedules in Equity Forward Trade. Please refer EquityForward.xls for further details.

Bond Product:

Added support for the Effective Call, Effective Call Date and Redemption Type for Bond Product. Please refer CalypsoBondProduct.xls for further details.

Collateral Allocation Uploader:

Added support for the Exposure Groups in Collateral Allocation Uploader.

Target Config Uploader:

Added support for the Collateral-Cost in Target Config uploader.

Margin Call Contract Uploader:

6. Add support for Direction Based Inclusion and Portfolio Based Distribution flag in Margin Call Contract.
7. Add support for the PO in the Exposure Group.
8. Add support for Collateral Distribution MTA and Collateral Distribution MTA currency
9. We have corrected the validations for the Incoming/Outgoing Cash/Security Book.

HD134971 : Add support for allocation of type 'book + strategy'

Added a support for 'Book/Strategy' allocation. For using 'Book/Strategy' allocation user need to set <AllocationPartyRole> as 'BookWithStrategy' with strategy external reference populated '<AllocationStrategyExternalReference>'.

Structured Flows:

- Validation for schedule date which was made mandatory has been removed. Also validation has been added for: if date is null and rate is provided
- Added support for specific settle currency reconvention. It enables to add settlement currency reconvention for a particular cashflow.
- Added support for reconvention parameter IsFullPrepayment.

Exotic Swap:

Fixed an error related to empty ExspVariables.

FX-Non Deliverable Swap:

Corrected calculation of far-secondary amount.

Group Hierarchy:

- Fixed an error occurring when two hierarchies amend same fund/mandate.
- Corrected uploader behavior to delete nested groups using AMEND action.

InterestRate Structured Option:

Fixed errors in case of empty OffsetBusDays and Offset tags

Dividend Swap:

Changes are done to fetch FXResets on basis of underlying currency, payment currency and FXReset.

SDI:

Fixed errors related to empty Processing Org

AccountEvent:

Fixed error related to multiple entries of same AccountEvent with different actions.

AccountInterestConfig:

Fixed error related to multiple entries of same Account Interest Config with different actions.

SDF:

Made changes to handle negative tenor range values for SD Filter.

Commodity Product:

Fixed error related to multiple entries of same Commodity Product with different actions.

Vol Surface:

In CSV sample when same volatility surface object with different actions are given it considers only the latest action and create CDUF for it. We have made changes so that vol surfaces are treated as different objects.

Cash-Loan Deposit Trade:

Corrected uploader behavior for cash trades of type non bullet amort type with non-compounding interest.

Margin Call Contract:

We have corrected the validations for the Incoming/Outgoing Cash/Security Book.

Credit Default Swaption:

Corrective changes have been made in datauploader to properly set Settlement matrix and Market Standard in Credit default swaption trades.

HD132329: Restatement keywords do not get removed from child trade created when a trade is partially terminated/novated/partially novated using datauploader.

Corrective changes have been made in datauploader to remove keywords RestatementVersion and RestatementDateTime from child trades created during partial termination / termination with termination-reason as notional increase / novation / partial novation of a trade that has the aforementioned keywords.

HD 136065: Unable to upload Simple transfer for security type Equity.

We have made corrections so that for Equity SimpleTransfer the value for TradePrice should be used from the input sample. Also, we have fixed issues causing audit entries on NULL amend.

HD135742: Unable to upload relative bond types that are not UST for Future contracts using data uploader

We have corrected the validation of Bond Type.

HD 135354: ADR - Data Uploader issue with RatioADRNumb and RatioUnderlyingNumber attributes when the values are values with decimals.

The code has been fixed for the "RatioADRNumb" and the "RatioUnderlyingNumber" fields to accept decimal numbers.

HD 135674: Group Hierarchy issue with 'Local' strategy perimeter type.

Changes are done to allow local strategies in hierarchy when they are used by a single fund/mandate.

HD 135342: Datauploader Advice Document Viewer rounds off numbers while displaying data

We have made changes so that only numbers that have exponent will be converted to pure numeric values. eg: 2e4 will be converted to 20000.

HD129988 : CAPITALGAIN / FINANCE Term Fees for Performance Swap not generated via Uploader

Added support in datauploader to enable generation of CAPITALGAIN / FINANCE termination fees for Performance Swap. Also Include fees and explode fees are supported.

HD 135493: Asset Swap trade showing incorrect Pay/rec when uploaded via datauploader.

We have made changes to ensure the Pay/Rec is represented correctly as per the PayRec tag in the input sample.

HD135470: Futures: isValid method fails due to invalid expiration date

Corrected the validation of expiration date.

HD 133584: Generating NACK while importing Floating Rate Bond Trade

We have made changes so that the business error thrown will be caught and the message is included within the acknowledgment as a warning.

HD135131: Inconsistent behaviour between GUI and DataUploader for StructuredFlows with floating type concerning reset holidays and reset offset.

We have made fixes to ensure there are no extra audit entries are generated during save of the Structured Flows via datauploader.

HD134952: DTUP does not process Perf swap when PrimaryLegPayRec is PAY.

We have fixed the population of PAY/REC leg on Performance swap trades.

HD135002: Remove the check for first trade from data uploader for future products

Corrective changes have been made in datauploader for future products to validate the expiration date provided in the uploaded file using current date instead of the first trade date provided in the said file.

HD 134866: Scheduled Task Trigger Upload File issues with AMEND and Datetime functionality.

Changes are done to removeTrigger before saving while AMENDING trigger. Also changes are made to consider timezone while converting date.

HD134752: FXForward: Unable to perform Allocation when SELL notional amount

The code change allows to successfully allocate a FX SELL trade when the sum of the allocated amounts differ from the original trade amount by a margin of 0.00001.

HD134907: CDUF: Automatic Population of MarginCallContracts not working for Repo and SecLending

We have made code changes to filter the margin call configs based on the trade & the underlying product. The code change will fetch all the margin call configs & apply a filter to check if there is a single config for the particular product.

HD134860: Perpetual Bonds cannot be loaded by CDUF

Added support for perpetual bonds i.e. Bonds without maturity date.

HD134618: Unable to uploader ADR with correct Issuer.

We have fixed bug that prevented setting of Issuer for the ADR. Also corrected the validation for Issuer in ADR.

HD134431: CDS trades created with accrual starting on the weekend in data uploader.

After applying this patch, CDS trade will generate the cashflow correctly adjusted to the next business day in case if the date is falling on a holiday

HD134210: Trade Id for uploaded Novated trades comes as 0 in acknowledgment and in message report window.

As part of the fix we now display correct trade Id in acknowledgement once the files are uploaded successfully.

HD 134499: Variance Swap - Incorrect Buy/Sell behaviour for an uploaded Sell trade.

Changes are done to set negative volatility notional and variance notional when the trade direction is SELL.

FutureContract Bond

We have made changes for FutureContract Id to be set correctly for Future Contract Bond with CTD's

HD 133716/HD 134255: Bond Discount Trade uploaded through Data Uploader having Negotiated Price Type as clean price are badly displayed in Pricing Sheet and Audit entries are shown while resaving the trade.

We have added a validation to allow user to provide negotiated Price Type values to be equal to the bond product quote type or yield or dirty price. . Also, the trade keywords such as Dirty Price, Yield, YieldPriceFormat, EnteredLocale will be set correctly on the trade which will ensure that the data loaded in the GUI & pricing sheet are same as well as there are no audits.

HD134030: Simple Transfer: Uploader creates wrong Transfer Type.

Modified transfer type validation to reject the upload if the case doesn't match with the domain values.

HD133890: SDI – GL Account validation fails when several SETTLE accounts use the same name.

We have corrected the validation for case where multiple accounts have same name.

HD133698: In Calypso v13, irrelevant logs are printed with reference to ForwardStart product in the navigator logs

This fix will ensure that absence of Forward Start in the Calypso/Clientpatch will not throw errors in the log.

HD133824: Datauploader does not take into consideration FX rates in swap leg amount's calculation for Performance swap trades.

Corrective changes have been made in datauploader to set the secondary swap leg amount of a performance swap trade by taking into consideration FX rates whenever applicable.

HD133785: PerformanceSwap Data Uploader Missing Payment Fields

Corrective changes have been made in datauploader to properly set the values of payment roll day and payment lag fields when a performance swap trade is uploaded in the CSV file format.

HD133577: Trade uploader not working for ELS trades when the DividendRule=FUNDING_SCHEDULE

Fixed the issue for setting appropriate parameters when an ELS trade is uploaded with DividendRule of type FUNDING_SCHEDULE.

HD132058: DataUploader Window doesn't take in account CalypsoUploadDocument Source for xml file.

Addressed the Issue where the Source in the CalypsoUploadDocument is ignored when uploading the xml from the Data Uploader Window. However please note that this Source is used internally and when xml is given in Uploader format all the mapping should be done outside of the data uploader.

HD 133051: Error while uploading Trigger Description of FXO via datauploader

Corrective changes made in datauploader to enable FX option trades to be uploaded with only down barrier details. We have also fixed some other errors/exceptions related to Barrier Option.

HD133236: Vol Surface Offset: Points are not captured correctly for 3D surface

Changes are made to handle duplicate expiry dates for multiple tenors.

HD135858: GroupHierarchy : New action is not linking fund/mandates with strategies from uploader

We have enabled the linking of strategies with Fund, Mandates and Strategies during NEW action.

HD 135456 : ClassCastException in Backloading trade Browser.

Refactored the code so as to accommodate the changes of API of the Caypso-Core.

HD135008: Datauploader creates incorrect Account Sweeping Config without "Intraday Config" fields support

Corrected the behavior of Intra Day fields and flag.

- 1) When any of the Intraday fields are present in sample file, the IntraDay flag will be true.
- 2) When cutoff time or kick off time is given in sample file and timezone is not given then, default timezone will be set.

HD 134508: Unable to have Floor check box checked when uploading Floor value of 0 with DataUploader for Margin Call Contract.

Corrected the validation for Floating Floor to allow zero as valid value.

3.94 Changes in May 2016 - Service Pack (4.8.1)

HD 136881: Exception occurs in Performance Swap if FXRate is not present in the input sample

Corrective changes have been made to prevent an exception that was being caused when the FXRate for the underlying product definition is not specified in the uploaded file.

HD 137045: CDUF for digital FXO does not load properly for trigger duration = EXPIRY

For FXOption Digital Trades with duration type Expiry, Trigger type 'IN' & 'OUT' is supported.

HD 136289: No ack for AMEND of a Legal Entity that does not exists

If the legal entity, being uploaded with an AMEND action, is not found the code will generate a NACK and report back instead of proceeding ahead.

HD 136527: Datauploader – CalypsoProductCodes does not include value from name/value pair in CalypsoAcknowledgement

The code change ensures that the acknowledgement for calypso product codes shows the product value as well in the attribute CodeValue.

HD137244: Cannot allocate ADR trades using CDUF

Changes are done to incorporate ADR product type for Allocation.

Structured Flows: Filewatcher - Calypso Trade Fees and Reconvention objects in one sample file do not upload

Corrected publisher of calypso reconvention to enable upload of calypso fees and reconvention under one CUD.

HD 134752: FXForward: Unable to perform Allocation when SELL notional amount

The code change allows to successfully allocate a FX SELL trade when the sum of the allocated amounts differ from the original trade amount by a margin of 0.00001.

HD 136981: No Ack sent for incorrect XML file from Datauploader via MQ

Fix done in XML translation to process all incoming messages which earlier use to only translate messages starting with "<xml" header tag.

3.95 Changes in Aug 2016 - Service Pack (4.8.4)

HD 139517: Datauploader Ignores CounterpartyRole In CollateralExposure when uploading using CSV.

We have corrected the mapping for the CounterPartyRole tag in datauploader.

HD139913: Cash product - unable to upload amortization type Schedule

Added support for Amort Type: Schedule. Refer Cash-LoanDeposit.xls for further details.

3.96 Changes in Oct 2016 - Service Pack (4.8.5)

HD 142540: DataUploader MQ - Ack/Nack Sent Over both MQ and File System

Check has been added to ensure that datauploader ack/nack is only published via the active which data was uploaded. E.g. for data upload via JMS its acknowledgement will only be send to JMS, no file-ack will be generated. Similarly, for file based upload, file ack will be generated.

HD 141157: Terminating Equity Linked Swaps after a Partial Termination.

The issue due to mismatch in the precision of trade notional and termination amount is now fixed by performing currency defaults rounding of the ELS trade notional before their comparison.

3.97 Changes in Nov 2016 - Service Pack (4.8.6)

HD 142831: Datauploader hangs when file with incorrect name is uploaded

We have added a check to validate that the file name is in sync with actual object contained in the CSV file.

3.98 Changes in Feb 2017 - Service Pack (4.8.7)

HD 146211: Maximum number of Messages per user reached 100000

Corrected and optimized the query to fetch the source message related to interface messages on reprocessing of BOMessages.

3.99 Changes in Mar 2017 - Service Pack (4.8.8)

HD 136305/145927: Calypso Data Uploader is saying rejected messages are a success in MQ.

Fixed the issue of sending incorrect acknowledgement to active-MQ server by correcting the sequence of the messages getting saved. As part of the fix the BOMessage will get saved once the corresponding tasks are saved.

HD 145419: DataUploader: CutOff not working in Local mode.

For DataUploader in local mode, the cut-off set on kickOff/cutOff config in workflow config, was not respected. We have fixed this issue and it requires configuration changes on user-end. Kindly go through the latest datauploader integration guide for setting up KickOff/CutOff for datauploader in local mode only.

3.100 Changes in Apr 2017 - Service Pack (4.8.9)

HD 148714: Terminating Equity Linked Swaps after a Partial Termination gives error of unequal notionals.

Fixed the issue for un-equal trade notional and termination amount by calculating notional based on trade initial price and quantity.

3.101 Changes in June 2017 - Service Pack (4.8.10)

HD 149924: UploadImportEngine: Filter duplicate NACK in case of KickOff/CutOff.

Added a fix for UploadImportEngine to stop duplicate nack in case of KickOff/CutOff.

3.102 Changes in July 2017 - Service Pack (4.8.11)

HD 152252: Support for proxy for sFTP connection in DTUP.

We have added the support for SFTP proxy in datauploader For establishing a proxy connection, user needs to provide proxy details in calypso.user.properties file.

To enable proxy, following attributes should be provided in the calypso.user.properties file:-

HTTP_PROXY_HOST

HTTP_PROXY_PORT

HTTP_PROXY_USER

HTTP_PROXY_PASSWORD

*where HTTP_PROXY_USER and HTTP_PROXY_PASSWORD are optional

3.103 Changes in Oct 2017 - Service Pack (4.8.12)

HD 151212: UNDO_TERMINATE [REJECT] Not working

A domain 'UploadTerminationStatus' should be used for Custom Termination status. So if client wants to use any custom termination status then, they need to add the custom value in this domain.

3.104 Changes in Oct 2017 - Service Pack (4.8.13)

HD 155052: OTCEquityOption: Incorrect Effective Date when OTC Option trade is uploaded via File Watcher

1.Added support for TimeZone field which is non-mandatory field

2. If TimeZone is not specified, then user defaults TimeZone will be considered for Effective Date.

3.105 Changes in March 2018 - Version (4.8.14)

SFTPUploader : ReTry of failed file automatically

HD164153: Cash Settle payment dates from FpML will now be rolled to the valid next day, based on the given date roll convention and the holiday calendar(s).

3.106 Changes in June 2016 - Service Pack (4.9.0)

HD 136234: Strategy Object created through DTUP does not populate ExternalReference field.

We have added support for ExternalReference field through DU, for Strategy uploader and the reference field will not be used. This requires a Core-Calypso hotfix and please contact helpdesk support team for the same.

HD 136985: Add support for Capitalize Ib On Source field in Calypso Account uploader

Support has been added for 'Capitalize Ib On Source' field in datauploader for Calypso Accounts. Please refer Calypso Account.xls for further details.

HD 136978: Added support for Variance Notional for Termination of Variance Swap.

Provided support for the functionality of partially terminating/novating a VarianceSwap based on Variance notional. For this two new fields "RemainingVarianceNotional" and "Termination/Novation VarianceNotional" are added which is applicable for only two actions PARTIAL_TERMINATE and PARTIAL_NOVATE. For more information, refer the data-uploader doc "VarianceSwap.xls".

HD 135846: Added support for Independent Amount tab of Margin Call Contract

Following new tags were added:

ContractLevelIRatingDirection, ContractLevelIDirection and TradeLevelIAType in the LegalEntityPartyDefinition and ProcessingOrgPartyDefinition.

HD 133858: Add support for isSecuredFunding field in Structured flows

Support has been added for 'is Secured Funding' field in datauploader for Structured flows trade. Please refer Structured Flows.xls for further details.

Support Issuance Info in Structured Flows

Added csv and xml support to upload Issuance Info of type Schuldchein, Note and Discount in structured flow trade uploader. Please refer StructuredFlows.xls for further details. This requires a Core-Calypso hotfix and please contact helpdesk support team for the same.

Support upload of Fees in the Reconvention uploader

Added csv and xml support to add fees with reconvention using CalypsoReconvention uploader. Please refer CalypsoReconventions.xls for further details.

HD 135755: missing Strike and Price of Price64 in FutureOption from DataUploader

In FutureOption trade, added support for tags 'QuoteTypeBasedStrike' and 'QuoteTypeBasedPrice' in both csv and xml format, to upload strike and price values respectively in non-decimal format. Please refer FutureOption.xls, FutureOptionCommodity.xls, FutureOptionEquityIndex.xls and FutureOptionFx.xls for further details.

HD 136995: Cap Vol Surface created Date was not supported in Data Uploader

Changes are done to generate the quotes on the basis of the datetime given in sample.

HD 137045: CDUF for digital FXO does not load properly for trigger duration = EXPIRY

For FXOption Digital Trades with duration type Expiry, Trigger type 'IN' & 'OUT' is supported.

HD137244: Cannot allocate ADR trades using CDUF

Changes are done to incorporate ADR product type for Allocation.

HD 135912: Data Uploader cannot correctly upload Trade Date change

We have fixed the amend of Trade date for FX Option.

HD 136674: Datauploader always imports CapFloor payment lag as business days

Changes are done to correctly map the value for CouponOffsetBusDayB field in Cap Floor.

HD 137130: Unable to upload volatility surfaces through the data uploader

Corrective changes have been made in datauploader for volatility surfaces to prevent exception from being thrown in case of Locales in which comma is used in decimal numbers instead of a decimal point.

HD 136305: Calypso Data Uploader is saying rejected messages are a success in MQ.

Fixed the issue of sending incorrect acknowledgement to active-MQ server by correcting the sequence of the messages getting saved. As part of the fix the BOMessage will get saved once the corresponding tasks are saved.

HD 136527: Datauploader – CalypsoProductCodes does not include value from name/value pair in CalypsoAcknowledgement

The code change ensures that the acknowledgement for calypso product codes shows the product value as well in the attribute CodeValue.

HD 136981: No Ack sent for incorrect XML file from Datauploader via MQ

Fix done in XML translation to process all incoming messages which earlier use to only translate messages starting with "<xml" header tag.

HD 137325 & HD 136981: DTUP throws NPE when deals on non-existing bonds are uploaded

We have added checks so that exception/error are avoided in Bonds.

HD 133716: Bond Discount Trade uploaded through Data Uploader having Negotiated Price Type as clean price is rejected.

Code changes to support CleanPrice as NegotiatedPriceType for a BondMMDiscount. This change is compatible with the latest pricing sheet changes. Correction in the calculation of Negotiated Price for a non-discounted bond.

HD 136881: Exception occurs in Performance Swap if FXRate is not present in the input sample

Corrective changes have been made to prevent an exception that was being caused when the FXRate for the underlying product definition is not specified in the uploaded file.

HD134752: FXForward: Unable to perform Allocation when SELL notional amount

The code change allows to successfully allocate a FX SELL trade when the sum of the allocated amounts differ from the original trade amount by a margin of 0.00001.

HD 136289: No ack for AMEND of a Legal Entity that does not exists

If the legal entity, being uploaded with an AMEND action, is not found the code will generate a NACK and report back instead of proceeding ahead.

Filewatcher - Calypso Trade Fees and Reconvention objects in one sample file do not upload

Corrected publisher of calypso reconvention to enable upload of calypso fees and reconvention under one CUD.

External Reference for Custom Portfolio

External reference should be made mandatory for custom portfolio in group hierarchy uploader.

Custom portfolio is uniquely identified with external reference. This requires a Core-Calypso hotfix and please contact helpdesk support team for the same.

3.107 Changes in June 2016 - Service Pack (4.9.1)

HD 137912/137993: Allocation decimal precision issue for FX using CDUF

Corrective changes have been made in datauploader such that there is no residual amount that remains un-allocated in case of full allocation.

3.108 Changes in July 2016 - Service Pack (4.9.2)

HD 138056: DataUploader: Triparty Agent is not populated if there are more than one LegalAgreements

We have corrected the functionality to add and amend Triparty Agent on Repo trade based on valid LegalAgreement mapped on trade.

HD 138672: XccySwap amortization to 0 does not imported by CDUF

We have made changes to allow an amortization schedule with 0 amount value via datauploader.

3.109 Changes in Aug 2016 - Service Pack (4.9.3)

HD 139050: Vol Surface offsets uploaded incorrectly

Changes have been made to upload strikes and dates correctly.

3.110 Changes in Aug 2016 - Service Pack (4.9.4)

HD140290: Unable to upload Margin Call Trade with Margin Call Contract name given.

We have corrected the mapping for the MarginCallContractName and now it will work fine. The preference is given to ContractID and in case ContractID is 0 or not given and if valid Contract Name is given then the trade will upload successfully.

Margin Call Trade uploader now uses hibernate for better upload performance. So user needs to ensure that Hibernate support for datauploader module is enabled. For this, set 'datauploader=true' (or 'required' based on Calypso version) in calypso-modules.properties. After updating this file, please ensure that it is deployed to the Data Server

HD 138795: VolSurface Underlyings with negative strikes fail to import.

We have corrected the validation to allow negative strike values in Volsurface Underlying.

3.111 Changes in Sep 2016 - Service Pack (4.9.5)

HD 141098: Treasury Portfolio support missing in datauploader

Added the support for TreasuryPortfolio field in the Group Hierarchy uploader.

HD 141123: Account can't be deleted/amended on Data Uploader when PO is set to ' AUTO '

Corrected the validation to fetch accounts with "AUTO" as PO.

HD 141478: Inconsistent behavior in Datauploader GUI concerning Notional Change.

We have corrected datauploader behavior to upload reconvention Notional Change with correct calculation of current principal from cashflow.

HD 141348: Manual Postings uploaded from Datauploader are not tagged as manual.

Corrective changes have been made in datauploader for Manual Posting object to set correctly the Manual flag.

3.112 Changes in Nov 2016 - Service Pack (4.9.6)

HD 142954: When repo trade is uploaded using Uploader, Delivery Type is set to NULL instead of Default.

We have made a fix to set correct default value for DeliveryType.

HD143632: Upload of StructuredFlows with rate and amortization schedule

Corrected datauploader behavior to generate correct cashflows for case when amortization schedule and rate schedule is given together in one sample file.

HD142852: Error while using the Hedge Relationship Uploader

We have corrected mapping to set Open Nominal as per latest Hedge Accounting.

3.113 Changes in Dec 2016 - Service Pack (4.9.7)

HD 132051: Missing functional validations during upload of Structured Flows and reconventions.

Added functional validations for mortgage schedule fields start date, end date and frequency of structured flow trade.

3.114 Changes in Jan 2017 - Service Pack (4.9.8)

HD 145091: Rollover with adjusted trades (new trade) and manual SDIs is blocked by exception.

Corrective changes have been made in UpdateRollOver trade rule so that Rollover action can be applied on SecLending trades in all valid scenarios.

3.115 Changes in Feb 2017 - Service Pack (4.9.9)

HD 146878: Settlement type Cleared Physical Settlement not generating the underlying swap upon exercise

Added support to generate the underlying swap as a result of Swaption exercise in case of the settlement type being Cleared Physical Settlement.

3.116 Changes in May 2017 - Service Pack (4.9.10)

Margin Call Contract: Corrective changes have been made so that error message will be displayed in DTUP GUI when the CSV to XML translation fails.

3.117 Changes in June 2017 - Service Pack (4.9.11)

HD 150021: DataUploader FX trade cannot be imported by PrimaryAmount error

We have corrected the mapping for quoting amount to consider the ROUNDING keyword, when present in the input file. The change has been implemented for FXNDF, FXNDFSwap, FXOptionFwd & FXSwap.

3.118 Changes in June 2018 - Version (4.9.12)

HD150706: setting Premium Currency and Premium FX Rate (if Premium currency is different than underlying product currency) in ESO trade

3.119 Changes in July 2019 - Version (4.9.13)

Version	Component	HelpDesk	Issue	Type	Description
4.9.13	DTUP	164153	DTUP-338632	Issue	<p>Issue – Cash settle payment dates in Calypso trades from FpML should be taken from FpML and then be adjusted for holiday calendar.</p> <p>Fix - Updated the logic to use the cash settle payment dates as-is from Markitwire, instead of replicating GUI behaviour of the "Generate" button.</p>

3.120 Changes in July 2016 - Service Pack (4.10.0)

HD 137498: Support for Mid-Curve Swaption.

Provided support for Mid-curve swaption, more details about same are covered in datauploader document "Swaption.xls"

HD 138171: CapFloor with different RateIndex and Trade/Product currencies not getting uploaded.

As part of the fix, support to for a new field "RateIndexCurrency" which will enable the upload of Quanto CapFloor from DataUploader. For backward compatibility, the rate-index currency will be taken from the new field and in case the RateIndexCurrency is not specified then the cap-floor product currency will be used to fetch the rate index. Please read the document "CapFloor.xls" for more details.

Enhanced Schedule Task Uploader.

Provided support for 2 fields:

1) SLA Time - Tag 'SLATime' is used to provide time in minutes.

Default value is 10 as per GUI behavior.

Eg: <SLATime>7</SLATime>

2) Business Holidays - Valid holiday code should be provided.

Also corrected the default values of following fields.

1) Attempts - Default value is set to 1, as per GUI behavior

2) Retry After - Default value is set to 0, as per GUI behavior

HD 137636: Support Custom Stub Tolerance for Cap Floor.

Added support for field "Custom Stub Tolerance" present in "Stub Periods" tab of Cap-floor trade GUI. The field name is "CustomStubTolerance" for more details refer to datauploader doc- CapFloor.xls

HD 133405: Structured Flows uploaded through CDUF does not load correctly in Pricing Sheet and throws exception

Corrected datauploader behavior to set default values for average reset details when not given in trade sample file.

HD 136720: DataUploader incorrectly uploads spread value for CapFloor via XML file.

Fixed the issue so as to make Spread independent of the Locale.

HD 138222: NPE occurring while uploading Swaption Cross Currency with Float vs Float

Corrected the initialization of fixed leg object in case when both the legs provided were floating.

HD 137485: expirationDate cannot be uploaded in CashSettlementInfo.

Corrected the mapping for the ExpirationDate field of CashSettlementInfo.

Enhanced the FX trade uploaders

We have corrected the behavior of FX uploaders so that trade currency is set same as Secondary Currency as per Trade UI.

Structured Flows

Provided fix to fetch day-count convention from Currency defaults based on swap-leg currency in Structured flow trades through uploader.

Feed Address:

We have updated Feed Address uploader, so that we can fetch Feed Address on the basis of QuoteName, FeedName and QuoteType as in GUI.

HD 137985: DataUploader: LegalEntity: Unable to load CSV CDUF file when legal entity role contains a space

We have corrected the format for CSV for Legal Entity. Each role name should now be specified in separate column having name "Roles.Role" as shown in the table:

Roles.Role	Roles.Role	Roles.Role
Counterparty	Client	Statement Receipient

HD 138789: Date-Roll for European Swaption does not get populated with the value provided in upload file

As part of the fix provided the feature to populate Date-Roll for European Swaption trade from datauploader.

DU fails to add attribute value as domain value for "leAttributeType.<LE_Attribute_Name>" domain, when uploaded through DU.

Uploader will add the attribute value as domain value for the domain name with "leAttributeType.<LE_Attribute_Name>" if it already exists.

3.121 Changes in July 2016 - Service Pack (4.10.1) - Compatible with Collateral 3.5.0

HD 139517: Datauploader Ignores CounterpartyRole In CollateralExposure when uploading using CSV.

We have corrected the mapping for the CounterPartyRole tag in datauploader.

HD 139713: Datauploader compatible with Collateral 3.5.0

We have restored compatibility with Collateral 3.5.0. The new features are not available though.

3.122 Changes in Sep 2016 - Service Pack (4.10.2)

HD 139398: FutureEquityIndex: Unable to upload trade when ProductCodeType and ProductCodeValue is not given.

Corrected validations in Future Equity Index uploader, so as to make ProductCodeType and ProductCodeValue non-mandatory.

HD 141079: DataUploader return an error when a standard pricer measure B/E_Rate is imported via CSV.

Corrected csv to xml translation so that special characters(/,%,(,),-,?,&) would be parsed correctly in pricerMeasure name.

HD 141098: Treasury Portfolio support missing in datauploader

Added the support for TreasuryPortfolio field in the Group Hierarchy uploader.

3.123 Changes in Oct 2016 - Service Pack (4.10.3)

HD 141951: Unable to amend/delete CSA contract with CDUF file without specifying internal id (calypso id)

Added support for fetching the MarginCallContract on the basis of Contract name for Amend/Delete actions.

3.124 Changes in Nov 2016 - Service Pack (4.10.4)

HD 142510: Fee is ignored in the Repo uploader

We have corrected the CSV mapping for fees in the Repo Trade uploader.

HD 143102: Error while using the Hedge Relationship Uploader

We have corrected mapping to set Open Nominal as per latest Hedge Accounting .

HD 139325: Uploading Bond Trade Produces Incorrect Yield Amount by Two Decimal Places.

Provided the fix by making changes in calculation while setting Yield keyword in bond trade. The fix is provided for version 14Sp2 and lower, the higher version remain unaffected.

3.125 Changes in Dec 2016 - Service Pack (4.10.5)

HD 143810: Data Uploader throws errors when amending Collateral Exposure trades.

We have fixed an issue of updating the existing underlying product while amending trade.

HD 139754: Added support for setting the compounding stub when importing an FpML trade having the compounding method set and the underlying swap leg has the stubs applicable.

HD 144085: Fixed the issue in generating outgoing FpML message for a swap with ZC frequency on the fixed leg

HD 137085: Merged the fix to support Basis Swap having one leg with OIS index in the FpML module.

3.126 Changes in Dec 2016 - Service Pack (4.10.6)

HD 144163: Unable to add more trades in existing Hedge Relationship.

We have corrected the initialization of Relationship Trade Item object, in case action is REPROCESS/UPDATE.

HD 144286: Error in case of blank Additional Info values for CSV file.

We have corrected the error specific to the CSV format.

HD 144727: PremRate keyword is not populated on upload for FX option.

As part of the fix allowed the setting of the keyword PremRate when the input is provided in correct format otherwise datauploader will ignore it's value and raise warning about the keyword format. For correct format about the keyword PremRate refer calypso system keywords document.

3.127 Changes in Jan 2017 - Service Pack (4.10.7)

HD 145039: CDUF uploaded quanto barrier ESO trade is missing Forex details.

Changes made to enable setting of Forex related data in ESO trades having payout type Structured Vanilla.

HD 145305: Swap Spread incorrect when exporting using CML.

Corrective changes have been made so that correct value of spread of a swap leg is exported in the CML using CAM tool for a trade entered using datauploader.

HD 144977: Risk Free Rate is mandatory field in uploading Fund.

We have removed the mandatory check for Risk Free Rate Index in Fund and Mandate

3.128 Changes in Feb 2017 - Service Pack (4.10.8)

HD 145040: NoSuchMethodError exception while upload FXO Vanilla.

Refactored code in datauploader to accommodate changes as per the latest pricing sheet module.

HD 147259: Convert the DB table column name to lower case while fetching LE via sql query

We have corrected the query for LE so that it is compatible with Sybase.

3.129 Changes in Mar 2017 - Service Pack (4.10.9)

HD 139325/147262: Incorrect value for Stub-rule and Obligation type being populated incorrectly in CDS Trades

Fixed the issue of stub-rule and obligation type template values been overwrite by default values in uploader for CDS trades.

HD 147900: DataUploader creating upper-case sql statements for lower-case Sybase DB

Since sybase is case-sensitive, we have changed column name from upper case to lower case, for Account and Account Interest Config.

3.130 Changes in Apr 2017 - Service Pack (4.10.10)

HD 147944/148415: Hedge Accounting : EOD_HEDGE_MARKING is failing for the Hedge Relationships uploaded using datauploader.

Fixed the issue by re-factoring the current functionality to add Measure items on upload of Hedge-Relationships through Datauploader

HD 146651: DataUploader is loading incorrect Fixed Rate value when setting the locale to French.

We have fixed the DTUP code to make it Locale independent for the rate calculation.

3.131 Changes in May 2017 - Service Pack (4.10.11)

HD 149272 / HD 142335: DataUploader: bug with processing attribute Termination/TerminationLeg

Fixed the issue of partial terminating SwapCrossCurrency (new product) by allowing the termination percentage to be calculated based on the TerminationLeg provided in the upload file.

HD 149587: CDUF error for ZC Compounding SwapCrossCurrency.

Fixed the issue of ZC cross-currency swap with no fixed amount not getting uploaded by adding check in validation that only when fixed-amount is non-zero on either of the legs for ZC swap do not allow cross-currency like Calypso GUI.

3.132 Changes in July 2017 - Service Pack (4.10.12)

HD 150806: Index tenor should not be added in FpML in case of the OIS swap leg.

Added fix to not include the index tenor element in the stub element of the swap leg having an OIS index in outgoing FpML.

HD 150663: Incorrect Yield is displayed on the trade when uploading a bond trade with dataUploader

We've fixed the issue by correcting calculation while setting Yield in bond trade. The fix is provided for version 14.3 and lower, the higher version remain unaffected.

HD 148260: Malformed message put on a Queue is not generating task on Task Station.

BOMessage and task is created and acknowledgement is sent to MQ when malformed xml is sent via MQ.

3.133 Changes in Aug 2017 - Service Pack (4.10.15)

HD 153193: Bidirectional allege failing due to a validation in FpML module for EOM rollconvention.

Fixed the issue with allege of Netting trades having front and back stubs in MarkitWire.

3.134 Changes in Oct 2017 - Service Pack (4.10.17)

HD 155338: CoppClark scheduled task mandatorily requires filename attribute.

We have corrected a validation related to CoppClark Scheduled Task and made File Name attribute non-mandatory.

3.135 Changes in Jan 2018 - Version (4.10.18)

HD 155338: CoppClark scheduled task mandatorily requires filename attribute.

Fixed the issue by processing only text files present in the given file location

3.136 Changes in Jan 2018 - Version (4.10.19)

HD 158465: Added support for defaulting the sample timing as BEG_PER for the OIS leg with the index attribute DailyIndexCalculator set to value DailyCompound2.

3.137 Changes in Feb 2018 - Version (4.10.20)

HD159976: Corrected the behavior of creating confirm messages in Call notice trades

3.138 Changes in November 2018 - Version (4.10.23)

Version	Component	HelpDesk	Issue	Type	Description
4.10.23	DTUP	168985	DTUP-338394	Issue	Issue – Issues while trying to upload FX Spot deal with Margin and Final rate using Data Uploader.

3.139 Changes in Aug 2016 - Service Pack (4.12.0)

HD 135982: CDUF uploader required for Market Index product

Support has been added for uploading Market Index product. Datauploader supports NEW, AMEND and DELETE actions for this product type. For further details please refer to MarketIndexProduct.xls.

HD 140180: Advance trade support in v13.

We have added datauploader support for Advance trade for v13 Calypso clients. This enhancement requires a Core-Calypso hotfix and please contact helpdesk support team for the same.

CLS Flag support for FX trades in datauploader

Support has been added for CLS tag for all FX trades supported by datauploader. Please refer the respective document for further details regarding usage.

HD 128690: CDUF Template for Matching Alias

Support added for Matching Alias uploader in CSV and XML format. Valid actions are NEW and DELETE.

Please refer CalypsoMatchingAlias.xlsx for further details. This has dependency on calypso-matching-core:2.1.0 and above.

HD 135367: Support Sec Finance Trade Defaulting details in LegalAgreement CDUF in V14

As part of this functionality datauplaoder supports the Sec Finance Trade Defaulting details, for more information about the fields and validation refer to datauploader document LeagalAgreement.xls

HD135983: CDUF uploader required for CDS Index product

Support has been added for uploading CDSIndex product. Datauploader supports NEW, AMEND and DELETE actions for this product type. For further details please refer to CDSIndexProduct.xls.

HD 140455: Partial Return through Datauploader

Added support for fields required for applying Partial Return Action correctly. Please refer SecLending.xls for further details.

CDS trade gaps

Provided support for all fields related to Single and multiple premium leg details which includes floating leg with rate Index details.

HD 137700: DataUploader needs to support the new SBL type : Fee Cash Trade

1) Added support for FeeCash trade.

2) Added support for Reprice and Return action for Fee Cash Trade type

Fields added for this actions are :

Reprice:

Price, MarginedPrice, valueDiff, MarginedValue, MarginedValueDiff, MarkEventType.

Partial Return:

FullReturnB, ReturnCleanupB, RecallB, CleanupType, DeliveryType, ReturnQuantity, ReturnMarginCallCash, CATradeBasis.

Also Effective date and Agreement date is considered while applying the above actions.

HD 137883: Support Cancellable options for Cap/Floor from uploader

Cancellable CapFloor are now supported from DataUploader. CapFloor trades can be uploaded with cancellable details, for more information about the tags and uploader specific validations please refer the capFloor-schedules section in the document "CapFloor.xls"

HD 138378: Added support for additional fields for Repos in Data Uploader

- 1) Added fields 'IntradayStartTime' under section Repo and 'EndTime' in section call exercise.
- 2) Support for Cash Driven field is present. Tag 'CashDrivenB' is used for this field.
- 3) Support for trade/Product attributes like 'MoneyFillAllocation' is present in both csv and xml as Fields KeyValue pair as shown below
- 4) Support for collateral specific attributes are present in XML as Fields tag.

Datauploader support for Domain Values

Added DTUP support for Domain Values. Please refer CalypsoDomainValue.xlsx for further details.

Support Resets in ELS

Supported Resets in EquitySwap. Mainly support for three types of resets is provided Equity, FX and Interest-rate. For more details please refer the data-uploader doc "EquitySwap.xls"

Support Commodity Swap custom cashflow in datauploader

Custom cashflow csv and xml support added for commodity swap trade.

HD 134805: Added support for Mexican Bonds

Support for Mexican Bonds has been added. Please refer CalypsoBondProduct.xls for further details.

HD 94808, HD 131434: Datauploader support for Country

Added Datauploader support for Country. Please refer CalypsoCountries.xlsx for further details

HD 138605: Add Support to upload two custom stub index for CapFloor

Provided support for uploading stub interpolation details with corresponding stub tenors for both types FIRST and LAST. More details for the supported fields can be obtained from the data uploader doc "CapFloor.xls".

HD 140210: Uploader support for Collateral Distribution and Cover Distribution Trades

Support added for, Collateral Distribution and Cover Distribution trades

Actions :- NEW, AMEND and CANCEL

Samples :- XML and CSV

Please refer CoverDistributionTrade.xls and CollateralDistributionTrade.xls for further details.

HD 138607: Add support for CreditContingentSwap

Credit Contingency functionality is supported as part of this jira. Now IRS trades can be uploaded with credit-contingent details, for more information about the tags and uploader specific validations please refer the Credit-Contingency section in the document "IRS.xls"

HD136146: Datauploader failed on uploading CSA Config CollateralPolicy value different from a currency

Corrected the validation to include non-Currency related values. So the valid values will be fetched from CollateralPolicy Domain.

HD 138130: DataUploader: MarginCallContract: SecurityMarginCallAccountB not working.

Corrected the mapping for the SecurityMarginCallAccount field for Margin Call Contract uploader.

Vol Surface : Delete not working when given with NEW

Corrected behavior of translator to enable upload of vol surface object with NEW and DELETE action in the same sample.

HD 137585: Manual postings upload issue.

We have corrected the code so as to filter the accounts and give higher priority on the basis of the exact match for the postings processing org & currency.

HD 140263: Collateral : Clearing member configuration-Allocation Preferences-Holidays cannot be setup using uploader

We corrected the mapping for the AllocationPreferences_Holidays in CSV to XML

Missing Payment Frequency on legs causing NPE on save of swap trades from DU

Fixed the issue by adding validation of PaymentFrequency for floating leg when a Swap trade is uploaded.

HD 138336: Future, FutureOptions & ETOs: allow upload of trades using product code type & value.

HD 135420: Audit entry generates for field "fixedRate" for an uploaded Cash trade through Data-uploader

Fixed the issue of audit entry getting generated for field "Fixed Rate" by correcting the rounding logic, henceforth the rounding decimals will be picked from Currency defaults/User-defaults for rounding this field from uploader.

HD137807: Duplicate rows are created in FXFlexiForwardMerchantFX table for rate-correction / amendment.

We have made changes to ensure that the existing product is fetched and avoid duplicate rows.

HD 138532: Portfolio swaps: only future cash flows are displayed on interest leg when trade uploaded via DTUP.

We have corrected the mapping for the start date on the underlying swap leg.

HD 139713: Datauploader compatible with Collateral 3.5.0

We have restored compatibility with Collateral 3.5.0. The new features are not available though.

HD140290: Unable to upload Margin Call Trade with Margin Call Contract name given.

We have corrected the mapping for the MarginCallContractName and now it will work fine. The preference is given to ContractID and in case ContractID is 0 or not given and if valid Contract Name is given then the trade will upload successfully.

Margin Call Trade uploader now uses hibernate for better upload performance. So user needs to ensure that Hibernate support for datauploader module is enabled. For this, set 'datauploader=true' (or 'required' based on Calypso version) in calypso-modules.properties. After updating this file, please ensure that it is deployed to the Data Server

HD 138795: VolSurface Underlyings with negative strikes fail to import.

We have corrected the validation to allow negative strike values in Volsurface Underlying.

HD 135635: Unable to upload Quotes for Vol Surface with Generator "Cap".

Changes are done to fetch the vol surfaces on the basis of underlyingType given in input file.

HD 135876: Data Uploader PerformanceSwap - Stub Type error

As part of the fix provided the support for missing CSV fields "Specific First Date and Specific Last Date" for Performance swap uploader.

HD 136674: Datauploader always imports CapFloor payment lag as business days

Changes are done to correctly map the value for CouponOffsetBusDayB field in Cap Floor.

HD 137823: CLS Flag management in FX trades not working properly in datauploader.

Corrective changes have been made in datauploader for FX-products to set CLS field properly based on the value of CLS_ELIGIBLE keyword.

HD 137473: Incorrect tenor dates for IR offset curves imported with DataUploader

Changes are done to include spot days while calculating date from tenor when generator algorithm is not NONE

HD 137456: Screen and datauploader issue on inserting credit ratings

Added validation to avoid duplicate Credit Ratings in datauploader.

HD 138056: DataUploader: Triparty Agent is not populated if there are more than one LegalAgreements

We have corrected the functionality to add and amend Triparty Agent on Repo trade based on valid LegalAgreement mapped on trade.

HD 138484: For Quote Type Future32 Quote Imported by Data Uploader Shows Unexpected Result

Corrected the implementation of obtaining quote values uploaded in case of Future32 & Future64 quote types.

HD 137982: Issues with trade prices management when importation via Data uploader

Correction in behavior of negotiated price and dirty price calculation when underlying bond is of price type Price, Yield, Clean Price and Dirty Price

HD 138725: Unable to upload FX Forward trade

We have made changes so that currency pair and settledate are properly set, which prevents the exception.

HD 138672: XccySwap amortization to 0 does not imported by CDUF

We have made changes to allow an amortization schedule with 0 amount value via datauploader.

HD 138811: DataUploader ScriptableOTCProduct trade import error

Ensure correct FX parameters are processed for fetching and assigning the underlying FX product.

HD 139050: Vol Surface offsets uploaded incorrectly

Changes have been made to upload strikes and dates correctly.

HD 139517: Datauploader Ignores CounterpartyRole In CollateralExposure when uploading using CSV.

We have corrected the mapping for the CounterPartyRole tag in datauploader.

HD139913: Cash product - unable to upload amortization type Schedule

Added support for Amort Type: Schedule. Refer Cash-LoanDeposit.xls for further details.

HD 138349: Calypso not generate correctly Transfers and Cashflow if EndDate is on holiday

We have corrected the behavior to upload custom cash-flow for Cash trades to consider the holiday dates as well.

HD 136081: Task station does not show errors when uploading Quote

Corrective changes have been made in datauploader to show tasks generated by failure in uploading quotes in the task station.

3.140 Changes in Sep 2016 - Service Pack (4.12.1)

HD 140455: SuperCSV JAR not getting updated correctly.

We have made changes in the packaging of the Datauploader so that the SuperCSV JAR is correctly upgraded from SuperCSV-1.52 to super-csv-2.4.0 version. This special treatment is required since the name of the library has been changed.

HD 141336: SecLending vs Cash Collateral Compounding Frequency Error

Corrected setting of: compounding frequency and compounding method for SecLending trades in the datauploader.

HD 140359: Update of internal barrier attribute causes a trade reconfirmation.

Corrected the setting of expiry timezone in fxoption trade when more than 1 Expiry cut time present in system for the same time zone.

3.141 Changes in Oct 2016 - Service Pack (4.12.3)

HD 140941: Unable to upload Digital DNT option at Expiry.

Resolved issues in upload of FxOption Digital trades of type Expiry with trigger type OUT, ABOVE, BELOW & DNT.

HD 142335: DataUploader: bug with processing attribute Termination/TerminationLeg

Fixed the issue of partial terminating SwapCrossCurrency (new product) by allowing the termination percentage to be calculated based on the TerminationLeg provided in the upload file.

HD 141612: When we have multi-listed equity (several products on the same ISIN code but different marketplace). Even if we mention the Marketplace(exchange) where the equity is listed, datauploader keeps uploading trades on the same equity.

Changes are done to take into account the marketplace along with the product codes for Equities that have same product code(e.g.:ISIN) but different marketplace/exchange.

3.142 Changes in Nov 2016 - Service Pack (4.12.4)

HD 142257: Data uploader does not check columns in account interest in V15.

We have fixed this issue.

HD 142640: Data uploader does not check a column in bond issue.

Fixed the issue by correcting the calculation for yield in case of an Issuance Bond uploaded via datauploader

3.143 Changes in Dec 2016 - Service Pack (4.12.5)

HD 143420: Unable to terminate a Repo after a RERATE.

We have fixed the issue by setting default AgreementDate & EffectiveDate, if values are not provided in input file, while applying RERATE action in Repo/Secending trades.

HD 143947: Unable to upload Fee Cash Trade via Datauploader with Cash Spread = 0.

We have corrected the validation in datauploader to make Spread non-mandatory field.

HD 144163: Unable to add more trades in existing Hedge Relationship.

We have corrected the initialization of Relationship Trade Item object, in case action is REPROCESS/UPDATE.

HD 144311: Window barrier option does not work with Action=NEW for Partial duration Type

Corrected datauploader behavior in Calypso v13 to set the barrier start date correctly while uploading FXOption trades for Barrier and Digital option styles where duration type is PARTIAL.

HD 142852 / HD 143102: Error while using the Hedge Relationship Uploader

We have corrected mapping to set Open Nominal as per latest Hedge Accounting.

HD 143071: FXOption (American) cannot be exercised with the desired delivery date.

Corrected mapping for DeliveryDate field in Exercise Details section while applying 'EXERCISE' action.

3.144 Changes in Jan 2017 - Service Pack (4.12.6)

HD 145221: Data Uploader for Credit Ratings saves Threshold Amount with scientific notation.

Corrective changes have been made to not save the threshold value in margin call credit rating config in a non-scientific notation.

HD 145506: Collateral Allocation datauploader settlement date not set.

Settlement date provided in upload file was getting overwritten with margin call settlement date and we have fixed the same.

3.145 Changes in Feb 2017 - Service Pack (4.12.7)

HD 146726: Fee non cash pool upload with fee and trade currency different

Corrected datauploader behavior to calculate security value when underlying security is of type equity.

HD 146227: Collateral Allocation datauploader Trading Book and Type not set.

We have corrected the mapping of TradeBook.

HD 144219: Set Offset trade details for the Netting-compression lifecycle on clearable IRS products

Changes have been made to set the full coupon date of a swap's leg to the payment begin date of the upcoming cash flow corresponding to that leg, if the swap's start date is before the trade date. This feature is only available for clearable IRS products. To disable this behavior a domain 'Clearing.SetFullCouponDateOnOffsetTrade' will be required, with its value set to false.

3.146 Changes in Mar 2017 - Service Pack (4.12.8)

HD 144219: Set Offset trade details for the Netting-compression lifecycle on clearable IRS products

Changes have been made to set the full coupon date of a swap's leg to the payment begin date of the upcoming cash flow corresponding to that leg, if the swap's start date is before the trade date. This feature is only available for clearable IRS products. To disable this behavior a domain 'Clearing.SetFullCouponDateOnOffsetTrade' will be required, with its value set to false.

3.147 Changes in Apr 2017 - Service Pack (4.12.9)

HD 148667: IBM MQ Adapter does not handle JMS Exception when sending messages.

When the MQ Service is down, the IBM MQ adapter now handles the exception and return false so that the Message is not moved to SENT when its actually not sent. User can reprocess the message after the MQ Services are up.

HD 146651: DataUploader is loading incorrect Fixed Rate value when setting the locale to French.

We have fixed the DTUP code to make it Locale independent for the rate calculation.

3.148 Changes in June 2017 - Service Pack (4.12.10)

HD 148316: BondMM upload problem on v15 environment

With Hungarian Locale, the values are not being set correctly. We have fixed the issue to make EnteredLocale keyword locale independent.

HD 149263: Business centers and fx rate source of principal adjustment fixing in FpML generated from swap cross currency don't reflect calypso trade object values.

Added support for adding the holidays in the FpML if they are modified from the trade GUI and are different from those configured in the FxReset window for the PrincipalAdjustments panel on the variable notional XCCY basis swap.

HD 149265: Principal exchange information of no principal adjust swap leg is missing in FpML generated from cross currency by DataUploader.

Added fix for supporting the principal exchange information on a variable notional cross currency swap via FpML.

3.149 Changes in Jul 2017 - Service Pack (4.12.11)

HD 148622: Oracle Exception in ETOEquityIndex Trade Upload

We have enhanced the solution to enable parallel processing of creation of Contracts for ETO.

3.150 Changes in Aug 2017 - Service Pack (4.12.12)

HD 153013: Incorrect UpStart date for Partial BarrierFXO

In Calypso Version 14.1 and below, we have corrected the logic to set Barrier 1 Start and End Dates so that when BarrierType = UI/UO, then UpStartDate and UpEndDate corresponds to Barrier 1 Start and End Date respectively and when Barrier Type = DI/DO, then DownStartDate and DownEndDate in DTUP corresponds to Barrier 1 Start and End Date respectively.

3.151 Changes in Sep 2017 - Service Pack (4.12.13)

HD 152955: Uploader problem with commodity swap on futures.

We have corrected the logic so that if multiple trades with same Future Contract Name are booked, then only one entry of Commodity Reset will be created in Database.

HD 154260: REPROCESS on the PENDING GATEWAYMSG : TASK remains NEW status though the file is uploaded fine. Linking of tasks is done correctly so that the tasks will be moved to Complete status once the message is completed.

HD 154020: UNDO_TERMINATE [REJECT] Not working.

A domain 'UploadTerminationStatus' should be used for Custom Termination status. So, if client wants to use any custom termination status then, they need to add the custom value in this domain.

HD 154019: Dirty price decimals not captured after repo rollover when uploaded via. DTUP

We have fixed the issue and now behavior is located independent.

HD 152583: Trade Audit shows Product Attributes automatically changed on T+1 Barrier FXO amend.

We have corrected Uploader to set DownBarrier type only if it is specified in sample file.

3.152 Changes in Nov 2017 - Service Pack (4.12.14)

HD 151065: PLMark Name gets changed when it is uploaded via DATA_UPLOADER scheduledTask.

We have refactored code which will reduce the occurrence of this issue by fetching mark name from Cache as and when possible, and if that is not available then call API for PricerMeasure.

3.153 Changes in Dec 2017 - Service Pack (4.12.15)

HD 156797: Repo- Rollover picks up the incorrect time for the ActivateAtDateTime.

We have fixed the issue; If Agreement Time is specified, then it would be set as Trade Time otherwise current time would be set as Trade Time

HD 153602: REPROCESS on the PENDING GATEWAYMSG message performance issue.

Following solutions have been implemented to overcome performance issue because of the query.

- 1) For data uploader internal messages, there is no need to fire the query to find the Source message, since for such messages there are no source messages present.
- 2) For external message, the source message id will be present in the message attribute 'SourceMessageld'. All messages that are created after this fix will have this attribute populated with the source message id. So even in case of external messages there is no need to fire the query.
- 3) For external messages that are already present in the system, to find the source message, we will have to fire the updated and more efficient query.

HD 156688: MT306 29J & 29K fields does not reflect trade changes after trade amendment.

We've rectified the Uploader of FXOption Trades to populate the swift message (MT306) with desired values.

The fields 29J and 29K which represent the time and location, depend on expiry cut and trade date time.

This fix ensures that the above fields belonging to MT306 are populated based on the expiry cut and trade date time.

HD 158549: Trade Time is Not Matching from CSV File used in Uploading the Swap Trade.

We have corrected the mapping for the CSV translation for Trade time.

3.154 Changes in March 2018 - Version (4.12.16)

HD160717: Made changes to generate stub with Full-coupon details coming from MW as per the convention used in core-calyпсо.

3.155 Changes in March 2018 - Version (4.12.17)

HD161063: Corrected the trade measures for Inflation bond trade.

3.156 Changes in March 2018 - Version (4.12.18)

Resolved issue related to upload of FX Option barrier trade via Data uploader.

3.157 Changes in November 2018 - Version (4.12.19)

Version	Component	HelpDesk	Issue	Type	Description
4.12.19	DTUP	168878	DTUP-338259	Issue	Issue – Issues with Custom CashFlow with PrincipalExchangeFinal = true.

3.158 Changes in February 2019 - Version (4.12.21)

Version	Component	HelpDesk	Issue	Type	Description
4.12.21	DTUP	168879	DTUP-338424	Issue	Issue – Customized cashflows are uploaded incorrectly.
4.12.21	DTUP	169702	DTUP-338510	Issue	Issue - For Swap Cross Currency trade uploaded using Data Uploader there is a difference between

Version	Component	HelpDesk	Issue	Type	Description
					cash flows tab on a trade window and cash flow report.
4.12.21	DTUP	169606	DTUP-339180	Issue	Issue - Custom Final Exchange amount for SwapCrossCurrency is not correct after import.

3.159 Changes in March 2019 - Version (4.12.22)

Version	Component	HelpDesk	Issue	Type	Description
4.12.22	DTUP	173736	DTUP-339404	Issue	Issue - No 'Final Principal Exchange' for trade uploaded using Data Uploader is shown where the Final Cashflow Payment End Date is before the Maturity Date.
4.12.22	DTUP	175298	DTUP-339328	Issue	Issue – Quanto Swaption not getting uploaded with stub interpolation details. Fix - Corrected the validation mechanism to validate tenors provided in file against correct rate-index based on the index name and rate-index currency.

3.160 Changes in April 2019 - Version (4.12.23)

Version	Component	HelpDesk	Issue	Type	Description
4.12.23	DTUP	177003	DTUP-339561	Issue	Issue - Swaption CSV upload - Trade bundle not processed. Fix - Added BundleName and BundleType tags in CSV file.

3.161 Changes in April 2019 - Version (4.12.24)

Version	Component	HelpDesk	Issue	Type	Description
4.12.24	DTUP	177957	DTUP-339665	Issue	Issue - Uploading a Cross Currency Swap with one leg where Pmt Frequency = ZC throws error in Data Uploader 'Currencies on both legs must be same'.

Version	Component	HelpDesk	Issue	Type	Description
					Fix - Fixed the issue of ZC cross-currency swap with no fixed amount not getting uploaded.

3.162 Changes in May 2019 - Version (4.12.25)

Version	Component	HelpDesk	Issue	Type	Description
4.12.25	DTUP	176769	DTUP-339754	Issue	Issue – No intermediate cashflow for SwapCrossCurrency trade due to default value of flag <AllowOverlappingPeriodsB> changed from false to true. Fix – Flag <AllowOverlappingPeriodsB> default to false.
4.12.25	DTUP	178421	DTUP-339816	Issue	Issue - ETO Product - Unable to update SecCodeName and SecCodeValue. Fix - Added flag <CreateProductWithSecCodeB> - When true, the ETO product is created using the given SecCodeName and SecCodeValue if it does not already exist.

3.163 Changes in June 2019 - Version (4.12.26)

Version	Component	HelpDesk	Issue	Type	Description
4.12.26	DTUP	180892	DTUP-339920	Enh	Issue - When uploading EquityIndex with constituents, only the main EquityIndex attributes are populated. Fix - Uploading EquityIndex product with constituents is now supported.
4.12.26	DTUP		DTUP-339900	Enh	Enhancement - Interpolation Default needs to be picked from domain value 'Interp Style' while uploading swap trades using Data Uploader.

3.164 Changes in July 2019 - Version (4.12.27)

Version	Component	HelpDesk	Issue	Type	Description
4.12.27	DTUP	181529 170946	DTUP-339976	Issue	Issue – Settlement_Type field in CDSIndexDefiniton with value AUCTION and CUSTOMER_OPTION is not supported when CDS Index definition created using Data Uploader.

Version	Component	HelpDesk	Issue	Type	Description
4.12.27	DTUP	168709 181616	DTUP-339978	Issue	<p>Issue – When a CDX Index trade is created using Data Uploader CSV file. Upload is successful but when Quote Type is Spread, Fields Series, Version, Annex Date details are blank and Default Event Settle Lag detail is incorrect.</p> <p>Fix - CDS Index definition is uploaded correctly when Quote Type is Spread.</p>

3.165 Changes in July 2019 - Version (4.12.28)

Version	Component	HelpDesk	Issue	Type	Description
4.12.28	DTUP	182048	DTUP-340038	Issue	Issue – Data Uploader - Equity Index uploaded with Constituents is throwing SQL warnings in the logs.
4.12.28	DTUP	182312	DTUP-340047	Issue	Issue - When importing an index product with no restructuring, the Credit Events window wrongly shows "BASKET RESTRUCTURING".
4.12.28	DTUP	182368	DTUP-340053	Issue	<p>Issue - When importing an index product with CreditEvent_RestructuringB = true and CreditEvent_ModRestructMatLimitB = true, the Credit Events window shows wrong conventions MR and MMR.</p> <p>Fix – Added ISDAProvisionB.</p> <p>If ISDAProvisionB=TRUE in the upload file, the conventions are set to MR14 and MM14.</p> <p>If ISDAProvisionB=FALSE in the upload file, the conventions are set to MR and MMR.</p>
4.12.28	DTUP	181913	DTUP-340111	Issue	Issue - DataUploader - BondProduct – Reset sampling method is wrongly modified when Issuer is modified upon upload.

3.166 Changes in Oct 2016 - Service Pack (4.13.0)

Note: If using messaging mode for FCM interfaces, users need to import the INCOMINGFEEDMSG.wf.

HD 131058: Support for Additional Info attribute: CVA_COLLATERAL_POLICY.

We have added validation and support for the CVA_COLLATERAL_POLICY additional info attribute for margin call contract uploader.

HD 136238: Quote Report Scheduled Task

Support for exporting existing quotes from Calypso into files with csv/xml format using a new scheduled task EXPORT_QUOTES is provided. For more details refer to Calypso Data Uploader Integration Guide.

HD 140729: Cannot Upload Convertible Bond By Data Uploader

Added support for Convertible Bonds. Please refer BondProduct.xls for further details

Upload Legal Entity in Single Transaction through uploader XML

Support to add or update Legal-entity with contacts and attributes details in single transaction is provided through this functionality. XML format only supported.

HD 134734: Support for external cashflows in ABS bond

Added a support for external-cashflows for Bond product. Please review the 'CashFlow-Bond.xls' for uploader xml and csv formats.

HD 140213: Complex trade keywords to be supported by Data Uploader

We have added support for uploading keyword values defined via the TradeKeywordConfig window. This functionality is available in Calypso versions 14.4 and above.

HD 141602: Bond Trade captured based on Settlement Amount

We have enhanced the bond trade uploader so that we are able to capture bond trade using the Settlement amount. Please refer Bond.xls for further details. This enhancement is available in Calypso 15.0+ versions only. In case you need this in prior versions, please raise a request with product support.

HD 138322 : Product Gap - need to upload Basket of products to handle exotic derivatives

Support for Basket product provided and is applicable in calypso version V14 and above. Please refer the datauploader doc "CalypsoBaskets.xls" for further details.

HD 135236: Add support for Market Data Item override field in datauploader.

XML and CSV support added for MarketDataItemOverride field for IRS, Structured Flows and Equity Option trades.

HD 131058: Support for Simple Basis Curve Upload

Added support for Spread(Ask and Bid) in the Datauploader. Please refer CurveOffset.xls for further details.

HD 140587: CDUF Support for LGMM Generation

Added support for LGMM Mean Reversion Generation. Please refer volSurfaceOffsets.xlsx for further details

HD 142084: Equity Structure option trades need to support baskets upload via CDUF

Added a support for underlying product of type 'Basket' for ESO trade. Please refer the 'Equity Structured Option.xls' for uploader xml and csv format.

Sender Engine does not create task entry if MQ is down

GatewayMsg Task will be created in case if MQ is down. User can apply 'RESEND' message for sending the ack/nack to MQ again.

Once ack/nack successfully sent, the task created will be marked completed. For this user need to import the latest GatewayMsg workflow.

HD 140359: Update of internal barrier attribute causes a trade reconfirmation.

Corrected the setting of expiry timezone in fxoption trade when more than 1 Expiry cut time present in system for the same time zone.

HD 141336: SecLending vs Cash Collateral Compounding Frequency Error

Corrected setting of: compounding frequency and compounding method for SecLending trades in the datauploader.

HD 141951: Unable to amend/delete CSA contract with CDUF file without specifying internal id (calypso id)

Added support for fetching the MarginCallContract on the basis of Contract name for Amend/Delete actions.

HD 140941: Unable to upload Digital DNT option at Expiry.

Resolved issues in upload of FxOption Digital trades of type Expiry with trigger type OUT, ABOVE, BELOW & DNT.

HD 142540: DataUploader MQ - Ack/Nack Sent Over both MQ and File System

Check has been added to ensure that datauploader ack/nack is only published via the active which data was uploaded. E.g. for data upload via JMS its acknowledgement will only be send to JMS, no file-ack will be generated. Similarly, for file based upload, file ack will be generated.

HD 141098: Treasury Portfolio support missing in datauploader

Added the support for TreasuryPortfolio field in the Group Hierarchy uploader.

HD 141053: CDUF does not import Accounts having a closing account

Corrected the validation for fetching the Closing account.

HD 141123: Account can't be deleted/amended on Data Uploader when PO is set to ' AUTO '

Corrected the validation to fetch accounts with "AUTO" as PO.

HD 141127: Negotiated prices in TradeUploader for Discount bonds

Corrected datauploader behavior for calculation of negotiated price for BondMMDiscount with quote type Price.

HD 141079: DataUploader return an error when a standard pricer measure B/E_Rate is imported via CSV.

Corrected csv to xml conversion.Special characters(/,%,(,),-,?,&) can be added in pricerMeasure name.

HD 141478: Inconsistent behavior in Datauploader GUI concerning Notional Change.

We have corrected datauploader behavior to upload reconvention Notional Change with correct calculation of current principal from cashflow.

HD 133716/HD 134255: Bond Discount Trade uploaded through Data Uploader having Negotiated Price Type as clean price are badly displayed in Pricing Sheet and Audit entries are shown while resaving the trade.

We have added a validation to allow user to provide negotiated Price Type values to be equal to the bond product quote type or yield or dirty price. Also, the trade keywords such as Dirty Price, Yield, YieldPriceFormat, EnteredLocale will be set correctly on the trade which will ensure that the data loaded in the GUI & pricing sheet are same as well as there are no audits.

HD 141157: Terminating Equity Linked Swaps after a Partial Termination.

The issue due to mismatch in the precision of trade notional and termination amount is now fixed by performing currency defaults rounding of the ELS trade notional before their comparison.

HD 141348: Manual Postings uploaded from Datauploader are not tagged as manual.

Corrective changes have been made in datauploader for Manual Posting object to set correctly the Manual flag.

HD 141612: When we have multi-listed equity (several products on the same ISIN code but different marketplace). Even if we mention the Marketplace(exchange) where the equity is listed, datauploader keeps uploading trades on the same equity.

Changes are done to take into account the marketplace along with the product codes for Equities that have same product code(e.g:ISIN) but different marketplace/exchange.

HD 142335: DataUploader: bug with processing attribute Termination/TerminationLeg

Fixed the issue of partial terminating SwapCrossCurrency (new product) by allowing the termination percentage to be calculated based on the TerminationLeg provided in the upload file.

Repo-Substitution via Uploader does not work correctly.

Fixed issues in Substitution Action for Repo with correct principal Difference calculation.

3.167 Changes in Oct 2016 - Service Pack (4.13.1)

HD 140290: Unable to upload Margin Call Trade with Margin Call Contract name given.

We have corrected the mapping of CSV for the Margin Call Contract name for the Margin call Trade uploader.

HD 141602: Bond Trade captured based on Settlement Amount

We have corrected a validation related to Nominal and Minimum Purchase in case of SELL trades.

3.168 Changes in Nov 2016 - Service Pack (4.13.2)

HD143239: Can't load Payment Date Rule for Structured Flows on Data Uploader

We have added CSV support for PaymentDateRule, CouponDateRule and ResetDateRule in Structured Flows trade uploader.

HD 144169: Upload of all ETO products fails - only creates one contract.

We have fixed issue which prevented multiple rows in CSV from getting uploaded.

Fixed an error in for Repo-Substitution action, when replacing Bond by an Equity

Handled Equity Substitution when invalid Price value is given in sample file.

HD 141534: Nullpointer thrown by DateRule._nextWithRuleSequence.

Making Future trade uploader thread safe with respect to Daterule object.

HD 143420: Unable to terminate a Repo after a RERATE.

We have fixed the issue by setting default AgreementDate & EffectiveDate, if values are not provided in input file, while applying RERATE action in Repo/SecLending trades.

3.169 Changes in Jan 2017 - Service Pack (4.13.3)

HD 144726: Uploader cannot upload Bond trades for PricerFromDB pricer.

Changes have been made to allow uploading of bond trades with the PricerFromDB as the selected pricer.

HD 1450223: Error when uploading more than 4000 market quotes records in data uploader

Corrective changes have been made to resolve error thrown while uploading more than 4000 quotes in a single file.

HD144727: PremRate keyword is not populated on upload

As part of the fix allowed the setting of the keyword PremRate when the input is provided in correct format otherwise datauploader will ignore it's value and raise warning about the keyword format. For correct format about the keyword PremRate refer calypso system keywords document.

HD 145508: Data uploader search Product with wrong product code.

Changed the query to fetch the Quotes based on ProductCodeName and ProductCodeValue instead of only ProductcodeValues.

HD 145593: File Watcher fails to import the UTF-8 BOM encoded csv format data for Curve Offsets.

Corrected datauploader behavior to read UTF-8 BOM encoded csv file from filewatcher.

HD 140213: When saving a complex keyword of type account with AccountName, the trade is rejected with Invalid Account name error.

We have corrected the lookup for Account based on name and ignore the PO and currency.

HD 142084: Equity Structure option trades need to support baskets upload via CDUF

For EquityStructureOption, In case of underlying type as Basket, Resets must have product sec code and value on it inorder to identify the basket component on which reset value must be applied. Added a support for Sec Code and Value in ResetSchedules in case underlying product is of type Basket

3.170 Changes in Feb 2017 - Service Pack (4.13.4)

HD146344: Data Uploader for ScriptableOTC products are not working on the latest version of the pricing script jar.

We have refactored the code to support the latest version of procingscript jar.

HD 145722: Changing exception category from Warning for Static Data upload.

We have made changes so that BOMessage will be created for static data type of error when run in 'Failure ' mode.

HD 146077: Custom Cashflows of IRS with LockColumns uploaded through CDUF not working properly.

Fixed the issue of cash-flow columns not showing an asterisk (*) symbol when edited and uploaded from DataUploader.

3.171 Changes in Mar 2017 - Service Pack (4.13.5)

HD 147265: Inflation Bond issue, Price details wrong

Corrected datauploader behavior to calculate correct negotiated trade price for inflation indexed bond when quote type is clean price.

HD 145722: Changing exception category from Warning for Static Data upload

Corrected the behavior to enable creation of BOMessages and tasks for static data type of errors when persist mode is "Failure".

HD 146405: Issue - When loading a file through the data uploader, most of the file fails to load due to an error in one line.

Fixed the bug in DataUploader GUI for displaying the acknowledgement/result for static data upload (such as Quotes, ProjectedDividends etc).

3.172 Changes in May 2017 - Service Pack (4.13.6)

HD 149581: Unable to choose GL account for SDI loaded by CDUF when Trade Counterparty is specified

Corrected the Agent-Account mapping so that right GL-Account is selected in presence of trade-counterparty field.

HD 149602: Datauploader expects lot of information to delete bond.

We have corrected the validations to enable user to delete an existing bond with minimum fields.

3.173 Changes in June 2017 - Service Pack (4.13.7)

HD 19581: Unable to upload GL account for SDI when Agent is different from Beneficiary.

We have corrected the logic to set GL account when Agent is different than Beneficiary

3.174 Changes in Nov 2017 - Service Pack (4.13.8)

HD 155922: Terminating a Sec Lending through .csv attribute "TerminationPayIntFlow" defaults to "N".

We've added csv support for PayInterFlowsB flag for Sec-Lending trades.

3.175 Changes in March 2018 - Version (4.13.9)

HD160814: Fixed the issue by populating Dealt related keywords in the trade while uploading a trade via DTUP. If the Dealt related keywords are not specified in sample file, then default calculated values will be populated in trade keywords.

3.176 Changes in March 2018 - Version (4.13.10)

We have fixed the issue with the ReportingCcyData trade keyword and corrected the split rate values for triangulation.

3.177 Changes in March 2018 - Version (4.13.11)

We have fixed the issue with the ReportingCcyData trade keyword and corrected the split rate values for triangulation.

3.178 Changes in March 2018 - Version (4.13.12)

HD160814: Fixed the issue by populating Dealt related keywords in the trade while uploading a trade via DTUP. If the Dealt related keywords are not specified in sample file, then default calculated values will be populated in trade keywords.

3.179 Changes in November 2019 - Version (4.13.13)

Version	Component	HelpDesk	Issue	Type	Description
4.13.13	DTUP	188593	DTUP-340627	Issue	Issue - DataPersistorDBCommand uses incorrect Persistor when handing callback and should provide callback for failures.

3.180 Changes in Dec 2016 - Service Pack (4.14.0) (ONLY FOR v13.x CALYPSO CLIENTS)

HD 142270: Support Acadia details for Margin Call Contract

We have added support for the Acadia Details tab of the Margin Call Contract window.

HD 140292: Advances CouponBuilder Schedule not available via DataUploader

Added support to upload Exotic Variables Schedule. Please refer AdvanceTrade.xls for further details

HD 141533: Enhanced Future Contract uploader with First Notification Use Previous Date checkbox.

Support for FirstNotificationUsePreviousDateB has been added. Please refer to CalypsoFutureContract.xls for further details

HD 142185: Added support for the Cap Floor Type.

Provided the support for different types like ratchet, sticky, momentum etc. with their corresponding schedules. Please refer to datauploader doc CapFloor.xls for more information

HD 144169: Upload of all ETO products fails - only creates one contract.

We have fixed issue which prevented multiple rows in CSV from getting uploaded.

HD 143213: Income payment lag calendar and price fixing payment lag calendar are not populated correctly for performance swap

Added a check that prevents overwrite of default values if upload file explicitly provide holidays. This fix also requires a fix in the Performance Swap trade, please contact Calypso Helpdesk Support for the same.

HD 144311: Window barrier option does not work with Action=NEW for Partial duration Type

Corrected datauploader behavior in Calypso v13 to set the barrier start date correctly while uploading FXOption trades for Barrier and Digital option styles where duration type is PARTIAL.

HD 143810: Data Uploader throws errors when amending Collateral Exposure trades.

We have fixed an issue of updating the existing underlying product while amending trade.

HD 143071: FXOption (American) cannot be exercised with the desired delivery date.

Corrected mapping for DeliveryDate field in Exercise Details section while applying 'EXERCISE' action.

3.181 Changes in Apr 2017 - Service Pack (4.14.1) (ONLY FOR v13.x CALYPSO CLIENTS.)

HD 142084: Equity Structure option trades need to support baskets upload via CDUF

Added a support for underlying product of type 'Basket' for ESO trade. Please refer the 'Equity Structured Option.xls' for uploader xml and csv format.

HD 145759: Custom Cash flows upload fails for REC Fix and Pay Float Swap trade.

Corrected datauploader behavior to upload cashflows for IRS trade (created from UI) having Fixed leg as Receive and Float leg as Pay.

HD 145445: Amortizing schedule sent from Calypso with Amortization, stubs and initial rate are not accepted by MW
Added fix for the trade generated from Calypso FpML having Amortization schedule, stubs and the initial fixing rate.

3.182 Changes in March 2018 - Version (4.14.4)

HD160312: Handed multithreading issue related to Frequency while uploading trades from datauploader.

3.183 Changes in March 2018 - Version (4.14.5)

HD162903: For fixed-fixed swap leg, corrected the behavior of population of full-coupon stub and date.

3.184 Changes in June 2018 - Version (4.14.6)

HD143763, HD164607: FPML- Amortizing information is generated in the fpml.

3.185 Changes in January 2019 - Version (4.14.7)

Version	Component	HelpDesk	Issue	Type	Description
4.14.7	DTUP	172555	DTUP-338960	Issue	Issue - BRL non-deliverable swaps in Markitwire are not being captured as non-deliverable IRS in Calypso.

3.186 Changes in April 2019 - Version (4.14.8)

Version	Component	HelpDesk	Issue	Type	Description
4.14.8	DTUP	172951	DTUP-339610	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></pre>

Version	Component	HelpDesk	Issue	Type	Description
					<CompoundCutOffBusDayB>true </CompoundCutOffBusDayB> CSV: Leg1_CompoundCutOffLag Leg1_CompoundCutOffBusDayB Leg2_CompoundCutOffLag Leg2_CompoundCutOffBusDayB
4.14.8	DTUP	177804	CAL-339647	Issue	Issue - Non-deliverable XCCYSwap trade from Markitwire is not being captured properly. Fix - Made changes in FPML module to handle cross-currency trades with settlement details to be saved as non-deliverable swap.
4.14.8	DTUP	177910	DTUP-339682	Issue	Issue - Data Uploader does not support stub data in CSV format. Fix – The following tags have been added in CSV: Leg2_Stubdata_FirstLast Leg2_Stubdata_StubIdxTenor1 Leg2_Stubdata_StubIdxTenor2 Leg2_Stubdata_CustomB Leg1_Stubdata_FirstLast Leg1_Stubdata_StubIdxTenor1 Leg1_Stubdata_StubIdxTenor2 Leg1_Stubdata_CustomB The field FirstLastCustomB tag has been introduced in both XML and CSV to enable Custom flags for FIRST and LAST Stub Tenor.

3.187 Changes in May 2019 - Version (4.14.9)

Version	Component	HelpDesk	Issue	Type	Description
4.14.9	DTUP	171423	DTUP-339719	Enh	Issue – Call Notice - New field to indicate whether the notice days for Open term is Calendar or Business days.

Version	Component	HelpDesk	Issue	Type	Description
					Fix – Added XML and CSV tag name: OpenTermBusDayB. It is true by default (Business Days).

3.188 Changes in July 2019 - Version (4.14.10)

Version	Component	HelpDesk	Issue	Type	Description
4.14.10	DTUP	181245	DTUP-339968	Issue	Issue – Unable to upload Hedge Relationship through Datauploader. Fix - Corrected API call to set Open Nominal to accomodate Core Calypso changes.

3.189 Changes in September 2019 - Version (4.14.11)

Version	Component	HelpDesk	Issue	Type	Description
4.14.11	DTUP	181245	DTUP-340279	Issue	Issue – Unable to upload Hedge Relationship through Datauploader. Fix – Additional fix.

3.190 Changes in December 2019 - Version (4.14.12)

Version	Component	HelpDesk	Issue	Type	Description
4.14.12	DTUP	185840	DTUP-340651	Issue	Issue – Markitwire: Incorrect Roll Dates Holiday calendar for UNADJUSTED trades.
4.14.12	DTUP	186653 184474	DTUP-340489	Issue	Issue - Issue with SPECIFIC BOTH stub trades from Calypso to markitwire.
4.14.12	DTUP	184226	DTUP-340400	Issue	Issue - Error when sending trade with stubs to MarkitWire from Calypso.

3.191 Changes in Mar 2017 - Service Pack (4.15.0) (ONLY FOR v13.x CALYPSO CLIENTS.) Compatible with Collateral 3.7.1

HD 144727: PremRate keyword is not populated on upload for FX option.

As part of the fix allowed the setting of the keyword PremRate when the input is provided in correct format otherwise datauploader will ignore its value and raise warning about the keyword format. For correct format about the keyword PremRate refer calypso system keywords document.

HD 144623: Changing product subtype allows incorrect trade creation - fx forward instead of spot

For V13 version:

Following validations has been added to restrict creation of trade with wrong type

- 1) For SPOT trade, If the Settlement date is not equal to SPOT date then there will be validation error.
- 2) For Forward trade, If the Settlement date is equal to SPOT date then there will be validation error.

3.192 Changes in Dec 2017 - Service Pack (4.15.2)

HD 155742: Datauploader Throws Errors When Uploading Legal Entities and Attributes

We've rectified the DTUP behavior to add the Attribute Values of legal entity objects to domain values only if the domain name corresponding to the attribute value exists in the domain values.

3.193 Changes in June 2017 - Service Pack (4.16.0)

HD 150726: SecurityMarginCallAccount is automatically unchecked when doing an Amend in the Margin Call Contract.

We've added support DTUP support for Asymmetrical LE Eligible Collateral flag, Asymmetrical LE Eligible Currencies flag, LE Eligible currencies and LE Eligible Securities. Please refer Margin Call Contract.xls for further details.

HD 150706: ESO Premium FX Currency and Premium FX Rate not uploaded on ESO trade

We have added the logic to set Premium Currency and Premium FX Rate (if Premium currency is different than underlying product currency)

3.194 Changes in Aug 2017 - Service Pack (4.16.1)

HD 151933: IRS - Audit entry generated on null amend when RollDay is set as zero.

Removed audit entries displayed when RollDay is set as zero in IRS trade.

Issue in identifying the OIS index in the FpML translator when product type is non OIS

Added support to identify the index as OIS in the FpML module when the product type is non OIS.

3.195 Changes in Oct 2017 - Service Pack (4.16.2)

HD 151933: IRS - Audit entry generated on null amend when RollDay is set as zero.

Removed audit entries displayed when RollDay is set as zero in IRS trade.

Issue in identifying the OIS index in the FpML translator when product type is non OIS

Added support to identify the index as OIS in the FpML module when the product type is non OIS.

3.196 Changes in Nov 2017 - Service Pack (4.16.2)

HD 153231: Error in Interp index for first roll of swap

Made changes in FpML to set flag AutoAdjustStubB = false when stub interpolation details are not coming from MW.

3.197 Changes in May 2019 - Version (4.16.3)

Version	Component	HelpDesk	Issue	Type	Description
4.16.3	DTUP	161445	DTUP-8478	Enh	Issue – Enhance the validations in the fixed amount ZC swap upload. Fix - Changed the incorrect error types to warnings and removed unwanted validations for ZC fixed amount Swap.
4.16.3	DTUP	174383	DTUP-339268	Issue	Issue - Compatibility with Collateral 3.13.0.
4.16.3	DTUP	177872	DTUP-339827	Enh	Issue – Changes to block trade in markiwire (after allocation) are not propagated to original child trades. Fix - Added support to update the CashSettleInfo on the Calypso trade in case the details are modified while applying allocation from MW.

Section 4. Version 5.x Suite

4.1 Changes in Jan 2017 - Service Pack (5.0.0) (ONLY FOR v14.x + CALYPSO CLIENTS)

HD 142595: Enhanced support for Swaption Partial Exercise

Provided support for the partial and multiple exercise fields, along with the fields also supported multiple exercise for American and Bermudan Swaption. For supporting multiple exercise from datauploader UpdateExercise rule should be applied on the Exercise action. This rule plays an important role while updating parent swaption trade external reference with remnant trade id so that after multiple exercise each trade have unique external references. For more details refer to datauploader doc swaption.xls.

HD 135381: Data uploader to support trade specific spreads on portfolio swap trades.

Added support for <TradeSpecificSpreads> in PortfolioSwapContract and <Spread>, <SpreadSchedules> in Portfolio Swap Trade. Please refer PortfolioSwap.xls and PortfolioSwapContract.xls for further details

HD 125596: Setting default rules for dates when booking fees

Added support for setting default values for Start Date and End Date when booking fees on Calypso trades.

HD 140292: Advances CouponBuilder Schedule not available via DataUploader

Added support to upload Exotic Variables Schedule. Please refer AdvanceTrade.xls for further details

HD 141533: Enhanced Future Contract uploader with First Notification Use Previous Date checkbox.

Support for FirstNotificationUsePreviousDateB has been added. Please refer CalypsoFutureContract.xls for further details

HD 141370: Fee override flags for importing trades.

Support has been added for Manual Amount and With override fields for uploading fees' data.

HD 142185: Added support for the Cap Floor Type.

Provided the support for different types like ratchet, sticky, momentum etc. with their corresponding schedules. Please refer to datauploader doc CapFloor.xls for more information

HD 143245: Add support for tradeKeyword attribute in LegalEntityContact

Added support for TradeKeyword field in Legal Entity Contact uploader. Please refer LEContact.xls for further details

HD143224: IndexFactor QuoteNames missing upon CDUF AMEND or NEW

Changes are done to save special quote names in case of Inflation Bond,ABS and WI bond.

DuplicateBondQuotesB and DuplicateIndexFactorQuotesB has been added which indicates whether to duplicate Quote values for Bond Quote name and index factor quote name in case of amending maturity date/quotename/rate of the bond.

HD 143919: BondInflation Cash Trades' TradePrice is not properly managed by DataUploader.

Corrected datauploader behavior to calculate correct negotiated trade price for inflation indexed bond when quote type is clean price.

HD 142557: Data uploader does not check columns in account interest in V15.

We have fixed this issue.

HD 142510: Fee is ignored in the Repo uploader

We have corrected the CSV mapping for fees in the Repo Trade uploader.

HD 142852 / HD 143102: Error while using the Hedge Relationship Uploader

We have corrected mapping to set Open Nominal as per latest Hedge Accounting .

HD 142640: Data uploader does not check a column in bond issue.

Fixed the issue by correcting the calculation for yield in case of an Issuance Bond uploaded via datauploader

HD 143071: FXOption (American) cannot be exercised with the desired delivery date.

Corrected mapping for DeliveryDate field in Exercise Details section while applying 'EXERCISE' action.

HD 143213: Income payment lag calendar and price fixing payment lag calendar are not populated correctly for performance swap

Added a check that prevents overwrite of default values if upload file explicitly provide holidays. This fix also requires a fix in the Performance Swap trade, please contact Calypso Helpdesk Support for the same.

HD143151: DataUploader doesn't block an incorrect field for the Gold allocation.

We have made a fix so that Boolean values:TRUE/FALSE in CSV would be considered irrespective of the case, i.e. TRUE,True,tue would evaluate to True.

HD143239: Can't load Payment Date Rule for Structured Flows on Data Uploader

We have added CSV support for PaymentDateRule, CouponDateRule and ResetDateRule in Structured Flows trade uploader.

HD 139325: Uploading Bond Trade Produces Incorrect Yield Amount by Two Decimal Places.

Provided the fix by making changes in calculation while setting Yield keyword in bond trade. The fix is provided for version 14Sp2 and lower, the higher version remain unaffected.

HD 143420: Unable to terminate a Repo after a RERATE.

We have fixed the issue by setting default AgreementDate & EffectiveDate, if values are not provided in input file, while applying RERATE action in Repo/SecLending trades.

HD 142954: When repo trade is uploaded using Uploader, Delivery Type is set to NULL instead of Default.

We have made a fix to set correct default value for DeliveryType.

HD 143810: Data Uploader throws errors when amending Collateral Exposure trades.

We have fixed an issue of updating the existing underlying product while amending trade.

HD143632: Upload of StructuredFlows with rate and amortization schedule

Corrected datauploader behavior to generate correct cashflows for case when amortization schedule and rate schedule is given together in one sample file.

HD 143947: Unable to upload Fee Cash Trade via Datauploader with Cash Spread = 0.

We have corrected the validation in datauploader to make Spread non-mandatory field.

HD 144169: Upload of all ETO products fails - only creates one contract.

We have fixed issue which prevented multiple rows in CSV from getting uploaded.

HD 144163: Unable to add more trades in existing Hedge Relationship.

We have corrected the initialization of Relationship Trade Item object, in case action is REPROCESS/UPDATE.

HD 132051: Missing functional validations during upload of StructuredFlows and reconventions.

Added functional validations for mortgage schedule fields start date, end date and frequency of structured flow trade.

HD 141759: Error in validating Quotes against CalypsoUploadAcknowledgement.xsd

We have changed the CalypsoUploadAcknowledgement.xsd and added MinOccurs=0 for Error tags, so that when the error tags are missing/absent, the xml should validate fine. Also we have added StaticDataError as valid value for the Error type and UploadFile is non-mandatory now.

HD 141141: Need to prevent Datauploader from importing FXOption with a currency pair that is not defined in the system

Fixed the issue of incorrect currency pair by changing the API call to get the correct currency pair for the provided primary and secondary currencies.

Repo/SecLending: No possibility to save a seclending with a bond as security

Corrected csv mappings for Repo and SecLending trades, so that blank EquityDetails and BondDetails tags will not be created.

HD 142831: Datauploader hangs when file with incorrect name is uploaded

We have added a check to validate that the file name is in sync with actual object contained in the CSV file.

Enhanced SecLending:

Added CSV support for Trade Fee in SecLending Trade

HD 143443: Cross Currency Basis Swap Stub Amendment Issue

Corrective changes have been made to reset stubs data on a swap leg if no stub info has been specified in the uploaded file for trade amend.

HD 141534: Nullpointer thrown by DateRule._nextWithRuleSequence.

Making Future trade uploader thread safe with respect to Daterule object.

HD 144286: Error in case of blank Additional Info values for CSV file.

We have corrected the error specific to the CSV format.

4.2 Changes in Jan 2017 - Service Pack (5.0.2)

HD 145508: Data uploader search Product with wrong product code.

Changed the query to fetch the Quotes based on ProductCodeName and ProductCodeValue instead of only ProductcodeValues.

HD 145593: File Watcher fails to import the UTF-8 BOM encoded csv format data for Curve Offsets.

Corrected datauploader behavior to read UTF-8 BOM encoded csv file from filewatcher.

4.3 Changes in Feb 2017 - Service Pack (5.0.3)

HD 145477: Datauploader unable to modify a trade when there is no AMEND action in workflow

Provided the fix of custom amend action support to save Cashflows by using the domain UploadAmendAction. Hence any action defined in the domain will be now used to amend CashFlow through DataUploader.

HD 1450223: Error when uploading more than 4000 market quotes records in data uploader

Corrective changes have been made to resolve error thrown while uploading more than 4000 quotes in a single file.

HD 138378: Added support for additional fields for Repos in Data Uploader

When Repo trade with maturity type = "INTRADAY" is uploaded, a warning message is generated. This was because there was a mismatch between default values of GUI and values set by Datauploader. We have fixed this issue by adding appropriate default values.

Convert the DB table column name to lower case while fetching LE via sql query

We have corrected the query for LE so that it is compatible with Sybase.

HD 146559: DataUploader (PLMark object) fails if currency is not mentioned as favorite currency.

We have corrected the validation for Currency in the PL Mark's.

HD 146454: Issue in creating Static data filter for collateral exposure through DTUP.

Fixed the issue of static data filter failing for not a valid attribute by considering the domain "CustomStaticDataFilter" to validate the corresponding custom attributes as well.

4.4 Changes in Apr 2017 - Service Pack (5.0.4)

HD 147494: Bond Product Flipper functionality not working.

We have corrected the logic and now we set the Rate Index correctly in case of flipper bond.

HD 147949: Uploaded Hedge relationship does not have correct sign for Original Nominal field of a Hedging Item (Buy Swap trade)

Corrected calculation for original nominal for swap trades in Hedge relationship definition.

HD 147944/148415: Hedge Accounting : EOD_HEDGE_MARKING is failing for the Hedge Relationships uploaded using datauploader.

Fixed the issue by re-factoring the current functionality to add Measure items on upload of Hedge-Relationships through Datauploader

4.5 Changes in May 2017 - Service Pack (5.0.5)

HD 15000: Hedge Relationship not working as expected.

Refactored the code to accommodate the changes of API of the Hedge Relationship.

HD 149598: Cannot add an existing shared strategy to a new portfolio hierarchy.

Corrected datauploader behavior to enable uploading a shared strategy which already has some positions in portfolio hierarchy uploader.

4.6 Changes in Feb 2017 - Service Pack (5.1.0) (ONLY FOR v14.x + CALYPSO CLIENTS) Compatible with Collateral 3.7.1

HD 129526: Schedules to be provided for StepDown and Mortgage

Added Datauploader support for Mortgage and Step down schedules in StructuredFlows and Reconvention. Please refer StructuredFlows.xlsx and CalypsoReconventions.xlsx for further details

HD 136601: Ability to identify fees attached as part of a reconvention.

Provided the functionality for re-convention fees uploaded must have display name as re-convention key in this jira. The display name on fees will be in format "<Reconvention type>. <Reconvention EffectiveDate>".

Enhanced Legal Agreements:

The functionality to add multiple product types is supported. The new tag supported is: <ProductTypes><ProductType>Swap.Exotic</ProductType></ProductTypes>, for backward compatibility purpose the old tag <ProductType>Swap.Exotic</ProductType> is still supported. For information refer datauploader doc LegalAgreement.xls

Enhanced Cap Floor:

We have enhanced the datauploader support for the Cap Floor trade. For further details please refer CapFloor.xls.

Enhanced Repo Trade:

When Repo trade with maturity type = "INTRADAY" is uploaded, a warning message is generated. This was because there was a mismatch between default values of GUI and values set by Datauploader. We have fixed this issue by adding appropriate default values.

Bug fix Legal Entity uploader:

While deleting Legal Entity, if any contact is present related to the Legal Entity it will be deleted first and then Legal Entity will be deleted.

HD 144286: Error in case of blank Additional Info values for CSV file.

We have corrected the error specific to the CSV format.

HD145477: Datauploader unable to modify a trade when there is no AMEND action in workflow

Provided the fix of custom amend action support to save Cashflows by using the domain UploadAmendAction. Hence any action defined in the domain will be now used to amend CashFlow through DataUploader.

HD 142084: Equity Structure option trades need to support baskets upload via CDUF

Added a support for underlying product of type 'Basket' for ESO trade. Please refer the 'Equity Structured Option.xls' for uploader xml and csv format.

HD 144726: Uploader cannot upload Bond trades for PricerFromDB pricer

Changes have been made to allow uploading of bond trades with the PricerFromDB as the selected pricer.

HD 144945: MerchantFX data uploader for takeup not checking all the parameters

Added validation for Trade direction change during takeup and terminate action of MerchantFX.

HD 144623: Changing product subtype allows incorrect trade creation - fx forward instead of spot

Validation has been added only for SPOT trade.

1) For SPOT trade, If the Settlement date is not equal to SPOT date then there will be validation error.

HD 144977: Risk Free Rate is mandatory field in uploading Fund.

We have removed the mandatory check for Risk Free Rate Index in Fund and Mandate

HD 145039: CDUF uploaded quanto barrier ESO trade is missing Forex details.

Changes made to enable setting of Forex related data in ESO trades having payout type Structured Vanilla.

HD 145221: Data Uploader for Credit Ratings saves Threshold Amount with scientific notation.

Corrective changes have been made to not save the threshold value in margin call credit rating config in a non-scientific notation.

HD 145091: Rollover with adjusted trades (new trade) and manual SDIs is blocked by exception.

Corrective changes have been made in UpdateRollOver trade rule so that Rollover action can be applied on SecLending trades in all valid scenarios.

HD 144594: Trade creation fails when there are warnings present in Messaging Mode

We have fixed the issue.

HD 145657: Missing DU Tag mapping for IRS - SettleHolidays

We have corrected the mapping for Settlement Holidays.

HD 145759: Custom Cash flows upload fails for REC Fix and Pay Float Swap trade.

Corrected datauploader behavior to upload cashflows for IRS trade (created from UI) having Fixed leg as Receive and Float leg as Pay.

HD 145040: NoSuchMethodError exception while upload FXO Vanilla

Refactored code to accommodate changes as per the latest pricing sheet module.

HD 145508: Data uploader search Product with wrong product code.

Changed the criteria of query to fetch the Quotes based on ProductCodeName and ProductCodeValue instead of only ProductcodeValues.

HD 140213: When saving a complex keyword of type account with AccountName, the trade is rejected with Invalid Account name error.

We have corrected the lookup for Account based on name and ignore the PO and currency.

HD 145506: Collateral Allocation datauploader settlement date not set.

Settlement date provided in upload file was getting overwritten with margin call settlement date and we have fixed the same.

HD 145593: File Watcher fails to import the UTF-8 BOM encoded csv format data for Curve Offsets.

Corrected datauploader behavior to read UTF-8 BOM encoded csv file from filewatcher.

4.7 Changes in Apr 2017 - Service Pack (5.1.2)

HD 149052: ETO Contract is created with no mandatory parameters as Underlying / DateRules

We have fixed the issue and corrected the mandatory validations.

4.8 Changes in May 2017 - Service Pack (5.1.3)

HD 147909: CRS:SA-CCR datauploader reports success but trade is not created

Fixed the NPE by adding null check and added error message in case of invalid basket name is provided in the upload file.

HD 149298: EquityLinkedSwap - FundingLegNotional not correct if trade ccy less than greater than settle ccy

Trade Settlement currency was set as the FundingLeg currency. We have made changes to set Trade Currency as FundingLeg Currency

HD 149299: PerformanceSwap - unable to terminate trade in unit mode.

Fixed the issue of PerformanceSwap for Unit based Market-index not getting terminated by correcting the logic in Datauploader for notional comparison where earlier Principal amount was used which ideally should be done based on trade Notional amount.

HD 147944/148415: Hedge Accounting : EOD_HEDGE_MARKING is failing for the Hedge Relationships uploaded using datauploader.

Fixed the issue by re-factoring the current functionality to add Measure items on upload of Hedge-Relationships through Datauploader

HD 149297: Partial termination gives incorrect notional on child trades for performance swap on bond on unit based with market index.

Fixed the issue of child trades not getting populated with correct secondary leg notional value after partial novation/termination by refactoring the values sent to the termination-api in above cases.

HD 149699: CheckLegalAgreement wf rule returns the exception when the currency is not specified in the currency list for LegalAgreement

We have corrected the mapping for Legal Agreement Currency when Currency given in sample is 'ANY'.

4.9 Changes in June 2017 - Service Pack (5.1.4)

HD 150557: PerformanceSwap - calypso round input Units during XML integration.

Corrected the rounding for the "Units" field in a market-index , unit-based performance swap trade.

HD 150726: SecurityMarginCallAccount is automatically unchecked when doing an Amend in the Margin Call Contract.

We have corrected the logic to set Security Margin Call Account flag

HD 150841: PerformanceSwap - FX rate not taken into account

Corrected the validations for displaying the FX-Rate given in the CUD file for a market-index , spread based performance swap.

HD 150932: Cancel of full return on open trade do not reopen the trade.

Corrected datauploader behavior to perform cancellation of event action applying REJECT action in Repo & SecLending trades.

HD 149684: EquityLinkedSwap - not rounded Initial Notional and bad Initial Quantity after Partial Termination.

We have made changes so that when Equity Leg is Pay, notional will be restricted upto 2 decimal places and When Equity leg is receive, Quantity will be restricted to 2 decimal places.

HD 150783: SecLending : Cancellation of Full Return using DU is not same as GUI.

We have added validation for Cancel Action of FullReturn event so that if it is not the latest event then error will be displayed and trade will not be uploaded.

HD 150863: Issue for Fee non cash pool trade modification after fee mark by data upload for mirror trade.

Fixed the issue by re-factoring the Uploader code for setting collateral details in case of fee-rate.

Margin Call Contract:

We have corrected the mapping to set correctly EligibilitySecurities in Exposure Groups.

4.10 Changes in Aug 2017 - Service Pack (5.1.5)

HD 149684: EquityLinkedSwap - Bad Initial Quantity after Partial Termination for Equity underlying product.

We have corrected the rounding method for Quantity.

4.11 Changes in Aug 2017 - Service Pack (5.1.6)

HD 149684: EquityLinkedSwap - Bad Initial Quantity after Partial Termination for Equity underlying product(works fine for EquityIndex underlying)

We have corrected the rounding method for Quantity for underlying as equity.

4.12 Changes in Sep 2017 - Service Pack (5.1.7)

HD 154179: PerformanceSwap - Unable to integrate PerfSwap with overridden nominal.

Corrective changes have been made in datauploader to set the secondary swap leg amount of a performance swap trade whenever same is provided in upload file. When secondary swap leg amount is not provide same would be calculated using FXRate like the already available functionality.

HD 154499: SecLending trade uploaded without Margin Call Contract when multiple contracts.

We have corrected the mapping for Margin Call Contract in Sec Lending trade.

HD 154116: When the Parent tag is missing in LE CDUF the value from the LE Parent field is removed

We have added support to retain the value of Parent tag in legal entity object if tag is absent while amending.

4.13 Changes in Oct 2017 - Service Pack (5.1.8)

HD 154778: EquitySwap - 'Initial Notional' is not rounded on child trade after partial novation

We've corrected the rounding of decimals of Novation Amount while Partially Novating an EquityLinkedSwap Trade.

HD 154757: EquitySwap - PT - rounding Initial Notional in Percent mode.

We've corrected the rounding of decimals of Termination/Novation Amount while partially terminating/novating an ELS Trade.

HD 155071: DTUP does not work the save as GUI for Partial Termination in ELS with Equity Leg as "Rec"

We've corrected the rounding of decimals of Termination/Novation Amount while partially terminating/novating an ELS Trade.

HD 150325: Cancel full return and termination function

When applying the cancel of TERMINATION:

- IF there are any subsequent event type actions then the action is NOT APPLIED.
- ELSE IF There are no subsequent Event Type Actions BUT there are wf actions then the action is NOT APPLIED
- ELSE (there are no subsequent Event Type Actions AND there are NO wf actions) then the action IS APPLIED.

- In any case, if the cancel of TERMINATION was successful, then the termination row should not disappear from the Event Type Action report, instead a new row Cancel of Termination appears in the Event type action report.
- when applying the cancel of a Full Return action:
- Any wf action is available for a Cancel of Full Termination.
- There is no need of cancelling subsequent actions.
- the Full Return row should not disappear from the Event Type Action report and a new row Cancel of Full Return appears in the Event type action report.

HD 154941: Migration date is not uploaded correctly using the Data Uploader

We have corrected the CSV mapping for the attribute field "MigrationDate" of HedgeRelationship.

4.14 Changes in Dec 2017 - Service Pack (5.1.9)

HD 157706: PerformanceSwap - Unable to upload new unit based PerfSwap with overridden swap leg notional.

We've rectified the behavior of Datauploader to override the secondary amount of Performance swap trades using the "Amount" tag in swap leg whenever provided by user.

4.15 Changes in March 2018 - Version (5.1.10)

HD163168: Corrected the calculated Collateral Sec Value on SecLending with FX.

4.16 Changes in April 2019 - Version (5.1.11)

Version	Component	HelpDesk	Issue	Type	Description
5.1.11	DTUP		DTUP-8404	Issue	Issue - Cannott upload CoverDistribution Trade using API. Fix - In upload method of DataUploadBaseServerImpl, added logic to search for the appropriate builder class.
5.1.11	DTUP	177141	DTUP-339567	Issue	Issue - StructuredFlows trade uploaded via DTUP with Notional 0 appears with Notional 1 million.

4.17 Changes in May 2019 - Version (5.1.12)

Version	Component	HelpDesk	Issue	Type	Description
5.1.12	DTUP	177540	DTUP-339750	Issue	Issue – Equity linked swap partial termination - The original fees are removed from the partially terminated trade. They should remain on the trade.

4.18 Changes in July 2019 - Version (5.1.13)

Version	Component	HelpDesk	Issue	Type	Description
5.1.13	DTUP	181407	DTUP-340058	Issue	Issue – Repo: Unable to reject a termination via DTUP if the trade keywords have been modified after the termination. Fix – The termination can now be rejected via DTUP.

4.19 Changes in August 2019 - Version (5.1.14)

Version	Component	HelpDesk	Issue	Type	Description
5.1.14	DTUP		DTUP-340226	Issue	Issue – Enhance Fix engine filter to accept Traiana Fix events.

4.20 Changes in Apr 2017 - Service Pack (5.2.0) (ONLY FOR v14.x + CALYPSO CLIENTS) Compatible with Collateral 3.8.0

HD 146812: Bond Product Variable Rate Schedules Percentage or Quantity not available in xsd

Added support for Quantity and Notional Percent Types. Please refer CalypsoBondProduct.xls for further details.

HD 146615: Collateral Allocation datauploader: Non-eligible security not rejected as ccy

Added validation to check if security is eligible in Static Data Filter of Margin Call Contract.

HD 146824: Repo Trade Datauploader does not have/support the field ' FillCategory '

Provided support for the field "Fill Category", for more information about the field please refer datauploader document "Repo.xls". Support is provided in calypso version 14.2 and above.

HD 147188: Bond Product Sinking Schedule amortization not uploading amount

Added support for Sinking Schedule in Datauploader. Please refer CalypsoBondProduct.xls for further details.

Enhanced External Trade:

- Added warning in datauploader for external trade when cashflow payment date is before trade date.
- Corrected datauploader behavior to generate fields which are not given in sample but are part of the context in external trade.

Added support for the Orders.

Calypso Order support added from datauploader.

Actions - NEW, AMEND, CANCEL, EXECUTE & PARTIAL_EXECUTE

Order types - Calypso Order & Block Order

Sample format – XML

Please refer CalypsoOrder.xls for further details.

Enhanced ETO Contract and Schedule Task Acknowledgment

We have updated the CalypsoUploadAcknowledgement.xsd and renamed "Type" tag in ETOContract and ScheduledTask to "ETOContractType" and "TaskType" respectively to improve the usability.

HD 140140: Enhanced FX Spots and Forwards to support the Margin attributions.

We have added support for the Margin Attributions for FX Spot, FX Forward, FX NDF, FX Swap, FX NDF Swap. This enhancement requires a Core-Calypso hotfix and please contact helpdesk support team for the same.

HD 145770: Accounts and reference Margin Call Contract Name, not ID

We have added support for DepositContractName and LiabilityContractName; if id and name both are specified, id takes priority. Please refer CalypsoAccount.xlsx for further details. We have also corrected validation to make deposit non-mandatory if Account's LERole is Agent

HD 145419: DataUploader: CutOff not working in Local mode.

For DataUploader in local mode, the cut-off set on kickOff/cutOff config in workflow config, was not respected. We have fixed this issue and it requires configuration changes on user-end. Kindly go through the latest datauploader integration guide for setting up KickOff/CutOff for datauploader in local mode only.

HD 144219: Set Offset trade details for the Netting-compression lifecycle on clearable IRS products

Changes have been made to set the full coupon date of a swap's leg to the payment begin date of the upcoming cash flow corresponding to that leg, if the swap's start date is before the trade date. This feature is only available for clearable IRS products. To disable this behavior a domain 'Clearing.SetFullCouponDateOnOffsetTrade' will be required, with its value set to false.

HD 146651: DataUploader is loading incorrect Fixed Rate value when setting the locale to French.

We have fixed the DTUP code to make it Locale independent for the rate calculation.

HD 145773: LCH BRIDGE Message failing for ShortInitial Stub Period Messages when the stub dates missing in the FpML message.

Added support for SHORT_FIRST stub type when the stub date is missing in the incoming FpML message.

HD 145722: Changing exception category from Warning for Static Data upload.

We have made changes so that BOMessage will be created for static data type of error when run in 'Failure ' mode.

HD 146142: DataUploader is not supporting to upload multiple Interests.

We have corrected the validation which was preventing the user to upload Multiple Account Interests with same Penalty flag but different CalcType.

HD 146077: Custom Cashflows of IRS with LockColumns uploaded through CDUF not working properly.

Fixed the issue of cash-flow columns not showing an asterisk (*) symbol when edited and uploaded from DataUploader.

HD146344: Data Uploader for ScriptableOTC products are not working on the latest version of the pricing script jar.

We have refactored the code to support the latest version of procingscript jar.

HD 146726: Fee non cash pool upload with fee and trade currency different

Corrected datauploader behavior to calculate security value when underlying security is of type equity.

HD 146227: Collateral Allocation datauploader Trading Book and Type not set.

We have corrected the mapping of TradeBook.

HD 146211: Maximum number of Messages per user reached 100000

Corrected and optimized the query to fetch the source message related to interface messages on reprocessing of BOMessages.

HD 146405: Issue - When loading a file through the data uploader, most of the file fails to load due to an error in one line.

Fixed the bug in DataUploader GUI for displaying the acknowledgement/result for static data upload (such as Quotes, ProjectedDividends etc).

HD 146454: Issue in creating Static data filter for collateral exposure through DTUP.

Fixed the issue of static data filter failing for not a valid attribute by considering the domain "CustomStaticDataFilter" to validate the corresponding custom attributes as well.

HD 146559: DataUploader (PLMark object) fails if currency is not mentioned as favorite currency.

We have corrected the validation for Currency in the PL Mark's.

HD 147494: Bond Product Flipper functionality not working.

We have corrected the logic and now we set the Rate Index correctly in case of flipper bond.

4.21 Changes in Apr 2017 - Service Pack (5.2.2)

Added ability to start all the messaging components as a single process in one JVM, however note that each component can be started independently in its own JVM as before.

4.22 Changes in Apr 2017 - Service Pack (5.2.4)

HD 148667: IBM MQ Adapter does not handle JMS Exception when sending messages.

When the MQ Service is down, the IBM MQ adapter now handles the exception and return false so that the Message is not moved to SENT when its not sent. User can reprocess the message after the MQ Services are up.

HD 148527: Datauploader xsd wrong value of SDISettlementType.

We have corrected the XSD for the typo.

4.23 Changes in May 2017 - Service Pack (5.2.5)

HD 149510: Unable to load special characters for MCC CSV columns.

Corrected csv to xml translation so that special characters (&,<,>,"') would be parsed correctly for repeating columns.

4.24 Changes in June 2017 - Service Pack (5.2.6)

HD 149221: Book Attribute - Addittional Accounting Links - Data Uploader.

Fixed the issue of attribute "Additional Accounting Links" not getting saved by in-incorporating the Calypso API in DataUploader used to validate this functionality.

HD 150122: Unitized Fund upload file fail to update the Dividend Holiday.

We have corrected the mapping for Dividend Holidays and Reset Holidays for Fund and Mandate in datauploader.

HD 150374: Unable to upload FX Spot Trade where Delivery Date does not equal the Spot Date.

Corrected datauploader behavior to consider settlement date within range of trade date and max spot date based on currency configuration for FX Spot uploader.

HD 150384: CDUF - User uploader password encryption issue.

Fixed the issue of password encryption for Users created via DataUploader by including the latest mechanism of Calypso to encrypt password. Backward compatibility is provided for clients not on latest calypso versions to generate password as per old technique.

HD 148260: Malformed message put on a Queue is not generating task on Task Station.

BOMessage and task is created and acknowledgement is sent to MQ when malformed xml is sent via MQ.

HD 150549: Error during upload of ETOTrade.

Added a fix for ETO trade uploader, for uploading multiple trades with same contract in multi-thread env.

HD 151411: Datauploader rejects Future Equity trades sporadically.

Fixed the issue of multiple contracts update in single upload by making a direct call to fetch the updated contract on last update

Future Option/Future Contract: Uploading multiple Future Option and Future contract throws ObjectVersionMismatchedException.

Fixed the issue of multiple contracts update in single upload by making a direct call to fetch the updated contract on last update.

Margin Call Contract: Eligible Securities under Exposure Group is inheriting from master contract when set to false.

We have corrected the mapping to set correctly EligibilitySecurities to false.

4.25 Changes in July 2017 - Service Pack (5.2.7)

HD 151584: Datauploader not importing correct exchange for ETO

Corrected the exchange ID of ETO-Trade to be set to the contract's exchange ID and not getting defaulted to NONE.

HD 152252: Support for proxy for sFTP connection in DTUP.

We have added the support for SFTP proxy in datauploader. For establishing a proxy connection, user needs to provide proxy details in calypsouser.properties file.

To enable proxy, following attributes should be provided in the calypsouser.properties file:-

HTTP_PROXY_HOST

HTTP_PROXY_PORT

HTTP_PROXY_USER

HTTP_PROXY_PASSWORD

*where HTTP_PROXY_USER and HTTP_PROXY_PASSWORD are optional

4.26 Changes in Jul 2017 - Service Pack (5.2.8)

HD 152766: Cannot upload Book with Book attribute using Data uploader

We have handled error when ADDITIONAL_ACCOUNTING_LINKS, attribute is not found in the input sample for Book.

HD 148722: Added support for <NoticeDays> in Cash Trade. For further details, refer Cash-LoanDeposit.xls

HD 149937: Allow End User to Specified Triangulated Pricing Information in CDUF for Rollover/Rollback FX Trades.

Support Triangulated Pricing Information Specified by End User for Rollover/Rollback FX Trades.

HD151677: Account SubType blank for Execution accounts.

We have added support to set the subtype mentioned in the xml file for "Settle" Accounts.

HD 151865: DTUP CLS keyword driven by the Legal agreement is not flagged for FlexiForward.

We have added support for setting the CLS keyword to True if there exists a CLS based legal agreement between the Counter-Party and Processing Org of the book for FX-Flexi Forward trades.

4.27 Changes in Aug 2017 - Service Pack (5.2.9)

HD 152531: Unable to Upload Scheduled Task Trigger If Missed Time

Trigger cutoff time will be set When cutoff time is enabled.

HD 152881: Unable to upload CALL accounts without adding subtype in accountSubType domain.

We have corrected the validation for fetching the subType of Call-Accounts from respective "CallType" Domains and not from "accountSubType" domain.

4.28 Changes in Sep 2017 - Service Pack (5.2.10)

HD 153483: Bug on Matching Alias CDUF

For missing legal entity, we will add default value (ALL / 0) and create alias links which is mandatory for saving matching alias.

HD 153703: Facing issues while uploading Data through Datauploader API.

We have fixed this issue and ensured that the errors are propagated to acknowledgment.

HD 151590: Error in pricing sheet for trade loaded via DTUP.

We have fixed the error and updated the log category as well, from error to debug.

4.29 Changes in Sep 2017 - Service Pack (5.2.11)

HD 152881: Unable to upload CALL accounts without adding subtype in accountSubType domain.

We have fixed an issue which prevents an event generation in the actions tab having the type as "Creation". This was causing issues in generation of reset date and days in cashflows.

HD 153483: Matching Alias - Incoming and outgoing values in matching alias are mandatory.

We have fixed the validation and now Incoming and Outgoing are non-mandatory.

HD 153621: Call Notice:Support for Coupon Date Rule

We have added CSV support for CouponDateRule in Call Notice Trade.

HD 150201: FXFlexiForward: DTUP Customer Points fields are not calculated.

Fixed an issue related to FXFlexiForward, so that if one field is specified then the others will be auto-calculated.

For TakeUp Type = Ladder, if CustomerPointsPerPeriod is specified, then CustomerPointsPerAllIn is calculated and vice versa. CustomerPointsPerDay field is non-editable.

Similarly for TakeUp Type = Pro Rate, CustomerPointsPerDay is an editable field and if specified then the other two fields are calculated.

HD 153543: Call Notice CDUF file doesn't replicate trade entered through the GUI.

We have fixed an issue which prevents an event generation in the actions tab having the type as "Creation". This was causing issues in generation of reset date and days in cashflows.

4.30 Changes in Nov 2017 - Service Pack (5.2.13)

HD 148250: XCCYSwap & SwapCrossCurrecny trade booking fails if close quote is missing

Corrective changes have been made to remove an incorrect validation that prevented creation of cross currency swap trades when close quote value for FX-quote for the given currency pair is not set.

4.31 Changes in Jan 2018 - Version (5.2.14)

HD 158977: - If there exists a Structured Flows trade which has Maturity Date change reconvention applied to it, we've rectified the logic in datauploader to allow Principal Structure reconvention with start date of the reconvention in between the original maturity date and the maturity date after the maturity date change reconvention.

HD:-159428 :- We've added support to record the tag Reference in the acknowledgement file for SDIs.

4.32 Changes in November 2018 - Version (5.2.15)

Version	Component	HelpDesk	Issue	Type	Description
5.2.15	DTUP		DTUP-338638	Enh	<p>Enhancement - Interpolation Default to be picked from domain value 'Interp Style'</p> <p>Fix - Data Uploader will be using a new API exposed in Util.java class to fetch the default InterpStyle when user input is blank.</p> <p>Data Uploader behavior will be as follows:</p> <p>If no input value is provided, then domain value 'InterpStyle', will be looked up and the value specified in the domain will be used for InterpStyle.</p> <p>If no domain value is present, then default values initialized in product classes will be used.</p>

4.33 Changes in January 2019 - Version (5.2.16)

Version	Component	HelpDesk	Issue	Type	Description
5.2.16	DTUP		DTUP-339010	Issue	<p>Issue – Data Uploader complatibility with COLT 3.12.7.</p> <p>You need to add datauploader=required in calypso-modules.properties.</p>

4.34 Changes in August 2019 - Version (5.2.17)

Version	Component	HelpDesk	Issue	Type	Description
5.2.17	DTUP	182818	DTUP-340153	Issue	Issue – Cash trade upload - If RateType is different from Fixed or Floating, the trade should not be uploaded.

4.35 Changes in October 2019 - Version (5.2.18)

Version	Component	HelpDesk	Issue	Type	Description
5.2.18	DTUP	184924	DTUP-340429	Enh	Issue – Floating rate Advance trade – Add support for Reset Sample Timing and Compounding. Fix – Added “Sample Timing” and “Use Reset Period Dates for Compound”.

4.36 Changes in May 2017 - Service Pack (5.3.0) (ONLY FOR v14.x + CALYPSO CLIENTS) Compatible with Collateral 3.8.1

NOTE: BOMessage will be deprecated in future release. It is recommended to use Local mode

Enhanced GatewayService.properties and datauploader.properties.

Following properties were present in gateway.service.properties and were used in acknowledgement creation and publisher.

- 1) Publisher related properties (eg: UploaderXMLPublishers, MWPublishers , etc.)
- 2) FilePublishToLocation
- 3) FilePublisherWriterOptionalPrefix
- 4) StatusCustomKeywords

The above-mentioned properties are moved to DataUploaderEngine config property file and have been renamed as follows:

Old Property Name	New Property Name
-------------------	-------------------

FilePublishToLocation	fileAckDir
FilePublisherWriterOptionalPrefix	ackFileNamePrefix
StatusCustomKeywords	keywordsInAckFile

DataUploaderEngine:

While starting DataUploaderEngine, property 'fileAckDir' is mandatory and it should be present in engine config property file.

ScheduledTask:

Only ackFileNamePrefix and StatusCustomKeywords is applicable for ST.

These properties are added as task attributes in which user will provide values for these fields in ST definition.

JMS:

Acknowledgement for Objects uploaded by JMS are published to the MQ.

So only 'keywordsInAckFile' is applicable. The value for this property can be given in the property file for uploader MQ.

HD 146491: CDUF support for FX volatility surface

We have added support for FX VolatilitySurface definition. Also support has been provided to upload Offsets and Underlying Quotes for FXVolatilitySurface. For further details please refer, FXVolsurface.xls, volSurfaceOffsets.xlsx and VolSurfaceUnderlyingQuote.xls

Covariance Matrix:

We have added support to upload Covariance Matrix in datauploader. For further details please refer CovarianceMatrix.xls.

Subscription/Redemption and Contribution/Withdrawal:

We have added Datauploader support for Subscription/Redemption and Contribution/Withdrawal trades. For further details refer SubscriptionRedemption.xls and ContributionWithdrawal.xls

Portfolio Swap Contract:

We have added support for funding spread schedules in Portfolio Swap Trade. For further details refer, PortfolioSwap.xls

Bond Product:

We have added support for AssimilationDate, Assimilation Product and Target Name in Datauploader for Bond product. For further details, refer CalypsoBondProduct.xls

Margin Call Contract:

We have added support for following fields:

Parties tab - > Haircut Rule, HairCut Type, Enable Rehypthetication, Termination/Settlement Currencies, Exclude Trade Haircut

Details -> Dispute Aging start, Offset Days, Offset Holidays.

Orders:

Comment and Attributes were not getting updated in case of Cancel action. We have corrected the same.

Allocation Action:

Fixed the bug for updating the child trade keywords at the time of allocation

SDI:

Corrected the validation so that the field ProcessingOrg gets set to "ALL" if Role is set as "ProcessingOrg"

HD 147808: Quoting ccy not loaded for Bond product in Data Uploader.

Added support for CouponQuotingCurrency. Please refer CalypsoBondProduct.xls for further details.

HD 148125: Added support for UDI Bonds.

We have added the support for the following fields in Bond product: FixedCouponRateB, FixedCouponRate, FixedRedemptionRateB, FixedRedemptionRate, RedeemFXReset. For further details, refer CalypsoBondProduct.xlsx

HD 148353: CurveOffset file for CurveBasis type

We have enhanced the logic to fetch Base Forward Curve and Discount Curve using Name, Currency, DateTime and Instance. Also added support for Foreign Forward Curve and Bond Benchmark Curve.

HD 148722: Added support for <NoticeDays> in Cash Trade. For further details, refer Cash-LoanDeposit.xls

HD 149048: Support for field "Date Calculation Method" in PerformanceSwap trade.

We have added support for DateCalculationMethod and Auto Adj Notional Type for Performance Swap.

HD 148527: Datauploader xsd wrong value of SDISettlementType.

We have corrected the XSD for the typo.

HD 147944/148415: Hedge Accounting: EOD_HEDGE_MARKING is failing for the Hedge Relationships uploaded using datauploader.

Fixed the issue by re-factoring the current functionality to add Measure items on upload of Hedge-Relationships through Datauploader

HD 139325/147262: Incorrect value for Stub-rule and Obligation type being populated incorrectly in CDS Trades

Fixed the issue of stub-rule and obligation type template values been overwrite by default values in uploader for CDS trades.

HD 147900: DataUploader creating upper-case sql statements for lower-case Sybase DB

Since sybase is case-sensitive, we have changed column name from upper case to lower case, for Account and Account Interest Config.

HD 147949: Uploaded Hedge relationship does not have correct sign for Original Nominal field of a Hedging Item (Buy Swap trade)

Corrected calculation for original nominal for swap trades in Hedge relationship definition.

HD 147909: CRS:SA-CCR datauploader reports success but trade is not created

Fixed the NPE by adding null check and added error message in case of invalid basket name is provided in the upload file.

HD 148714: Terminating Equity Linked Swaps after a Partial Termination gives error of unequal notionals.

Fixed the issue for un-equal trade notional and termination amount by calculating notional based on trade initial price and quantity.

HD 149052: ETO Contract is created with no mandatory parameters as Underlying / DateRules

We have fixed the issue and corrected the mandatory validations.

HD 149299: PerformanceSwap - unable to terminate trade in unit mode.

Fixed the issue of PerformanceSwap for Unit based Market-index not getting terminated by correcting the logic in Datauploader for notional comparison where earlier Principal amount was used which ideally should be done based on trade Notional amount.

HD 146878: Settlement type Cleared Physical Settlement not generating the underlying swap upon exercise

Added support to generate the underlying swap as a result of Swaption exercise in case of the settlement type being Cleared Physical Settlement.

HD 149297: Partial termination gives incorrect notional on child trades for performance swap on bond on unit based with market index.

Fixed the issue of child trades not getting populated with correct secondary leg notional value after partial novation/termination by refactoring the values sent to the termination-api in above cases.

HD148667: IBM MQ Adapter does not handle JMS Exception when sending messages.

When the MQ Service is down, the IBM MQ adapter now handles the exception and return false so that the Message is not moved to SENT when its actually not sent. User can reprocess the message after the MQ Services are up.

HD 146906: IMM CAD Date Roll Convention not working for CapFloor.

Issue with IMMCAD dateroll convention is fixed for the Cap Floor product

OIS FpML interface:

Added support for Spread over OIS in incoming and outgoing FpML.

4.37 Changes in June 2017 - Service Pack (5.3.1)

HD 150021: DataUploader FX trade cannot be imported by PrimaryAmount error.

Corrected datauploader behavior to consider rounding method given as 'ROUNDING' keyword during calculation of secondary amount in FX trade and its sub types.

HD 150374: Unable to upload FX Spot Trade where Delivery Date does not equal the Spot Date.

Corrected datauploader behavior to consider settlement date within range of trade date and max spot date based on currency configuration for FX Spot uploader.

HD 149398: FXNDF: ForwardPoints is being captured as margin to calculate Final Rate.

In FXNDF, we fixed the bug which result into incorrect MarginPoint calculation when ForwardPoint was provided in the input file

4.38 Changes in July 2017 - Service Pack (5.3.2)

HD 151632: DTUP does not upload variable bonds with Flipper schedule:

When CouponType=Variable and flipper=true in xml, CouponSchedule was not set. We have corrected the mapping for the same.

HD 150726: SecurityMarginCallAccount is automatically unchecked when doing an Amend in the Margin Call Contract.

We have corrected the logic to set Security Margin Call Account flag

Margin Call Contract:

We have corrected the mapping to set correctly EligibilitySecurities in Exposure Groups.

4.39 Changes in Sep 2017 - Service Pack (5.3.3)

HD 151980: Data Uploader - Custom Action domain for custom CANCEL action

For custom cancel action, a custom domain 'UploadAllowedCancelAction' is introduced.

So the custom value for Cancel action should be present in this domain if the action is needed to be applied on the trade via Datauploader.

HD 153991 : Data Uploaders - Repo securities attributes not loaded.

Collateral attributes using Fields tag can be set even when more than 1 collateral with same product code value is present.

4.40 Changes in Nov 2017 - Service Pack (5.3.4)

HD 155366: RE: CPI Swaps - Manual Rate Settings - No DU Support

Corrected uploader so that Manual Rate Settings will be set correctly.

HD 154850: Copy-Add-Reverse Keep Premium not working via DUP for FxFwd and NDF

Fixed the issue by populating Dealt related keywords in the trade while uploading a trade via DTUP. If the Dealt related keywords are not specified in sample file, then default calculated values will be populated in trade keywords.

HD 154816: Enable Repo collateral attributes via csv file.

Added support for collateral attributes in BondDetail & EquityDetail using Fields tag in datauploader CSV file.

4.41 Changes in Nov 2017 - Service Pack (5.3.5)

We have fixed an issue, that prevented upload of Trade Keywords for DTUP via CSV files.

4.42 Change in Dec 2017 - Service Pack (5.3.6)

HD 158220: Data Uploader - Bond name need to be support more than 32 chars

Fixed the issue by enhancing Bond Name Length support to 64 characters.

HD 157504: Data Uploader - Issue with Repo "Funding Currency" and "FX Rate"

Fixed the issue by setting Trade currency so that collateral security currency will not overwrite Funding currency

HD 157244: Data Uploader - issue with floating rate Bond - start date = issue date

We've rectified the logic to calculate the yield, clean price and dirty price for bond trades based on settle date and trade date as opposed to settle date and current date, to replicate UI behavior.

4.43 Changes in Jan 2018 - Version (5.3.7)

Corrected the code to consider 5pm Rule if Upload5PMFXRuleApplicable domain is configured.

HD 156463: FxOption Trade - Timezone related information are set while setting Expiry cut.

4.44 Changes in Feb 2018 - Version (5.3.8)

HD158977: Corrected the validation related to maturity date while uploading Principal Structure Reconversion.

4.45 Changes in March 2018 - Version (5.3.9)

HD163458: Handling case sensitive of Trade Keywords in csv files.

HD163755, HD163536: resolved the issue of Floating rate and Avg Reset value for Repo Trade.

HD163252: Fixed the issue of incorrect clean price for BondMMDiscountWithAI.

4.46 Changes in June 2018 - Version (5.3.10)

HD164464, HD148250: Corrective changes have been made to remove an incorrect validation that prevented creation of cross currency swap trades when close quote value for FX-quote for the given currency pair is not set.

HD165294: Resolved issue related to upload of Repo pledge trade.

4.47 Changes in June 2018 - Version (5.3.11)

HD159633: Support for Amending individual CTD for Future contract is added.

4.48 Changes in October 2018 - Version (5.3.14)

Version	Component	HelpDesk	Issue	Type	Description
5.3.14	DTUP	169353	DTUP-338385	Issue	Issue – Scheduled Task of type Export_Quotes is populating one ISIN for all securities.

4.49 Changes in January 2019 - Version (5.3.15)

Version	Component	HelpDesk	Issue	Type	Description
5.3.15	DTUP	165902	DTUP-338792	Issue	Issue – In Structured Flow, amended trade with reconventions uploaded using Data Uploader cannot be priced.

4.50 Changes in January 2019 - Version (5.3.16)

Version	Component	HelpDesk	Issue	Type	Description
5.3.16	DTUP	171569	DTUP-338828	Issue	<p>Issue - It is not possible to upload the NAV using data uploader when using a product code.</p> <p>Fix – Introduced field "AdditionalQuoteName".</p> <p>It should contain NAV to upload the NAV value. It will update the quote name "Fund.<fund name>.NAV".</p>

4.51 Changes in January 2019 - Version (5.3.17)

Version	Component	HelpDesk	Issue	Type	Description
5.3.17	DTUP	172559	DTUP-339141	Issue	Issue – Data Uploader: Incorrect accrual on UDI Bond.

4.52 Changes in March 2019 - Version (5.3.18)

Version	Component	HelpDesk	Issue	Type	Description
5.3.18	DTUP	136658	DTUP-339290	Enh	<p>Enhancement – Added support for contractual & non-contractual fields to reconventions for structured flows.</p> <p>Fix - Two fields have been added for notional change.</p> <p>1/ Contractual flag defaulted to false available to all reconventions.</p> <p>2/ Contractual percentage available for Notional Change only.</p> <p>Data Uploader XML file will load the reconvention with the new contractual/non-contractual field and percentage.</p> <p>Note: The Contractual percentage (%) need to be populated with value (0-100%) for notional change reconvention in the xml file.</p> <p>The contractual percentage (%) parameter need to be removed completely from the xml file for all the other reconvention.</p>

4.53 Changes in April 2019 - Version (5.3.19)

Version	Component	HelpDesk	Issue	Type	Description
5.3.19	DTUP	174635	DTUP- 339536	Issue	Issue – A repo trade fails to get uploaded using Data Uploader when counterparty shortname has a comma in it.

4.54 Changes in April 2019 - Version (5.3.20)

Version	Component	HelpDesk	Issue	Type	Description
5.3.20	DTUP	177911	DTUP-339618	Issue	Issue – Intraday Repos integration - Only the transfers related to the start leg should be generated, but transfers for the return leg are generated as well.

4.55 Changes in May 2019 - Version (5.3.21)

Version	Component	HelpDesk	Issue	Type	Description
5.3.21	DTUP	178843	DTUP-339810	Issue	Issue – Point generation dates are incorrect in uploaded dividend curves. They are not taking holidays into account.

4.56 Changes in June 2019 - Version (5.3.22)

Version	Component	HelpDesk	Issue	Type	Description
5.3.22	DTUP	179629	DTUP-339878	Enh	Issue - Failure to create FX volatility surface through Data Uploader. Fix - FXVolSurface definition is now supported in Data Uploader.

4.57 Changes in July 2017 - Service Pack (5.4.0)

HD 147983: CDUF Support for WWR.

We've added support for uploading WrongWayRiskGroup via Data-Uploader for both .CSV and .XML formats. Please refer to WrongWayRiskGroup.xlsx found in datauploader/docs for instructions.

HD 149639: When Uploading a Repo Trade we need the security to pick up the haircut amount / direction / type to pick up automatically based on the Legal Agreement schedules.

Following issues have been addressed:

- 1) Only Eligible Legal Agreements (based on the Counterparty and Book) for the trade will be allowed to be uploaded.
- 2) If Haircut details are not present in the sample file then the values from the Legal Agreement will be considered (If Present).
- 3) Only Eligible (based on the Counterparty and Book) Margin call contract will be allowed for the trade to be uploaded.

HD 150872: CDUF should be able to handle the AMEND Repo Trade without providing Security Details(Collateral).

Following things have been implemented.

- 1) Creation of Shell Trade with minimum possible details.
- 2) Amending the shell trade fields.
- 3) Amending trade details with no collateral information even if the trade contains collateral.

HD 148536: Enhance support for Security Margin in Repo

Added support for Security Margin Action for Repo. This enhancement is available in Calypso 15.2+ only and previous versions of Calypso requires hotfix and please contact helpdesk support team for the same.

HD 148534: Enhance Repo Uploader to add support for new features in Substitution window.

Added support for New Substitution Window from Datauploader. This enhancement is available in Calypso 15.2+ only and previous versions of Calypso requires hotfix and please contact helpdesk support team for the same.

HD 148647: Datauploader for Repo Money Fill -- Upload of multiple Collaterals and Haircut defaulting for single Collateral

We've added support for uploading Security Details in Repo trade.

- **Margin Call Contract** - Added support for Collateral Rehypothecation and Accept Rehypothecated Assets when Enable Rehypothecation flag is true
- **Variance Swap** - Added Datauploader support for FX Underlying Type in Variance Swap. Please refer VarianceSwap.xls for further details.
- **Curve Zero** - We have enhanced the logic to fetch Foreign Forward Curve and Base Discount Curve using Name, Currency, DateTime and Instance. Also added support for Base Forward Curve and Bond Benchmark Curve. For further details, refer CurveZero.xls
- **Bond Product** - We have added support for the following fields in DTUP:
 1. ApplyResetDatesBeginningAtFirstCouponB
 2. RedeemDays
 3. ExDividendSchedule
 4. RoundingRules --> RoundingRuleName, Decimals, RoundingMethod
 5. ActiveFrom

6. ActiveTo
7. BasketName
8. LockoutDetails --> LockoutB, LockoutDays, RollingConvention, ReopeningDates
9. LotteryWinnerSchedule --> Date, Notional, Price
10. WALA when bond type is BondAssetBacked.

Please refer BondProduct.xls.

HD 149314: Uploader to support new Hedge Relationship Window attributes.

Added Datauploader support for the following fields in HedgeRelationship Definition:

1. Automatic Termination/liquidation
2. Termination/Liquidation by effective date
3. Auto hedge term./liq. if no hedged item left
4. Discount Spread
5. Credit Spread
6. Risk Method

For further information, please refer HedgeRelationshipDefinition.xls.

HD 149427: Variance Swap Update Observation.

We have added DTUP support to Exclude Observation Date from Observation table. For further details, please refer VarianceSwap.xls

HD 150726: Collateral Management - support new asymmetrical characteristics.

We've added support DTUP support for Asymmetrical LE Eligible Collateral flag, Asymmetrical LE Eligible Currencies flag, LE Eligible currencies and LE Eligible Securities. Please refer Margin Call Contract.xls for further details.

HD 148634: Enhancement in CDUF Interpolation on Bond Product Definition.

Added support for following fields in Bond Product uploader:-

StubStartInterpB, StubEndInterpB, StartStubStartTenor, StartStubEndTenor, EndStubStartTenor & EndStubEndTenor

HD 150223: EquityLinkedSwap - unable to perform TERMINATION. Missing tag for Fixing in XML when Terminating with Notional Increase.

Added support for PayTerminationFixingRate and ReceiveTerminationFixingRate in EquityLinkedSwap via DTUP when TerminationReason is NotionalIncrease

- **Trade** - Corrected the validations for being able to delete trade-keywords for amend action when uploading trades via CSV files.
- **Legal Entity** - Corrected the validations for Attributes field in Legal-Entity.
- **FX NDF Uploader** - We have fixed the mapping for Far Quanto Reset Date in FX NDF Uploader.

- **Future Option/Future Contract:** Uploading multiple Future Option and Future contract throws ObjectVersionMismatchedException.
Fixed the issue of multiple contracts update in single upload by making a direct call to fetch the updated contract on last update.
- **Contribution/Withdrawal** - Changed value of BuySell field in Contribution/Withdrawal trade to 'Withdrawal' instead of 'Withdraw'
- **FX Option** - Corrected datauploader behavior for option strike value calculation to avoid not a number error.

HD 151411: Datauploader rejects Future Equity trades sporadically.

Fixed the issue of multiple contracts update in single upload by making a direct call to fetch the updated contract on last update

HD 149937: Allow End User to Specified Triangulated Pricing Information in CDUF for Rollover/Rollback FX Trades.

Support Triangulated Pricing Information Specified by End User for Rollover/Rollback FX Trades.

HD 150783: SecLending: Cancellation of Full Return using DU is not same as GUI.

We have added validation for Cancel Action of FullReturn event so that if it is not the latest event then error will be displayed and trade will not be uploaded.

HD 150582: Amend UpLoader does not Work for BEN.

We've fixed the error related to pricing script, by correcting mapping for product id.

HD 149684: EquityLinkedSwap - not rounded Initial Notional and bad Initial Quantity after Partial Termination.

We have made changes so that when Equity Leg is Pay, notional will be restricted upto 2 decimal places and When Equity leg is receive, Quantity will be restricted to 2 decimal places.

HD 141977: IMPORT_MARKET_DATA for FX resets throws NPEs in the logs.

We've fixed the issue, when the empty quotes file is uploaded, the ack should be generated indicating there is nothing to upload instead of throwing NPE.

HD 149221: Book Attribute - Addittional Accounting Links - Data Uploader.

Fixed the issue of attribute "Additional Accounting Links" not getting saved by in-incorporating the Calypso API in DataUploader used to validate this functionality.

HD 149263: Business centers and fx rate source of principal adjustment fixing in FpML generated from swap cross currency don't reflect calypso trade object values

Added support for adding the holidays in the FpML if they are modified from the trade GUI and are different from those configured in the FxReset window for the PrincipalAdjustments panel on the variable notional XCCY basis swap.

HD 149398: FXNDF: ForwardPoints is being captured as margin to calculate Final Rate.

In FXNDF, we fixed the the bug which result into incorrect MarginPoint calculation when ForwardPoint was provided in the input file

HD 149581: Unable to choose GL account for SDI loaded by CDUF when Trade Counterparty is specified

Corrected the Agent-Account mapping so that right GL-Account is selected in presence of trade-counterparty field.

HD 149587: CDUF error for ZC Compounding SwapCrossCurrency.

Fixed the issue of ZC cross-currency swap with no fixed amount not getting uploaded by adding check in validation that only when fixed-amount is non-zero on either of the legs for ZC swap do not allow cross-currency like Calypso GUI.

HD 149298: EquityLinkedSwap - FundingLegNotional not correct if trade ccy less than greater than settle ccy

Trade Settlement currency was set as the FundingLeg currency. We have made changes to set Trade Currency as FundingLeg Currency

HD 149699: CheckLegalAgreement wf rule returns the exception when the currency is not specified in the currency list for LegalAgreement

We have corrected the mapping for Legal Agreement Currency when Currrency given in sample is 'ANY'.

HD 150021: DataUploader FX trade cannot be imported by PrimaryAmount error.

Corrected datauploader behavior to consider rounding method given as 'ROUNDING' keyword during calculation of secondary amount in FX trade and it's sub types.

HD 150122: Unitized Fund upload file fail to update the Dividend Holiday.

We have corrected the mapping for Dividend Holidays and Reset Holidays for Fund and Mandate in datauploader.

HD 150374: Unable to upload FX Spot Trade where Delivery Date does not equal the Spot Date.

Corrected datauploader behavior to consider settlement date within range of trade date and max spot date based on currency configuration for FX Spot uploader.

HD 150384: CDUF - User uploader password encryption issue.

Fixed the issue of password encryption for Users created via DataUploader by including the latest mechanism of Calypso to encrypt password. Backward compatibility is provided for clients not on latest calypso versions to generate password as per old technique.

HD 150557: PerformanceSwap - calypso round input Units during XML integration.

Corrected the rounding for the "Units" field in a market-index , unit-based performance swap trade.

HD 148316: BondMM upload problem on v15 environment

With Hungarian Locale, the values are not being set correctly. We have fixed the issue to make EnteredLocale keyword locale independent.

HD 150663: Incorrect Yield is displayed on the trade when uploading a bond trade with dataUploader

We've fixed the issue by correcting calculation while setting Yield in bond trade. The fix is provided for version 14.3 and lower, the higher version remain unaffected.

HD 150726: SecurityMarginCallAccount is automatically unchecked when doing an Amend in the Margin Call Contract.

We've added support DTUP support for Asymmetrical LE Eligible Collateral flag, Asymmetrical LE Eligible Currencies flag, LE Eligible currencies and LE Eligible Securities. Please refer Margin Call Contract.xls for further details.

HD 150841: PerformanceSwap - FX rate not taken into account

Corrected the validations for displaying the FX-Rate given in the CUD file for a market-index , spread based performance swap.

HD 149581: Unable to choose GL account for SDI loaded by CDUF when Trade Counterparty is specified

Corrected the Agent-Account mapping so that right GL-Account is selected in presence of trade-counterparty field.

HD 150932: Cancel of full return on open trade do not reopen the trade.

Corrected datauploader behavior to perform cancellation of event action applying REJECT action in Repo & SecLending trades.

HD 151245: Mirror Book CSV Field does not work for ESO Data Uploader.

Corrected the mapping for the field "MirrorBook" in CSV files.

HD 149598: Cannot add an existing shared strategy to a new portfolio hierarchy.

Corrected datauploader behavior to enable uploading a shared strategy which already has some positions in portfolio hierarchy uploader.

HD 149510: Unable to load special characters for MCC CSV columns.

Corrected csv to xml translation so that special characters(&,<,>,"') would be parsed correctly for repeating columns

HD 149602: Datauploader expects lot of information to delete bond.

We have corrected the validations to enable user to delete an existing bond with minimum fields

HD 150009: Unable to upload Hedge Relationship.

Refactored the code to accommodate the changes of API of the Calypso-Core.

HD 148260: Malformed message put on a Queue is not generating task on Task Station.

BOMessage and task is created and acknowledgement is sent to MQ when malformed xml is sent via MQ.

HD 149924: UploadImportEngine: Filter duplicate NACK in case of KickOff/CutOff.

Added a fix for UploadImportEngine to stop duplicate nack in case of KickOff/CutOff.

HD 150549: Error during upload of ETOTrade.

Added a fix for ETO trade uploader, for uploading multiple trades with same contract in multi-thread env.

HD 150863: Issue for Fee non cash pool trade modification after fee mark by data upload for mirror trade.

Fixed the issue by re-factoring the Uploader code for setting collateral details in case of fee-rate.

4.58 Changes in Aug 2017 - Service Pack (5.4.2)

HD 151083: ImportMessageEngine does not connect to SSL enabled MQ.

Added SSL support for IBM-MQ. The user needs to provide following IBM-MQ SSL properties in the configuration property file.

```
sslVersion=SSLV3  
sslKeystore=<KeyStore certificate>  
sslKeystorePassword=<KeyStore Password>  
sslTrustStore=<TrustStore Certificate>  
sslTrustStorePassword=<TrustStore Password>
```

SSL feature will be enabled only if 'sslVersion' is non-empty.

The KeyStore and TrustStore certificates are required to be present in the resources directory

4.59 Changes in Aug 2017 - Service Pack (5.4.3)

HD 151584: Datauploader not importing correct exchange for ETO

Corrected the exchange ID of ETO-Trade to be set to the contract's exchange ID and not getting defaulted to NONE.

HD 149937: Allow End User to Specified Triangulated Pricing Information in CDUF for Rollover/Rollback FX Trades.

Support Triangulated Pricing Information Specified by End User for Rollover/Rollback FX Trades.

HD151677: Account SubType blank for Execution accounts.

We have added support to set the subtype mentioned in the xml file for "Settle" Accounts.

HD 151865: DTUP CLS keyword driven by the Legal agreement is not flagged for FlexiForward.

We have added support for setting the CLS keyword to True if there exists a CLS based legal agreement between the Counter-Party and Processing Org of the book for FX-Flexi Forward trades.

4.60 Changes in Aug 2017 - Service Pack (5.4.4)

HD 151083: ImportMessageEngine does not connect to SSL enabled MQ.

Added SSL support for IBM-MQ. The user needs to provide following IBM-MQ SSL properties in the configuration property file.

sslVersion=SSLV3

sslKeystore=<KeyStore certificate>

sslKeystorePassword=<KeyStore Password>

sslTrustStore=<TrustStore Certificate>

sslTrustStorePassword=<TrustStore Password>

SSL feature will be enabled only if 'sslVersion' is non-empty.

The KeyStore and TrustStore certificates are required to be present in the resources directory

4.61 Changes in Sep 2017 - Service Pack (5.4.5)

HD 149891: V15: Portfolio Swap: Duplicate Contract.

We have rectified the logic for uniquely identifying portfolio swap contracts on basis of product code type and value and storing them in contract attributes.

HD 151212: UNDO_TERMINATE [REJECT] Not working.

A domain 'UploadTerminationStatus' should be used for Custom Termination status. So, if client wants to use any custom termination status then, they need to add the custom value in this domain.

HD 153672: v15.1 xml upload tags OffSetDays, OffSetBusinessDays and TimeZone mandatory for ESO and not OTC.

Fixed the issue by removing mandatory check for fields Offset, OffsetBusDayB and TimeZone from datauploader for ESO trade to align the behavior as per Calypso UI

HD 151980: Data Uploader - Custom Action domain for custom CANCEL action

For custom cancel action, a custom domain 'UploadAllowedCancelAction' is introduced.

So the custom value for Cancel action should be present in this domain if the action is needed to be applied on the trade via Datauploader.

HD 151878: Issue with amending a cancellable swap in Calypso that is booked using Markitwire.

Fixed the issue by ignoring to set field in Swap product as it is derived from a field which DU already sets.

4.62 Changes in Oct 2017 - Service Pack (5.4.6)

HD 153639: v15.1 Trade currency not reflected correctly for ESO trades

Fixed the issue; For Quantity based ESO trades, Trade currency is set as underlying product's currency instead of premium currency

HD 151083: ImportMessageEngine : Exception occurs in SWIFT.

We have corrected the code to avoid the exception.

4.63 Changes in Nov 2017 - Service Pack (5.4.7)

HD 15502: OTCEquityOption: Incorrect Effective Date when OTC Option trade is uploaded via File Watcher.

We have fixed the following:

1. Added support for TimeZone field which is non-mandatory field
2. If TimeZone is not specified, then user defaults TimeZone will be considered for Effective Date

HD 154941: Migration date is not uploaded correctly using the Data Uploader.

We have corrected the CSV mapping for the attribute field "MigrationDate" of HedgeRelationship.

4.64 Changes in Jan 2018 - Version (5.4.8)

HD 158245: Hedge Relationship Definition - Fixed the issue to populate correct nominal.

4.65 Changes in March 2018 - Version (5.4.9)

SFTPUploader: ReTry of failed file automatically.

HD158380: Added DTUP support for HypotheticalTradeSpread and DesignatedTradeSpread. Please refer HedgeRelationshipDefinition.xls for further details.

HD160973: Added the logic to set trade-currency to PL Display currency defined in Currency defaults in case of cross-currency swaps uploaded from uploader.

HD160062: In ESO, When Offset, Busdays, Holiday and DateRoll are blank in the xml file, the settlement details should be same as when underlying is selected via GUI

4.66 Changes in March 2018 - Version (5.4.11)

HD160073: Corrected the Notional value when second Partial termination is performed.

4.67 Changes in June 2018 - Version (5.4.12)

HD163275: Default values will be set according to the given rate index for the below fields for Floating leg in Swap Trade: DayCount, DateRoll, Payment Holidays, Coupon Offset, Coupon Offset (business/calendar).

4.68 Changes in Dec 2018 - Version (5.4.18)

Version	Component	HelpDesk	Issue	Type	Description
5.4.18	DTUP	171653 173903	DTUP-338749	Issue	Issue – Added support for 'Interpolated Rates' field and the corresponding 'Dec Places' field.
5.4.18	DTUP	166268	DTUP-338722	Issue	Issue - Payment lag from Rate Index is set on floating leg, but not on the Fixed leg, which is inconsistent with the WebUI behavior. Fix – Added the functionality in Data Uploader by checking if one leg is fixed and the other floating, set the payment lag FROM the floating leg's Rate Index Defaults TO the fixed leg's payment lag fields.

4.69 Changes in February 2019 - Version (5.4.19)

Version	Component	HelpDesk	Issue	Type	Description
5.4.19	DTUP	166268	DTUP-339095	Issue	Issue - Expected Default Rate Index Source should be picked automatically from Rate Index Definition if not provided in Import file.
5.4.19	DTUP		DTUP-339116	Issue	Issue - File watcher does not consider pricing env given in the engine paramters.

4.70 Changes in May 2019 - Version (5.4.20)

Version	Component	HelpDesk	Issue	Type	Description
5.4.20	DTUP	179620	DTUP-339794	Issue	Issue – Uploaded FX FWd trade gets rejected with Consurent Modification Exception.

4.71 Changes in September 2019 - Version (5.4.21)

Version	Component	HelpDesk	Issue	Type	Description
5.4.21	DTUP	185162	DTUP-340353	Issue	Issue – Unable to import book attribute set to blank when importing Book.
5.4.21	DTUP	181347	DTUP-340118	Issue	Issue – Equity Swap trade created with field HolidayCode instead of field Holidays – Sample file issue.

4.72 Changes in December 2019 - Version (5.4.22)

Version	Component	HelpDesk	Issue	Type	Description
5.4.22	DTUP	189728	DTUP-340713	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.

Section 5. Version 6.x Suite

5.1 Changes in Sep 2017 - Service Pack (6.1.0)

BOMessage support discontinued.

Dependency: calypso-id-api-1.0.0.zip and above.

Note: Datauploader 6.1.x+ has a dependency on the calypso-id-api module.

Remove BOMessage mode support from Datauploader

BOMessage mode support is removed from Datauploader and it will be no longer supported from Datauploader GUI, DU engine (Filewatcher), ScheduledTask, Datauploader APIs.

(Except for MW, where the mode will be considered from MW upload message).

GATEWAYMSG workflow related to BOMessage is removed. Since BoMessage support is removed, all the pending BoMessages of type GATEWAYMSG that are uploaded in BOMessage mode of Datauploader should be cleared before installing this version of DTUP.

Access Permissions in datauploader

We have added support for server-side API access-permission (Supported from 15.2 onward).

Any user who doesn't have necessary permission to save trade/product will be restricted from uploading/saving an object via datauploader.

HD 153201 : Missing tags for Payment Date Rule and Int. Pmt Date Rule for product Cash(Loan/Deposit).

Added support for CouponDateRule, ResetDateRule, PaymentDateRule, InterestPaymentDateRule fields. Please refer Cash-LoanDeposit.xls for further details.

Collateral MCC - Non-supported Asymmetrical characteristics.

We have added support for the following fields in Margin Call Contract and Exposure Group:

1.MarginCallContract:

--EligibleCurrency : AccountName

--EligibleSecurity : POExcludedStaticDataFilter, AsymmetricalLEExcludedCollateralIB, LEExcludedStaticDataFilter

2.Exposure Group:

--EligibleCurrency : AccountName

--EligibleSecurity : POExcludedStaticDataFilter, AsymmetricalLEExcludedCollateralIB, LEExcludedStaticDataFilter

HD 151782: Data Uploader does not support Negotiable Amortization Type on a MM trade.

We've added support for Amortization type and Amortization schedule on Cash/Loan Trades.

Support for new fields in ETO, Future and FutureOptionContract

We've added support for new fields in Future C151ontract , Future Option Contract and ETO Contract. Please refer Calypso FutureOptionContract.xls, Calypso FutureContract.xls and ETOContract.xls for further details.

Support the additional optional strike axis for correlation matrix.

We have added support for Strike axis list for correlation matrix in Calypso v15.2

Enhanced Capped Swap Leg

Support for following fields are provided in capped swap leg and this feature is available in Claypso 15.2.

Intermediate relatedFields:

- 1) IntermediateCurrency
- 2) IntermediateFxReset
- 3) IntermediateFixedRateB
- 4) IntermediateRate
- 5) IntermediateResetLagB
- 6) IntermediateFxResetOffSet
- 7) IntermediateFxResetHoliday

Settlement relate fields:

- 1) SettlementCurrency
- 2) SettlementFxReset
- 3) SettlementFixedRateB
- 4) SettlementRate
- 5) SettlementResetLagB
- 6) SettlementFxResetOffSet
- 7) SettlementFxResetHoliday

HD 152442: DTUP does not recognize the CLEARING_PROCESS_FROM_CDML attribute value.

Fixed the issue of task attribute "Process Mode" values not getting validated by populating the domain from dependent attribute "CDML Report Type".

HD 152766: Cannot upload Book with Book attribute using Data uploader

We have handled error when ADDITIONAL_ACCOUNTING_LINKS, attribute is not found in the input sample for Book.

HD 148622: Oracle Exception in ETOEquityIndex Trade Upload

We have enhanced the solution to enable parallel processing of creation of Contracts for ETO.

HD 151632: DTUP does not upload variable bonds with Flipper schedule:

When CouponType=Variable and flipper=true in xml, CouponSchedule was not set. We have corrected the mapping for the same.

HD 151584: Datauploader not importing correct exchange for ETO

Corrected the exchange ID of ETO-Trade to be set to the contract's exchange ID and not getting defaulted to NONE.

HD 152531: Unable to Upload Scheduled Task Trigger If Missed Time

Trigger cutoff time will be set When cutoff time is enabled.

HD 152881: Unable to upload CALL accounts without adding subtype in accountSubType domain.

We have fixed an issue which prevents an event generation in the actions tab having the type as "Creation". This was causing issues in generation of reset date and days in cashflows.

HD 151083: ImportMessageEngine does not connect to SSL enabled MQ.

Added SSL support for IBM-MQ. The user needs to provide following IBM-MQ SSL properties in the configuration property file.

```
sslVersion=SSLV3  
sslKeystore=<KeyStore certificate>  
sslKeystorePassword=<KeyStore Password>  
sslTrustStore=<TrustStore Certificate>  
sslTrustStorePassword=<TrustStore Password>
```

SSL feature will be enabled only if 'sslVersion' is non-empty.

The KeyStore and TrustStore certificates are required to be present in the resources directory

HD 152932: FXOption - System does not allow change settle date.

We have corrected the validations for Trade Settle Date of FX-Option Trades and made this field non-mandatory.

HD 153013: Incorrect UpStart date for Partial BarrierFXO

In Calypso Version 14.1 and below, we have corrected the logic to set Barrier 1 Start and End Dates so that when BarrierType = UI/UO, then UpStartDate and UpEndDate corresponds to Barrier 1 Start and End Date respectively and when Barrier Type = DI/DO, then DownStartDate and DownEndDate in DTUP corresponds to Barrier 1 Start and End Date respectively.

HD 152252: Support for proxy for sFTP connection in DTUP.

We have added the support for SFTP proxy in datauploader. For establishing a proxy connection, user needs to provide proxy details in calypso.user.properties file.

To enable proxy, following attributes should be provided in the calypso.user.properties file:-

HTTP_PROXY_HOST

HTTP_PROXY_PORT

HTTP_PROXY_USER

HTTP_PROXY_PASSWORD

*where HTTP_PROXY_USER and HTTP_PROXY_PASSWORD are optional

HD151677: Account SubType blank for Execution accounts.

We have added support to set the subtype mentioned in the xml file for "Settle" Accounts.

HD 151865: DTUP CLS keyword driven by the Legal agreement is not flagged for FlexiForward.

We have added support for setting the CLS keyword to True if there exists a CLS based legal agreement between the Counter-Party and Processing Org of the book for FX-Flexi Forward trades.

HD 151865: DTUP CLS keyword driven by the Legal agreement is not flagged for FlexiForward.

We have added support for setting the CLS keyword to True if there exists a CLS based legal agreement between the Counter-Party and Processing Org of the book for FX-Flexi Forward trades.

5.2 Changes in Sep 2017 - Service Pack (6.1.1,6.1.2 and 6.1.4)

These are internal releases.

5.3 Changes in Oct 2017 - Service Pack (6.1.3)

HD 155530: DataExporter: Missing Object status and Object version on DU-6.1.0 and CIS 1.1.1.

We've corrected the mapping of Object Status and Object Version in Exporter to populate these fields in the exported file.

HD 155531: DataExporter: Swap Cashflows: Wrong LegType in the CDUF file

We've corrected the exporter mapping to populate the right LegType in cashflows.

HD 155001: Balance flag not set when call account created through Data uploader

We have corrected the Uploader to Set balance flag to true Call Account.

HD153703: Facing issues while uploading Data through Datauploader API.

We have corrected the code so that the error is updated in the ACK message/file.

5.4 Changes in Nov 2017 - Service Pack (6.1.5)

HD 155752: Datauploader rejects the Call Account when LimitConfiguration.ActiveTo, StatementConfiguration.ActiveTo, StatementConfiguration.ActiveTo, AccountInterest.ActiveTo and LimitReviewDateRule columns are blank.

We have corrected the validation in datauploader and made following fields as non-mandatory: Limit Review, Active From and Active To Dates of Limits tab in Call Account.

HD 155743: Uploader - Successfully uploaded TRS trade cannot be opened in GUI- NPE error is thrown

We have set default values in the Financing-Leg fields of Performance Swap trades in a scenario where the user has not provided these values in the CUD file in order to avoid NPE while loading/opening the trade.

HD 155707: Cannot upload commodity forward without a future delivery set.

HD 155975: CommodityForward: Unable to upload MarketType in CSV.

We have added CSV support for the MarketType in Commodity Forward Uploader.

HD 154447: Can't import a Future trade when its for the last expiration date.

Fixed the issue by populating the first and last notification dates as per the UI behavior.

Pricing Environment not loaded correctly.

We have fixed this issue.

HD 156090: Merge Future/FutureOption/ETO contract attributes with incoming ones, instead of always overwriting all of them

When uploading an update to an existing Future/ETO contract, datauploader was overwriting the existing collection of attributes, instead of merging them with the incoming ones. We have fixed the same.

HD 150201: FXFlexiForward: DTUP Customer Points fields are not calculated

Fixed an issue related to FXFlexiForward, so that if one field is specified then the others will be auto-calculated.

For TakeUp Type = Ladder, if CustomerPointsPerPeriod is specified, then CustomerPointsPerAllIn is calculated and vice versa. CustomerPointsPerDay field is non-editable.

Similarly for TakeUp Type = Pro Rate, CustomerPointsPerDay is editable field and if specified then the other two fields are calculated.

5.5 Changes in Nov 2017 - Service Pack (6.1.6)

HD 157288: We have changed the contract Size data type(double) so that it can hold bigger value.

We have added support for the Long Name of contract in Future Option Contract.

Bond Product : Unable to upload Mexican Bond when InflationProtected Flag is not specified

Fixed the issue by defaulting InflationProtected Flag = false when the flag is not specified by user.

HD 157037: Issue - TradeSettleDate field should not be mandatory to upload Swaption

We have added support to make the TradeSettleDate a non-mandatory field while uploading Swaption trade.

5.6 Changes in Dec 2017 - Service Pack (6.1.7)

HD 157354: We have made the trade settlement date field as non-mandatory for Swap trades.

HD 158052: For messaging-mode, we have changed the logic for populating trade bundle-type. We now set the bundly-type as 'service-connector' instead of trade package-id.

HD158105: We can now load the existing FutureOption based on the given contract-name, option-type, strike and expiration date (we do support security code and value for loading the existing FutureOption)

5.7 Changes in Dec 2017 - Service Pack (6.1.8)

HD 157046: Issue - Field 'FXRateName' should not be mandatory to upload the SwapCrossCurrency.

If preferred fx reset is configured for the currency pair, then 'FXRateName' tag is not mandatory to provide in the CDUF file and the preferred reset will be populated. If 'FXRateName' is provided in the CDUF file, then it will be validated.

5.8 Changes in Feb 2018 - Version (6.1.10)

HD 155815: FX-NDF Trades - FXSettlementCurrency, FXResetName and ResetDate are made non-mandatory.

5.9 Changes in March 2018 - Version (6.1.11)

Support customer points during rollover of flexi forward trades.

HD160263: Datauploader.properties contains a property named "IgnoreWarnings".

This property will contain 4 values:

- 1:-TRUE
- 2:-FALSE
- 3:-FileACK
- 4:-Task

5.10 Changes in March 2018 - Version (6.1.12)

HD162786, HD164142: Fixed the issue of mirror books in csv file for FXOption Internal trade.

HD163092: Corrected the mapping of 'MaturityDateInclusiveB' in CSV file for CDS trade.

5.11 Changes in June 2018 - Version (6.1.13)

HD164354: Resolved issue related to FX Digital Quanto Uploader.

HD165205: For Simple Transfer, if marketplace is not provided by user, then we'll default it to NONE.

Once the FIXEngine has successfully started and connected. Stop the engine from the console. All fix session must log-out and there should not be any session re-attempts

5.12 Changes in June 2018 - Version (6.1.16)

Version	Component	HelpDesk	Issue	Type	Description
6.1.16	DTUP	168432	DTUP-338371	Issue	Issue - When multiple repo trades are uploaded using Data Uploader, pricing environment is fetched from database every time. Instead cached PE should be used.
6.1.16	DTUP	162313	DTUP-338267	Issue	Issue - Provide support for <Field> (Sec Index factor) which is a key pair value of field name and field value in Data Uploader. In order to populate the newly added field (Sec. Index Factor), specify the field name and value as shown in the sample file.

5.13 Changes in November 2018 - Version (6.1.17)

Version	Component	HelpDesk	Issue	Type	Description
6.1.17	DTUP	171141	DTUP-338607	Issue	Issue - Yield not shown properly when importing from BBG Toms. Fix - Removed needless division by 100 logic in yield calculation in bond trade.

5.14 Changes in January 2019 - Version (6.1.18)

Version	Component	HelpDesk	Issue	Type	Description
6.1.18	DTUP		DTUP-338941	Issue	Issue - Added api in UploaderTradeUtil to fetch active LE by attribute.
6.1.18	DTUP	171857	DTUP-338916	Issue	Issue - DataUploader sets AmortFrequency to ZC when AmortType is Bullet.
6.1.18	DTUP		DTUP-338833	Issue	Issue - Internal reference is not updated in Repo child trade during RollOver.

5.15 Changes in March 2019 - Version (6.1.19)

Version	Component	HelpDesk	Issue	Type	Description
6.1.19	DTUP	172034	DTUP-339442	Issue	Issue - BRL non-deliverable swaps in Markitwire are not being captured as non-deliverable IRS in Calypso.
6.1.19	DTUP	172034	DTUP-339441	Issue	Issue – An NPE is thrown whilst trying to load an OIS trade from Markitwire.
6.1.19	DTUP	174315	DTUP-339240	Issue	Issue - In Data Uploader, Account Loader fails without proper Error Details. Fix - Updated datauploader validation for calypso account to represent correct error code and message for invalid statement frequency date roll.
6.1.19	DTUP		DTUP-339136	Issue	Issue - Specific both stub details are being uploaded incorrectly. The issue is with the CSV file. XML works as expected. The following tags have been fixed. Leg1_Stubdata_FirstLast

Version	Component	HelpDesk	Issue	Type	Description
					Leg1_Stubdata_StubIdxTenor1 Leg1_Stubdata_StubIdxTenor2 Leg1_FullCouponDate Leg1_InterpolationStyle Leg2_Stubdata_FirstLast Leg2_Stubdata_StubIdxTenor1 Leg2_Stubdata_StubIdxTenor2 Leg2_FullCouponDate Leg2_InterpolationStyle
6.1.19	DTUP	171653 173903	DTUP-339135	Issue	Issue - Not able to upload Fields 'Interpolated Rates' and 'Dec Places' using Data Uploader. Fix - Added support for the Interpolated Rates field and the corresponding Dec Places field.
6.1.19	DTUP	172034	DTUP-339085	Enh	Enhancement – Issue relates to the "UploadAmendAction" domain name. Any amendment coming in the SWML file or any other XML file is always defaulted to the first domain value in the "UploadAmendAction" domain name and in case there are no values, it defaults to AMEND action. A fix is required where the action is selected based on the value in the "Action" element of the incoming SWML or any other relevant datuploader file format. Fix - Added the domains MWUploadAmendAction and MWUploadUpdateAction and use the action from these if present else fall back to old behaviour.
6.1.19	DTUP	175806	DTUP-339440	Enh	Enhancement - For a case in MarkitWire where the translated CUD is not added back to the IUploadMessage. This causes the CUD file to not get saved at custom location. Fix - Added support to use CUD from the result of translation in such cases.
6.1.19	DTUP	172754	DTUP-339090	Enh	Enhancement - Added getEngineId() API to support multiple configurations of SwapswireTradeEngine.

5.16 Changes in April 2019 - Version (6.1.20)

Version	Component	HelpDesk	Issue	Type	Description
6.1.20	DTUP	168877 178528	DTUP-338321	Issue	Issue - Repo Termination fails if trade has TradeDate = Termination Date Time in Data Uploader. Fix - Changed Data Uploader behavior to allow termination when date component of termination date time is equal to trade date time irrespective of difference in time component.
6.1.20	DTUP	176545	DTUP-339598	Issue	Issue - UploadPoolSequencePolicy invokes translate message during release pool process which is not required. Fix - Corrected Data Uploader behavior to avoid an additional translate message process after saving the trade when UploadPoolSequencePolicy is configured in UploadImportMessage engine.

5.17 Changes in May 2019 - Version (6.1.21)

Version	Component	HelpDesk	Issue	Type	Description
6.1.21	DTUP	179610	DTUP-339801	Issue	Issue – Repo trade successfully uploaded even though the security is missing. Fix - Corrected data uploader behavior which allowed upload of Repo trade when underlying security is missing.

5.18 Changes in July 2019 - Version (6.1.22)

Version	Component	HelpDesk	Issue	Type	Description
6.1.22	DTUP	181766	DTUP-339996	Issue	Issue – Cannot roll Repo trade using DataUploader XML. Fix - Made getCleanPrice related API changes in DTUP due to changes in Core Calypso.

5.19 Changes in August 2019 - Version (6.1.23)

Version	Component	HelpDesk	Issue	Type	Description
6.1.23	DTUP	183048	DTUP-340194	Issue	Issue - Cannot create Evergreen Repo trade using DataUploader XML. Fix – Fixed evergreenSetDate method due to core change.
6.1.23	DTUP	183045	DTUP-340203	Issue	Issue – Partial Repo allocation through Data Uploader - Allocation percentages in the child trades are not as per the input provided.
6.1.23	DTUP	182818	DTUP-340215	Issue	Issue – Cash trade upload - If RateType is different from Fixed or Floating, the trade should not be uploaded.

5.20 Changes in December 2019 - Version (6.1.24)

Version	Component	HelpDesk	Issue	Type	Description
6.1.24	DTUP	189821	DTUP-340680	Issue	Issue – Data Uploader: Float details like rate index are appearing on Fixed trades.
6.1.24	DTUP	189043	DTUP-340630	Issue	Issue - Trade currency for cross currency repo is set to underlying product currency instead of currency provided in the input file.

5.21 Changes in Nov 2017 - Service Pack (6.2.2)

(6.2.0 and 6.2.1 were internal releases)

Datauploader support for ECL.

We have added support for Expected Credit Loss(ECL) Trade.Please refer ExpectedCreditLoss.xlsx for further details.

Datauploader is now compatible with Active MQ 5.14.1.

HD 154816: Enable Repo collateral attributes via csv file.

Added support for collateral attributes in BondDetail & EquityDetail using Fields tag in datauploader CSV file.

SecLending bug fixes

If we have legal agreement in seclending trade and use xml created by dataexporter to create trade, it throws error of multi collateral, we have fixed the issue by fetching only eligible Legal Agreements for the trade.

Call Account:

We have corrected the uploader to set user specified status. If no status is given, then it is defaulted to Pending.

HD 149643: CDUF for Swift mapping table

We have added Datauploader support for Swift Message Mapping Config. For further details, refer `SwiftMessageMappingConfig.xls`

Unitized Fund Trade:

We've provided uploader support for Share-Class and Series trades.

HD 152067: No data uploader for Book Attributes.

We've added support to upload new book attributes directly into the Book Attributes table thus enabling the user to upload new book-attribute names and values which are not necessarily present in the book attributes table

HD 155079: Data Uploader - add Bond redeem days.

We have added DTUP support for Redeem Days in v14.4

HD 153483: Bug on Matching Alias CDUF

For missing legal entity, we will add default value (ALL / 0) and create alias links which is mandatory for saving matching alias. We have fixed the validation and now Incoming and Outgoing are non mandatory.

HD 153946: Data Uploader: FXOption with LE role other than CounterParty cannot be created unlike UI.

We have added CSV support for Fee Role in Trade Fees.

HD 154116: When the Parent tag is missing in LE CDUF the value from the LE Parent field is removed

We have added support to retain the value of Parent tag in legal entity object if tag is absent while amending.

HD 151980: Data Uploader - Custom Action domain for custom CANCEL action

For custom cancel action, a custom domain 'UploadAllowedCancelAction' is introduced.

So the custom value for Cancel action should be present in this domain if the action is needed to be applied on the trade via Datauploader.

HD 150870: Support Substitution and Security Margin with minimum fields

Substitution and Security Margin action can be applied only by providing minimum trade details like ExternalReference, TradeId, Action and ProductType along with Substitution details.

HD 154757: EquitySwap - PT - rounding Initial Notional in Percent mode.

We've corrected the rounding of decimals of Termination/Novation Amount while partially terminating/novating an ELS Trade.

HD 156401: Repo Trade when uploaded via Data Uploader fails Eligibility Check

Fixed the issue by setting Fill Category to null instead of NONE if not specified by user in Calypso version 15.2

HD 149891: V15: Portfolio Swap: Duplicate Contract.

We have rectified the logic for uniquely identifying portfolio swap contracts on basis of product code type and value and storing them in contract attributes.

HD 154941: Migration date is not uploaded correctly using the Data Uploader

We have corrected the CSV mapping for the attribute field "MigrationDate" of HedgeRelationship.

HD 154858: password in calypso_uploader_config.properties file is not encrypted.

If the password given in the property file is not encrypted, then the encrypted password value will be logged in the log file with proper message. Client can update the encrypted password value in the property file using the value from the log file. Client will be able to connect to the MQ with this new encrypted password.

HD 153991: Data Uploaders - Repo securities attributes not loaded.

Collateral attributes using Fields tag can be set even when more than 1 collateral with same product code value is present.

HD 153703: Facing issues while uploading Data through Datauploader API.

We have fixed this issue and ensured that the errors are propagated to acknowledgment.

HD 152583: Trade Audit shows Product Attributes automatically changed on T+1 Barrier FXO amend.

We have corrected Uploader to set DownBarrier type only if it is specified in sample file.

HD 153543: Call Notice CDUF file doesn't replicate trade entered through the GUI.

We have fixed an issue which prevents an event generation in the actions tab having the type as "Creation". This was causing issues in generation of reset date and days in cashflows.

HD 153672: v15.1 xml upload tags OffSetDays, OffSetBusinessDays and TimeZone mandatory for ESO and not OTC.

Fixed the issue by removing mandatory check for fields Offset, OffsetBusDayB and TimeZone from datauploader for ESO trade to align the behavior as per Calypso UI

HD 154179: PerformanceSwap - Unable to integrate PerfSwap with overridden nominal.

Corrective changes have been made in datauploader to set the secondary swap leg amount of a performance swap trade whenever same is provided in upload file. When secondary swap leg amount is not provide same would be calculated using FXRate like the already available functionality.

HD 154260: REPROCESS on the PENDING GATEWAYMSG : TASK remains NEW status though the file is uploaded fine. Linking of tasks is done correctly so that the tasks will be moved to Complete status once the message is completed.

HD 154801: New Loan/Deposit Trade using Data Uploader does not set the correct Discount Method.

We have corrected the uploader to set DiscountMethod independent of Discount Flag.

HD 154850: Copy-Add-Reverse Keep Premium not working via DUP for FxFwd and NDF

Fixed the issue by populating Dealt related keywords in the trade while uploading a trade via DTUP. If the Dealt related keywords are not specified in sample file, then default calculated values will be populated in trade keywords.

HD 154778: EquitySwap - 'Initial Notional' is not rounded on child trade after partial novation

We've corrected the rounding of decimals of Novation Amount while Partially Novating an EquityLinkedSwap Trade.

HD 155006: Statement config on Call Account not saved correctly through CDUF.

We have added validation for incorrect AdviceConfigId. Also default values for CallAccount have been set correctly.

HD 153639: v15.1 Trade currency not reflected correctly for ESO trades

Fixed the issue; For Quantity based ESO trades, Trade currency is set as underlying product's currency instead of premium currency

HD 155001: Balance flag not set when call account created through Data uploader

We have corrected the Uploader to Set balance flag to true Call Account.

HD 151212: UNDO_TERMINATE [REJECT] Not working.

A domain 'UploadTerminationStatus' should be used for Custom Termination status. So, if client wants to use any custom termination status then, they need to add the custom value in this domain.

HD 153621: Call Notice: Support for Coupon Date Rule

We have added CSV support for CouponDateRule in Call Notice Trade.

HD 154019: Dirty price decimals not captured after repo rollover when uploaded via. DTUP

We have fixed the issue and now behavior is located independent.

HD 151878: Issue with amending a cancellable swap in Calypso that is booked using Markitwire.

Fixed the issue by ignoring to set field in Swap product as it is derived from a field which DU already sets.

HD 154499: SecLending trade uploaded without Margin Call Contract when multiple contracts.

We have corrected the mapping for Margin Call Contract in Sec Lending trade.

HD 154447: Can't import a Future trade when it's for the last expiration date.

Fixed the issue by populating the first and last notification dates as per the UI behavior.

HD 150201: FXFlexiForward: DTUP Customer Points fields are not calculated.

Fixed an issue related to FXFlexiForward, so that if one field is specified then the others will be auto-calculated.

For TakeUp Type = Ladder, if CustomerPointsPerPeriod is specified, then CustomerPointsPerAllIn is calculated and vice versa. CustomerPointsPerDay field is non-editable.

Similarly for TakeUp Type = Pro Rate, CustomerPointsPerDay is editable field and if specified then the other two fields are calculated.

HD 152955: Uploader problem with commodity swap on futures.

We have corrected the logic so that if multiple trades with same Future Contract Name are booked, then only one entry of Commodity Reset will be created in Database.

HD 151590: Error in pricing sheet for trade loaded via DTUP.

We have fixed the error and updated the log category as well, from error to debug.

5.22 Changes in Nov 2017 - Service Pack (6.2.3)

HD 155815: FXNDF uploader fields requires some fields as mandatory which should NOT be mandatory information for trade upload.

We've made FXSettlementCurrency, FXResetName and ResetDate non-mandatory for uploading FX-NDF Trades via DataUploader.

HD 155743: Uploader - Successfully uploaded TRS trade cannot be opened in GUI- NPE error is thrown.

We have set default values in the Financing-Leg fields of Performance Swap trades in a scenario where the user has not provided these values in the CUD file in order to avoid NPE while loading/opening the trade.

Hd 148536: When datauplaoder is used to substitution/security margin, action in xml file is used irrespective of exposure check fail or pass.

While applying SUBSTITUTION and SECURITY_MARGIN action from Data uploader, the trade action that will be applied on the trade will be dependent on the Exposure Check.

HD 155752: Datauploader rejects the Call Account when LimitConfiguration.ActiveTo, StatementConfiguration.ActiveTo, StatementConfiguration.ActiveTo, AccountInterest.ActiveTo and LimitReviewDateRule columns are blank.

We have corrected the validation in datauploader and made following fields as non-mandatory : Limit Review, Active From and Active To Dates of Limits tab in Call Account.

5.23 Changes in Nov 2017 - Service Pack (6.2.4)

HD 156826: Error Importing SDI via DataUploader v15.1.0.18

We have added support for Client SDIs and one more case where PO is same as Beneficiary.

HD 150325: Cancel full return and termination function.

When applying the cancel of TERMINATION:

- IF there are any subsequent event type actions then the action is NOT APPLIED.
- ELSE IF There are no subsequent Event Type Actions BUT there are wf actions then the action is NOT APPLIED
- ELSE (there are no subsequent Event Type Actions AND there are NO wf actions) then the action IS APPLIED.
- In any case, if the cancel of TERMINATION was successful, then the termination row should not disappear from the Event Type Action report, instead a new row Cancel of Termination appears in the Event type action report.

when applying the cancel of a Full Return action:

- Any wf action is available for a Cancel of Full Termination.
- There is no need of cancelling subsequent actions.
- the Full Return row should not disappear from the Event Type Action report and a new row Cancel of Full Return appears in the Event type action report.

Calypso Trade

We have added support for following trade fields in CSV :-

- 1-TradeBundleType
- 2-TradeBundleName
- 3-TradeBundleOneMsg
- 4-TradeEventsInSameBundle

HD 15612: uploader engine failed to send acknowledgements.

Before sending the ack, we have added a check to see if the connection to the queue is available and the session is present. If the session is not present then we reconnect to the queue.

5.24 Changes in Nov 2017 - Service Pack (6.2.5)

HD 157288: We have changed the contract Size data type(double) so that it can hold bigger value.

We have added support for the Long Name of contract in Future Option Contract.

5.25 Changes in Nov 2017 - Service Pack (6.2.6)

HD 155930: Data Uploader is not validating external ref properly for all products.

We have corrected the validation which had limitation that in case there are already multiple trades with duplicate external reference then validation fails.

HD 158105: Amend/Save a FutureOptionProduct without Security Code on it should be possible

We can now load the existing FutureOption based on the given contract-name, option-type, strike and expiration date (we do support security code and value for loading the existing FutureOption)

HD 155338: CoppClark ST results in a ArrayIndexOutOfBoundsException when filename kept blank.

Fixed the issue by processing only text files present in the given file location

5.26 Changes in Nov 2017 - Service Pack (6.2.7)

HD 155338: CoppClark scheduled task mandatorily requires filename attribute.

We have corrected a validation related to CoppClark Scheduled Task and made File Name attribute non-mandatory.

5.27 Changes in Dec 2017 - Service Pack (6.2.8)

MiFID Product Code - Move capture from trade keywords to sec codes

We have added MiFID Product Code support for the following products:

- 1.IRS(Cancellable swap,Cross currency,Basis Swap, Capped Swap,CMS Swap,Exotic Swap, OIS Swap, ZCInflation Swap, Extendible Swap)
- 2.FRA
- 3.Swaption
- 4.Cap Floor

- 5.Equity Forward
- 6.ESO Vanilla
- 7.ESO Barrier
- 8.ESO asian/lookback
- 9.Variance Swap
- 10.Portfolio Swap
- 11.Commodity Swap
- 12.Commodity Forward
- 13.Asset Swap

HD 157325: FeedAddress : Not able to delete FeedAddress of Expired Futures through Data Uploader

Fixed the issue by removing Quote Name validation in case of Delete action.

HD 156928: Data Uploader fail to stop incorrect Take Up action where Take Up Amt bigger than Trade Primary CCY Amt.

We've rectified the validations of FXFlexiForward trades during "TakeUp" action.

We've implemented a check to ensure that the TakeUp amount is not greater than the trade negotiated amount.

HD 157046: Issue - Field 'FXRateName' should not be mandatory to upload the SwapCrossCurrency

If preferred fx reset is configured for the currency pair, then 'FXRateName' tag is not mandatory to provide in the CDUF file and the preferred reset will be populated. If 'FXRateName' is provided in the CDUF file, then it will be validated.

5.28 Changes in Jan 2018 - Version (6.2.9)

Fixed the issue when AgentGLAc is kept blank when uploading SDI.

DataUploader Messaging-Main: Some exchange like LCH, is unable to process message when its id length is more than 64 character. Main the change in messaging-main to always have the message-id as of Calypso BOMessage Id. In this way we can even link the outgoing message with the Calypso BOMessage

HD 158718: The location while saving Export Quotes ST is not validated when saving the task,

as there is a possibility that the location to save the file is present in a remote server. The only validation included when saving is to check if the location is blank.

HD 158227:

1: -Fixed the issue to add custom flows of the type Principal Change in Performance Swap Trades.

2 :- DataUploader always consider Primary leg as Pay leg and Secondary Leg as Rec leg.

However this is not true when the secondary leg is of type SwapLeg. In such case we can set swapleg as Pay leg i.e. Secondary Leg as Pay leg. This fixes the issue where cashflows of Rec Leg is uploaded in the Pay Leg.

We've rectified the Margin Call Contract uploader to handle scenarios where eligible currencies are not provided in the sample CUD file.

HD 155222: Set the default value of Inflation Calculation Type to InflationIncome for Inflation Swap trades.

5.29 Changes in Feb 2018 - Version (6.2.10)

HD 159274: We've implemented the default logic to set ManualInitLevelDate, if this field is not present in the CUD file.

5.30 Changes in Feb 2018 - Version (6.2.11)

HD159594: Added support for defaulting the reset holidays on the Inflation Swap trade from the inflation rate index reset holidays as it is missing in the incoming FpML message.

5.31 Changes in March 2018 - Version (6.2.12)

HD159245: We have added the ability to specify the Frequency for Flipper Bonds.

HD161200: FpML: Corrected the logic for picking up the CCP facing account.

5.32 Changes in March 2018 - Version (6.2.13)

On exporting the trade with Fee, the Fee date should not have time part.

5.33 Changes in March 2018 - Version (6.2.14)

HD162142: Add changes in the FpML envelope translators to read the Attributes from CalypsoCustomData object from the incoming FpML and use it if present as trade external reference.

5.34 Changes in March 2018 - Version (6.2.15)

HD161852: We have fixed the issue where user-group association would not get deleted via uploader.

While amending a user, if Pwd Check Special Char and Pwd Check Digit is true then password is validated for special characters and digit.

5.35 Changes in March 2018 - Version (6.2.16)

HD161940: We have provided support for Amortization Type = Schedule for Structured Flows trade.

HD160677: Resolved the issue of DBVersionMismatchException while enabling the Legal Entity.

HD162823: Add support for adding and removing groups, counterparty from Users.

HD161923: Add mapping support for the FCM and HRC actions.

5.36 Changes in March 2018 - Version (6.2.17)

HD163982: The maximum take up amount validate rule will take into consideration the exact currency it should compare against for FXFlexiForward Trade

HD162142: Changed the attribute SOURCE to SERVICE in the ScheduledTaskABSTRACT_MESSAGE_LOADER

5.37 Changes in June 2018 - Version (6.2.18)

HD164622: Support of UPDATE action for User Uploader is added.

HD163330, HD164578: Resolved issue related to blank and empty file in uploader.

5.38 Changes in June 2018 - Version (6.2.19)

HD164921: Fixed the issue where the consequent User upload would show a false positive upload if its previous upload failed, when using Datauploader Engine.

HD165895: For Repo trade resolved the issue related to DayCount information.

5.39 Changes in January 2019 - Version (6.2.23)

Version	Component	HelpDesk	Issue	Type	Description
6.2.23	DTUP	169652 161101	DTUP-337922 DTUP-338716	Issue	Issue - "Interp" flag is set for OIS trade from MarketWire whereas the same trade created in Calypso does not have it set.
6.2.23	DTUP	167964 172182	DTUP-338104 DTUP-338795	Enh	Issue - IndemnityPercent field cannot be uploaded for the repo trade. Fix - Support for IndemnityPercent field is added for the repo trade.
6.2.23	DTUP	170613	DTUP-338562 DTUP-338560	Issue	Issue - For FX Options, the Notional currency is always taken as Secondary currency, and the Secondary amount is not calculated properly using the strike conversion using csv file.

Version	Component	HelpDesk	Issue	Type	Description
6.2.23	DTUP	170610	DTUP-338666	Enh	<p>Issue - There is no field to upload the FXSpot, FXForward and FXForwardPoints in FXOption Data Uploader.</p> <p>Fix - Added CSV and XML support for the following fields:</p> <ol style="list-style-type: none"> 1.DealSpotRate 2.DealFwdPoints 3.DealFwdRate 4.DealCcy1Rate 5.DealCcy2Rate 6.DealSpotDate
6.2.23	DTUP		DTUP-338698	Enh	<p>Issue – Add support for NOSA account structure.</p> <p>Fix – Added trade keyword CCPSrcSysClientId to store Eurex field srcSysClientId for Client trades.</p> <p>If keyword is found, it will be added to the account External Name to fetch the position account: <external name>_<value of CCPSrcSysClientId trade keyword>.</p> <p>If keyword is not found, the position account is fetched using the account External Name.</p>
6.2.23	DTUP	169838	DTUP-338720	Issue	Issue - Incorrect Accrual Method for Zero Coupon Swap.
6.2.23	DTUP	169646	DTUP-338812	Issue	Issue - Incorrect setting for Swap Initial Fixing Rate.

5.40 Changes in January 2019 - Version (6.2.24)

Version	Component	HelpDesk	Issue	Type	Description
6.2.24	DTUP	170293	DTUP-338446 DTUP-338815	Enh	<p>Issue - Issue with Import of FVF quotes for Equity ETF.</p> <p>Fix - Introduced new field "AdditionalQuoteName". This field will contain either "FVF" or "ETF" or any other special quote name value.</p> <p>Example:</p>

Version	Component	HelpDesk	Issue	Type	Description
					If Equity.GOOG.FVF needs to be updated, the "AdditionalQuoteName" field should be set to "FVF". Same for Equity.GOOG.ETF.
6.2.24	DTUP	167797	DTUP-339038	Enh	Issue - Add support for sourcing specific default AMEND and UPDATE actions via domain value. Fix – Domains added are MWUploadAmendAction and MWUploadUpdateAction. If an action is present in these domains, it is used by default. Otherwise, the action specified in domain UploadAmendAction is used if any. Otherwise AMEND or UPDATE actions are used.

5.41 Changes in January 2019 - Version (6.2.25)

Version	Component	HelpDesk	Issue	Type	Description
6.2.25	DTUP		DTUP-339091	Enh	Issue - Add API to support multiple SwapsWireTradeEngine configurations. Fix - Added getEngineId() API to support multiple configurations of SwapsWireTradeEngine.
6.2.25	DTUP	165483	DTUP-339122	Enh	Issue – CSV mapping is missing for <FeeInput> in EquitySwap trade in DTUP. Fix - Added support of Fee_Input. Along with Fee_Input, following tags are also supported in ELS CSV: Fee_Method, Fee_Description, Fee_Role, ManualAmountB, WithOverrideB.

5.42 Changes in March 2019 - Version (6.2.26)

Version	Component	HelpDesk	Issue	Type	Description
6.2.26	DTUP		DTUP-339405	Issue	Issue – An NPE is thrown whilst trying to load an OIS trade from Markitwire.

Version	Component	HelpDesk	Issue	Type	Description
6.2.26	DTUP		DTUP-339348	Issue	Issue - BRL non-deliverable swaps in Markitwire are not being captured as non-deliverable IRS in Calypso.
6.2.26	DTUP	175806	DTUP-339377	Enh	<p>Enhancement - For a case in MarkitWire where the translated CUD is not added back to the IUploadMessage. This causes the CUD file to not get saved at custom location.</p> <p>Fix - Added support to use CUD from the result of translation in such cases.</p>

5.43 Changes in March 2019 - Version (6.2.27)

Version	Component	HelpDesk	Issue	Type	Description
6.2.27	DTUP	174245	DTUP-339460	Issue	<p>Issue – Settlement reset is not considering holidays / weekends, when calendar is set to take it into account for NDS OIS Swap trade.</p> <p>Fix - Fixed the issue by setting reset-holidays defined in fx-rest when values are missing in the CUD file for this tag group.</p>
6.2.27	DTUP	173340	DTUP-339250	Issue	<p>Issue - Non-compounding weighted average FEDFUND trade sets the Compounding flag.</p> <p>Fix – Changes are implemented in datauploader for IRS trades to consider averaging details over OIS compounding. As per this new change if averaging details are present in xml the trade will not have OIS cmp details even though it has rate-index of type OIS.</p>
6.2.27	DTUP	177194	DTUP-339541	Issue	<p>Issue - Schedule Type error is thrown when StructuredFlows trades are uploaded using Data Uploader.</p> <p>Fix - StructuredFlows trades are getting uploaded successfully.</p>

5.44 Changes in May 2019 - Version (6.2.28)

Version	Component	HelpDesk	Issue	Type	Description
6.2.28	DTUP	173272	DTUP-339219	Issue	Issue – FX Flexi Forward - Routing of take-up not getting generated on Flexi Forward due to "CurrencySpliRateB" tag not working properly.
6.2.28	DTUP	174839	DTUP-339508	Issue	Issue – Add scheduled task to update existing NDS trades. Fix – Added scheduled task NDS_SWAP_UPDATE to update: <ul style="list-style-type: none"> • Swap fixed-float legs with freq.EXP in case of ZC-OIS trades (NDS and SwapNondeliverable) • Settlement Holidays on NDS trades as per the FX Reset (NDS and SwapNondeliverable)
6.2.28	DTUP	177804	DTUP-339648	Issue	Issue - Non-deliverable XCCYSwap trade from Markitwire is not being captured properly in Calypso. Fix - Made changes in FPML module to handle cross-currency trades with settlement details to be saved as SwapNonDeliverable.

5.45 Changes in August 2019 - Version (6.2.29)

Version	Component	HelpDesk	Issue	Type	Description
6.2.29	DTUP	183106	DTUP-340185	Enh	Issue – Support FX NDF FpML messages from LCH. Fix – Added support for LCH NDF FpML messages over MQ using ClearLink.

5.46 Changes in October 2019 - Version (6.2.30)

Version	Component	HelpDesk	Issue	Type	Description
6.2.30	DTUP	185025	DTUP-340436	Issue	Issue – Add support for Netting termination messages for FX NDF trades.
6.2.30	DTUP	181217	DTUP-340433	Issue	Issue - When the Inflation Swap Trade is saved via DTUP and rate is not specified by user for floating leg, then the Fixed Rate check box is enabled with value 1 which is internally being saved as 0.01. Fix - If the Rate is not specified by user for floating leg, then default value will be set as 1.

Version	Component	HelpDesk	Issue	Type	Description
6.2.30	DTUP		DTUP-340426	Issue	<p>Issue - EUREX Clearing XML files are not getting directly saved.</p> <p>Fix - Please add the following in the properties files <eurex service>Service.properties:</p> <pre>logMessages=true messageFileDir=<UserDefinedLocation></pre>
6.2.30	DTUP	186032	DTUP-340411	Issue	Issue – FXNDF: Node BuySell is incorrectly populated from FpML.
6.2.30	DTUP	176145	DTUP-340376	Issue	Issue - Uploaded Swap trade does not correctly pick up reset holidays from the FpML. They should be picked up from the <resetDatesAdjustments> section.
6.2.30	DTUP	185065	DTUP-340366	Issue	<p>Issue - LCH FXNDF: Calypso Mapping required for FX Reset.</p> <p>Fix- Added Mapping support for FXReset for FXNDF product for LCH interface.</p>

5.47 Changes in November 2019 - Version (6.2.31)

Version	Component	HelpDesk	Issue	Type	Description
6.2.31	DTUP	186823	DTUP-340529	Enh	<p>Issue – Scheduled task DATA_UPLOADER goes out of memory because the translated object (csv to cud xml) is getting stored in memory, and since it is a large object, the heap size is getting exhausted.</p> <p>Fix - Instead of storing the object in memory, it is streamed out to a file. For this, the following properties should be set in “datauploader.properties”.</p> <pre>logMessages = true</pre> <p>messageFileDir = Directory where the data will be stored</p> <p>If this property is not provided, the data will be stored in the default user directory.</p>

5.48 Changes in December 2019 - Version (6.2.32)

Version	Component	HelpDesk	Issue	Type	Description
6.2.32	DTUP		DTUP-340655	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 <memblId><acctTypGrp Name><srcSysLEId>.</p>

5.49 Changes in December 2019 - Version (6.2.33)

Version	Component	HelpDesk	Issue	Type	Description
6.2.33	DTUP	188244	DTUP-340761	Issue	Issue – FXNDF: CCPOriginCode amended from HOUSE to CLIENT when compression applied.
6.2.33	DTUP		DTUP-340708	Enh	<p>Issue - Making Datapersistor configurable to block/unblock on pending messages based on flag "BlockingStrategy" present in exchange header.</p> <p>Fix - Added functionality to Datapersistor to block/unblock the message from being processed if any related pending message is present. By default the behavior is if any pending message is present then the current message is blocked too.</p> <p>For disabling this blocking process, the Exchange Message header should have property BlockingStrategy=false. It should be disabled for Limits.</p>
6.2.33	DTUP		DTUP-340687	Enh	Issue - Support LCH Credit Clear Trade Lifecycle Events in FPML module.
6.2.33	DTUP	177033	DTUP-339891	Enh	<p>Issue - Calc_Agent role is required for booking swaption in markitwire but it should be optional.</p> <p>Fix - Suppressing the validation of values provided in keyword Calc_AgentRole by configuring the roles to be ignored in domain "SkipUploadValidations". You should add Calc_Agent to that domain to suppress the Calc_Agent validation.</p>

5.50 Changes in March 2018 - Version (6.3.1)

HD163330, HD164578: handling of Balank and Empty files in Datauploader.

5.51 Changes in Feb 2018 - Version (6.4.0 & 6.4.1)

HD 146271: ScheduledTaskNETTING_SERVICE - Automatic collapsing/compression of cleared credit products.

HD 155366: CPI Swaps - Corrected uploader so that Manual Rate Settings will be set correctly.

HD 157288: We have changed the contract Size data type(double) so that it can hold bigger value.

Corrected the behavior of populating "User comment" for task generated via DTUP so that readable statement is displayed.

We have added support for the Long Name of contract in Future Option Contract.

Resolved the issue that was coming while uploading SDI

We have made the changes for updating the Sender and Receiver information onto the BOMessage. For now this change is only applicable for BOMessage of type INCOMINGFEEDMSG (in UploaderFeedTranslator).

As per the change, we set trade counterparty as SENDER and trade processingOrg (Book LE) as Receiver onto the BOMessage. If no trade counterparty or PO found; we set the default SENDER and RECEIVER from gateway.service.properties.

HD 156826: Error Importing SDI via DataUploader v15.1.0.18

We have added support for Client SDIs and one more case where PO is same as Beneficiary.

HD 155742: Datauploader Throws Errors When Uploading Legal Entities and Attributes

We've rectified the DTUP behavior to add the Attribute Values of legal entity objects to domain values only if the domain name corresponding to the attribute value exists in the domain values.

HD 157244: Data Uploader - issue with floating rate Bond - start date = issue date

We've rectified the logic to calculate the yield, clean price and dirty price for bond trades based on settle date and trade date as opposed to settle date and current date, to replicate UI behavior.

HD 157504: Data Uploader - Issue with Repo "Funding Currency" and "FX Rate"

Fixed the issue by setting Trade currency so that collateral security currency will not overwrite Funding currency

HD 155071: We've corrected the rounding of decimals of Termination/Novation Amount while partially terminating/novating an ELS Trade

HD 155922: Terminating a Sec Lending through .csv attribute "TerminationPayIntFlow" defaults to "N".

We've added csv support for PayInterFlowsB flag for Sec-Lending trades.

HD 155052: OTCEquityOption: Incorrect Effective Date when OTC Option trade is uploaded via File Watcher

1. Added support for TimeZone field which is non-mandatory field

2. If TimeZone is not specified, then user defaults TimeZone will be considered for Effective Date.

HD 155135: We have fixed the issue for setting Maturity Type in Repo.

HD 156928: Data Uploader fail to stop incorrect Take Up action where Take Up Amt bigger than Trade Primary CCY Amt.

We've rectified the validations of FXFlexiForward trades during "TakeUp" action.

We've implemented a check to ensure that the TakeUp amount is not greater than the trade negotiated amount.

HD 157325: FeedAddress: Not able to delete FeedAddress of Expired Futures through Data Uploader

Fixed the issue by removing Quote Name validation in case of Delete action.

HD 156212: Before sending the ack, we have added a check to see if the connection to the queue is available and the session is present. If the session is not present then we reconnect to the queue.

HD 156401: Repo Trade when uploaded via Data Uploader fails Eligibility Check

Fixed the issue by setting Fill Category to null instead of NONE if not specified by user in Calypso version 15.2

HD 158220: Data Uploader - Bond name need to be support more than 32 chars

Fixed the issue by enhancing Bond Name Length support to 64 characters.

HD 155707: We have added support for "None" as a value for FutureDeliverySet.

HD 155975: CommodityForward: Unable to upload MarketType in CSV.

We have added CSV support for the MarketType in Commodity Forward Uploader.

HD 151065: PLMark Name gets changed when it is uploaded via DATA_UPLOADER scheduledTask

We have refactored code which will reduce the occurrence of this issue by fetching mark name from Cache as and when possible, and if that is not available then call API for PricerMeasure

HD 155930: Data Uploader is not validating external ref properly for all products.

We have corrected the validation which had limitation that in case there are already multiple trades with duplicate external reference then validation fails.

HD 158227: Performance Swap cashflows – corrected the behavior of custom cashflows upload when pay side is secondary leg.

HD 153602: REPROCESS on the PENDING GATEWAYMSG message performance issue.

Following solutions have been implemented to overcome performance issue because of the query.

- 1) For data uploader internal messages, there is no need to fire the query to find the Source message, since for such messages there are no source messages present.
- 2) For external message, the source message id will be present in the message attribute 'SourceMessageId'. All messages that are created after this fix will have this attribute populated with the source message id. So even in case of external messages there is no need to fire the query.
- 3) For external messages that are already present in the system, to find the source message, we will have to fire the updated and more efficient query.

HD 156688: MT306 29J & 29K fields does not reflect trade changes after trade amendment.

We've rectified the Uploader of FXOption Trades to populate the swift message (MT306) with desired values.

The fields 29J and 29K which represent the time and location, depend on expiry cut and trade date time.

This fix ensures that the above fields belonging to MT306 are populated based on the expiry cut and trade date time.

HD 156797: Repo- Rollover picks up the incorrect time for the ActivateAtDateTime.

We have fixed the issue; If Agreement Time is specified, then it would be set as Trade Time otherwise current time would be set as Trade Time

HD 155885: Values for three fields are set incorrectly on Bond Modification.

Fixed the issue by setting default values for generated audit entries if the value is not specified by user.

HD 156463: FxOption Trade - Timezone related information are set while setting Expiry cut.

HD 156370: Balance flag will be defaulted to true only for Call Accounts

HD 157037: We have added support to make the TradeSettleDate a non-mandatory field while uploading Swaption trade.

HD 157046: If preferred fx reset is configured for the currency pair, then 'FXRateName' tag is not mandatory to provide in the CDUF file and the preferred reset will be populated. If 'FXRateName' is provided in the CDUF file, then it will be validated.

HD 157354: We have added support to make the TradeSettleDate a non-mandatory field while uploading Swap trade.

HD 158718: ScheduledTask Export Quotes: Removed validation for folder location while saving the scheduled task.

HD 155338: CoppClark Scheduled Task - File Name attribute non-mandatory while saving the scheduled task.

CoppClark Scheduled Task – Fixed the issue when file name was kept blank

HD 155743: We have set default values in the Financing-Leg fields of Performance Swap trades in a scenario where the user has not provided these values in the CUD file in order to avoid NPE while loading/opening the trade.

HD 155815: FXNDF uploader fields requires some fields as mandatory which should NOT be mandatory information for trade upload.

We've made FXSettlementCurrency , FXResetName and ResetDate non-mandatory for uploading FX-NDF Trades via DataUploader.

HD 157706: We've rectified the behavior of Datauploader to override the secondary amount of Performance swap trades using the "Amount" tag in swap leg.

HD 156090: Merge Future/FutureOption/ETO contract attributes with incoming ones, instead of always overwriting all of them

When uploading an update to an existing Future/ETO contract, datauploader was overwriting the existing collection of attributes, instead of merging them with the incoming ones. We have fixed the same.

HD 158052: For messaging-mode, we have changed the logic for populating trade bundle-type. We now set the bundly-type as 'service-connector' instead of trade package-id.

HD158105: We can now load the existing FutureOption based on the given contract-name, option-type, strike and expiration date (we do support security code and value for loading the existing FutureOption)

HD 148250: XCCYSwap & SwapCrossCurrecny trade booking fails if close quote is missing

Corrective changes have been made to remove an incorrect validation that prevented creation of cross currency swap trades when close quote value for FX-quote for the given currency pair is not set.

HD 158245: Hedge Relationship Definition - Fixed the issue to populate correct nominal.

HD 158380: Added DTUP support for HypotheticalTradeSpread and DesignatedTradeSpread. Please refer HedgeRelationshipDefinition.xls for further details.

HD 154280: Ability to use CDUF when Uploading Customer Transfer Transactions

Added support for Customer Transfer trade from uploader. Please refer CustomerTransfer.xlsx for further details

HD 152034: legal Agreement Uploader: Support for following fields are added.

Direction - mandatory field, predefined string values

1. Eligibility Filters - these are static data filters, not mandatory, but need to be valid if specified
2. Check box for Blocking
3. Haircut Rule - string value, not mandatory, but needs to be valid if specified

HD 155570: Structured Flows trade: Added support for the field Compounding Spread.

HD 152561 & 154592: We've provided uploader support for Share-Class and Series trades.

We've also provided exporter support for Unitized Fund, Share-Class and Series trades.

Add support for the Added support for the WindowForward. The lifecycle actions supported are New, Amend, Cancel, RollOver, Terminate, Takeup and trade allocation.

Exposure group support in Collateral Distribution Tade.

We have added MiFID Product Code support for the following products:

1. IRS(Cancellable swap,Cross currency,Basis Swap, Capped Swap,CMS Swap,Exotic Swap, OIS Swap, ZCInflation Swap, Extendible Swap)
- 2.FRA
- 3.Swaption
- 4.Cap Floor
- 5.Equity Forward
- 6.ESO Vanilla
- 7.ESO Barrier
- 8.ESO asian/lookback

- 9.Variance Swap
- 10.Portfolio Swap
- 11.Commodity Swap
- 12.Commodity Forward
- 13.Asset Swap

Added support "Option Start Date" in Merchant FX Uploader.

Resolved the issue with Divisor and Quotable field in Basket window.

Trade - If no fee details are provided then it should not delete the existing fees from the trade. If fee details are provided in the sample file then existing trade fees should be replaced the fee details provided in the cud file.

Added UnderlyingFutureContractLongName support for FutureOption Contract to fetch FutureContracts based on Long Name

Fixed the bug related to caching of PricingEnv by datauploader

Added Datauploader support for SoleValuationAgency and CallType under Acadia tab in Margin Call Contract

5.52 Changes in March 2018 - Version (6.4.2)

HD159274: Corrected the error task generation for quotes. We now populate error as 'EX_GATEWAYMSG_ERROR' (instead of EX_GATEWAYMSG_WARNING), making it inline with datauploader standard framework

HD160406: We have corrected the Repo uploader to calculate the nominal accurately.

HD159951: We have corrected the CSV mapping of TradeDateTime for Margin Call Trade

HD160729: Fixed the error for uploading CustomerTransfers via datauploader.

HD159653: Fixed the code to support workflow transition that includes DTCC* workflow rules

5.53 Changes in March 2018 - Version (6.4.3)

Resolved issue related to upload of FX Option barrier trade via Data uploader.

HD163062: Support for the Auto Dispute field is provided in Margin call Uploader.

5.54 Changes in June 2018 - Version (6.4.4)

HD163852: Following HA measures imported by DTUP into ha_measure table instead of pl_mark and pl_mark_value:

HEDGING_FV
 HEDGING_FV_PAYLEG
 HEDGING_FV_RECLEG
 INCEPTION_HEDGING_FV
 INCEPTION_HEDGING_FV_PAYLEG
 INCEPTION_HEDGING_FV_RECLEG

DESIG_FV
 DESIG_FV_PAYLEG
 DESIG_FV_RECLEG
 INCEPTION_DESIG_FV
 INCEPTION_DESIG_FV_PAYLEG
 INCEPTION_DESIG_FV_RECLEG

HYPO_FV
 HYPO_FV_PAYLEG
 HYPO_FV_RECLEG
 INCEPTION_HYPO_FV
 INCEPTION_HYPO_FV_PAYLEG
 INCEPTION_HYPO_FV_RECLEG

BENCH_FV
 BENCH_FV_PAYLEG
 BENCH_FV_RECLEG
 INCEPTION_BENCH_FV
 INCEPTION_BENCH_FV_PAYLEG
 INCEPTION_BENCH_FV_RECLEG

5.55 Changes in June 2018 - Version (6.4.5)

HD163982: The maximum take up amount validate rule will take into consideration the exact currency it should compare against for FXFlexiForward Trade.

HD163755, HD163536, HD165591: Resolved the issue of Floating rate and Avg Reset value for Repo Trade.

5.56 Changes in December 2018 - Version (6.4.6)

Version	Component	HelpDesk	Issue	Type	Description
6.4.6	DTUP	172066	DTUP-338861	Issue	Issue - DataUploader does not load Modify Money on trades correctly.

5.57 Changes in February 2019 - Version (6.4.7)

Version	Component	HelpDesk	Issue	Type	Description
6.4.7	DTUP	167273	DTUP-338029	Issue	Issue – Add support for missing validation for OpenTerm field while booking Repo trades.
6.4.7	DTUP	172663	DTUP-339110	Issue	Issue – Fields in product_cash table are different for repo trades imported using Data Uploader and repo trades captured using the Trade window. Fix – The fields are now the same.

5.58 Changes in March 2019 - Version (6.4.8)

Version	Component	HelpDesk	Issue	Type	Description
6.4.8	DTUP	175686	DTUP-339388	Issue	Issue - No external reference is being set on the action from CUD value when partial return action is applied on a new sec lending trade using CUD file. Fix – Added support for: <Fields><Fields> <Field> <Name>Return Action External Reference</Name> <Value>Test_Return1</Value> </Field> </Fields> in PartialReturn
6.4.8	DTUP	172409	DTUP-339385	Issue	Issue - For Repo trades, using JM, the pricing env is loaded from the DB for every upload and due to this the time taken for every upload is significant thereby affecting performance.

5.59 Changes in April 2019 - Version (6.4.9)

Version	Component	HelpDesk	Issue	Type	Description
6.4.9	DTUP	167964 172182	DTUP-339446	Issue	Issue – IndemnityPercent field does not work for repo trade. Fix - Support for IndemnityPercent field is added for the repo trade.

5.60 Changes in May 2019 - Version (6.4.10)

Version	Component	HelpDesk	Issue	Type	Description
6.4.10	DTUP	178833	DTUP-339742	Issue	Issue - Data Uploader - Trade gets uploaded even though "keyword.StrategyId " field contains invalid value.
6.4.10	DTUP	179435	DTUP-339852	Issue	Issue – Import of Call Account with same account name is rejected. It should not be rejected as it has a different currency. Fix – Call Accounts are now imported based on AccountName, Currency and POId.

5.61 Changes in November 2019 - Version (6.4.11)

Version	Component	HelpDesk	Issue	Type	Description
6.4.11	DTUP	188108	DTUP-340606	Issue	Issue – CDS Trades - Data Uploader is using the bond product seniority instead of seniority provided in the input file.

5.62 Changes in Feb 2018 - Version (6.5.0)

HD155570: We've added support for the field Compounding Spread in Structured Flows trade.

HD159561: DataUploader Messaging-Main: Some exchange like LCH, is unable to process message when its id length is more than 64 character. Main the change in messaging-main to always have the message-id as of Calypso BOMessage Id. In this way we can even link the outgoing message with the Calypso BOMessage

HD156257: SPM rule support in Data uploader for FX trades by domain configuration

HD158299: Corrected datauploader behavior to set trader rate as spot rate in the child trade during Rollover action (with type Original Rate Rollover) for FXForward trade.

HD158227: When pay leg is not primary leg in Performance swap, in CUD file we should provide legtype values as 'Primary' or 'Secondary' (Instead of Pay or Rec).

HD158027: We've rectified the following fields which were populated incorrectly after applying rollover to FX-Flexi Forward Trades.

1-Negotiable Amount.

2-Non-Negotiable Amount.

3-Primary Outstanding

4-Secondary Outstanding.

5-Maturity Date.

HD158084: We've added support for Known Date field in Quotes uploader

HD158557: Support for fields CashRate, TM and SwapRate (all of type Double) for AUDFRN bond has been added.

HD155900: Functionality of adding a specific date is supported for HolidayCalendars uploader

HD159617: Corrected the behavior of setting First Reset rate in Capfloor trade

We have added support for the following fields in FX Flexi Forward Rollover:

- 1.Frequency
- 2.Stubs
- 3.Take up type
- 4.FXFlexiForwardSchedule

Handled the issue while uploading SDI when no AgentGLAc is specified

HD159274: Earlier, the quotes error was populated as a 'EX_GATEWAYMSG_WARNING'. We have made the fix to populate that as an 'EX_GATEWAYMSG_ERROR' making it inline with datauploader standard framework

HD157835: We've rectified the Margin Call Contract uploader to handle scenarios where eligible currencies are not provided in the sample CUD file.

Added DTUP support for the following fields in Margin Call Contract:

- 1.Track as Dispute
- 2.Accept Undisputed Amount
- 3.Undisputed Tolerance
- 4.Is Percentage
- 5.Percentage calculation basis

HD155222: Set the default value of Inflation Calculation Type to InflationIncome for Inflation Swap trades.

HD158465: Added support for defaulting the sample timing as BEG_PER for the OIS leg with the index attribute DailyIndexCalculator set to value DailyCompound2.

HD158097: Notional tag is introduced along with existing AmortizationAmount tag in Amortization Schedule.

We have added the support for FXForward-CashSettle.

5.63 Changes in March 2018 - Version (6.5.1)

HD159754: Fixed the issue by defaulting Takeup Trade Date to current date

HD160109: Product code name and value are made non mandatory while uploading Bond definition.

HD159951: We have corrected the CSV mapping of TradeDateTime for Margin Call Trade.

HD160729: Fixed the error for uploading CustomerTransfers via datauploader.

HD160808: Showing correct user name in the trade audit when adding fees.

HD160223: For marginCall trade price will be auto calculated based on the quotes for the underlying security when not specified.

HD160824: Corrected the behavior to default balance date roll and other fields as per UI when an account is uploaded of type call-account.

HD160908: Added support for ListedFRA for Calypso 15.2 maintenance profile.

HD160717: Made changes to generate stub with Full-coupon details coming from MW as per the convention used in core-calypso.

HD160879: in case of New CCYPair, validation for PairPosRef is added and for Amend, = false is allowed.

HD160673: Support for MaxSpotDays through DataUploader is added in Ccypair upload.

HD160624: Added the support for "known date" field from Quotes ST and made appropriate changes in the dozer mapping api.

HD159754: Fixed the issue by defaulting Takeup Trade Date to current date.

HD160723: Negotiated amount rounding is based on the ccy pair configuration.

HD160263: Datauploader.properties contains a property named "IgnoreWarnings".

This property will contain 4 values:-

1:-TRUE

2:-FALSE

3:-FileACK

4:-Task

HD160256: We have fixed the calendar element issue occurring during CSV upload.

HD161200: FpML : Corrected the logic for picking up the CCP facing account.

Corrected the behavior of populating "User comment" for task generated via DTUP so that readable statement is displayed.

5.64 Changes in March 2018 - Version (6.5.2)

Resolved issue related to upload of FX Option barrier trade via Data uploader.

5.65 Changes in March 2018 - Version (6.5.3)

HD160062: In ESO, When Offset, Busdays, Holiday and DateRoll are blank in the xml file, the settlement details should be same as when underlying is selected via GUI

HD161852: We have fixed the issue where user-group association would not get deleted via uploader.

While amending a user, if Pwd Check Special Char and Pwd Check Digit is true then password is validated for special characters and digit.

HD161434: For Unitized fund, CSV import will no longer default to zero for Price and Unit fields as these fields are mandatory. A validation error will be reported when these fields are empty. To upload successfully, a valid numeric value will now be required.

HD161443: For ELS, when pay leg is not Equity leg, in CUD file we should provide legtype values as 'Primary' or 'Secondary' (Instead of Pay or Rec).

HD155900: The amend behavior for specific dates of calendar CUD is corrected.

HD162445: Internal Reference on FRA trades is set from CUD.

HD162280: While applying security Margin action via DTUP, if clean price is not specified by user and if the quotes are present for the security, then clean price gets updated from Quotes.

HD161520: For CDX index trades DTUP will calculate the Accrual field internally based on the value of other fields which impact the calculation of Accrual and will set the internally calculated value.

HD162542: Fixed the issue by setting end Date for all maturity types except OPEN.

HD162698: Fixed the issues related to uploading Series in Bond Asset Backed from CSV.

HD163061: Proper error message will be generated when a Repo trade is failed to upload.

5.66 Changes in March 2018 - Version (6.5.4)

HD161063: For Bond Trade, for calculating index factor, the timezone of pricing environment is considered.

HD162996: corrected the behavior of Schedule generation for FXOption Asian trades.

HD162786: Fixed the issue of mirror books in csv file for FXOption Internal trade.

HD162834: Portfolioswap contract - If Any is specified by user, then set "ALL" in country and when no product code name and value is specified in Equity by user, then set 0 as the default Equity.

HD163002: The tag "InternalRefId" has been added to CSV for swaption trades.

This tag is used to set the internal reference of the trade.

HD163075: Validation added for Holiday code in Legal Entity Uploader.

HD163393: Handling of "comma" in the Legal entity name when .csv file is used to upload.

HD163207: corrected the behavior of locking cash flow columns when custom cash flow is uploaded for performance swap trade.

HD163458: Handling case sensitive of Trade Keywords in csv files.

HD163755, HD163536: resolved the issue of Floating rate and Avg Reset value for Repo Trade.

HD163187: Fixed the issue of Fee.Type in CSV file for Index Tranche.

5.67 Changes in June 2018 - Version (6.5.5)

HD163885: Future contract definition upload using CSV file will use holiday defined in import file.

HD164054: Add support of Frequency tag in lookback trade. If frequency is specified by user, then it will be set other default DLY frequency will be set to align with UI behavior.

HD164414: Resolved issue related to settlement type of Cash for Asian option.

HD164052: Resolved issue related to End date for Asian fixing schedule.

HD163613: Added the ability to upload infinity sign for Min and Max fields in AccountInterestConfig uploader.

HD163536: For Repo trade If reset timing is specified by user, then it is set. But when average reset flag= true, then it is defaulted to END_PER

Once the FIXEngine has successfully started and connected. Stop the engine from the console. All fix session must log-out and there should not be any session re-attempts

5.68 Changes in November 2018 - Version (6.5.9)

Version	Component	HelpDesk	Issue	Type	Description
6.5.9	DTUP		DTUP-338377	Issue	<p>Issue - Upload an amortization type schedule SF. After uploading, it changes to a bullet SF.</p> <p>Fix - In StructuredFlows-CSV.xsd, added minOccurs = 0 so that the tag with default value is not generated.</p>
6.5.9	DTUP	169009	DTUP-338431	Enh	<p>Issue – Add validation for Trader name and Sales Person name.</p> <p>Fix – Added domains "UploadValidateTrader" and "UploadValidateSalesPerson". They need to contain the product types or product sub types for which Trader validation and Sales Person validation are required.</p> <p>If the product sub type is provided in the import file, the system checks if the product sub type is in the domains to validate the Trader / SalesPerson, otherwise it checks if the product type is in the domains.</p> <p>Also, the Trader name needs to be present in the "trader" domain, and the Sales Person name needs to be present in "salesPerson" domain.</p>

5.69 Changes in July 2019 - Version (6.5.10)

Version	Component	HelpDesk	Issue	Type	Description
6.5.10	DTUP	175589	DTUP-339447 DTUP-339694	Enh	<p>Issue – Update the external reference on the original trade when partially exercising options, in order to maintain a unique external reference.</p> <p>Fix - When a trade is partially exercised, 2 trades are created: a trade on the underlying product and a new remaining option trade.</p> <p>The original trade goes into exercised status and the following trade keywords are set through the workflow rule UpdateExercise:</p> <ul style="list-style-type: none"> ExercisedUnder – Trade ID of the trade on the underlying product TransferTo – Trade ID of the new remaining option trade

Version	Component	HelpDesk	Issue	Type	Description
					<p>The external reference is set as follows:</p> <ul style="list-style-type: none"> On the original trade, it is updated to “<original external reference>_Trade ID of the new remaining option trade”. On the trade in the underlying product: “<original external reference>_EX”. On the new remaining option trade: “<original external reference>”. <p>Example: The original trade has external reference = ThisExtRef and trade ID = 111. Upon partial exercise, trade ID = 222 is the trade on the underlying product and traded = 333 is the new remaining option trade.</p> <p>The external reference is set as:</p> <ul style="list-style-type: none"> ThisExtRef_333 on trade 111 ThisExtRef_EX on trade 222 ThisExtRef on trade 333 <p>The rule UpdateExercise needs to be added on the transition VERIFIED – EXERCISE – EXERCISED.</p> <p>This rule applies to Swaption, Vanilla FX Option.</p>
6.5.10	DTUP		DTUP-339694	Enh	<p>Issue – Add partial exercise support to CSV Exercise format.</p> <p>Fix – Added:</p> <p>CDSIndexOption – (PartialExerciseB and PartialAmount)</p> <p>CommodityOTCOption – (PartialExerciseB and PartialAmount)</p> <p>InflationLock – (PartialExerciseB and PartialAmount)</p> <p>InterestRateStructuredOption - (ExerciseFromDate, ExerciseToDate, ExerciseProcessDatetime, ExerciseProcessDatetime, ExerciseUpBarrierHitB, ExerciseDownBarrierHitB, ExerciseCalculateFeeB, PartialExerciseB, PartialAmount)</p> <p>OTCEquityOption – (PartialExerciseB, PartialAmount)</p> <p>Swaption – (PartialExerciseB, PartialAmount)</p>

Version	Component	HelpDesk	Issue	Type	Description
6.5.10	DTUP	180648	DTUP-339998	Issue	Issue - Exception while sending SWIFT Messages due to version mismatch.

5.70 Changes in October 2019 - Version (6.5.11)

Version	Component	HelpDesk	Issue	Type	Description
6.5.11	DTUP	180648 186290 184153 186647 186735	DTUP-340449	Issue	Issue – Sender engine error - SWIFT Messages are sent twice.

5.71 Changes in June 2018 - Version (6.6.0 & 6.6.1 & 6.6.2)

HD164622: Support of UPDATE action for User Uploader is added.

HD163330, HD164578: Resolved issue related to Blank and empty file in uploader.

HD164354: Resolved issue related to FX Digital Quanto Uploader.

HD165205: For Simple Transfer, if marketplace is not provided by user, then we'll default it to NONE.

HD164153: Cash Settle payment dates from FpML will now be rolled to the valid next day, based on the given date roll convention and the holiday calendar(s).

HD163885: Future contract definition upload using CSV file will use holiday defined in import file.

HD164054: Add support of Frequency tag in lookback trade. If frequency is specified by user, then it will be set other default DLY frequency will be set to align with UI behavior.

HD164414: Resolved issue related to settlement type of Cash for Asian option.

HD163613: Added the ability to upload infinity sign for Min and Max fields in AccountInterestConfig uploader.

HD163536: For Repo trade If reset timing is specified by user, then it is set. But when average reset flag= true, then it is defaulted to END_PER

HD159576, HD161201: BoMessage & BoTransfer status and attribute uploader.

HD163168: Corrected the calculated Collateral Sec Value on SecLending with FX.

HD159653: Fixed the code to support workflow transition that includes DTCC* workflow rules

HD163982: The maximum take up amount validate rule will take into consideration the exact currency it should compare against for FXFlexiForward Trade.

HD165073: Added CSV support for TerminationPayInterFlowsB tag in CDSIndex trade

HD165074: Resolved issue related to termination of Performance swap trade.

HD163565: Corrected the behavior of CSV upload of Bermudan Schedulefor IRS-Cancellable trade.

HD159729: support for Credit Contingent Swap is added.

HD158510: Swaps Monitor Holiday Integration.

HD155659: Automatic collapsing/compression of cleared rates products.

HD165072: Added CSV support for TerminationPayInterFlowsB tag in CDSIndex trade

Support new fields introduced for FutureContract , FutureOptionContract and ETO Contracts for ERSTE and required by FOW.

5.72 Changes in September 2018 - Version (6.6.5)

Version	Component	HelpDesk	Issue	Type	Description
6.6.5	DTUP	167534	DTUP-338132	Issue	Issue - Data Uploader should not delete a curve instance which is a part of Multicurve package.
6.6.5	DTUP	167441	DTUP-338145	Issue	Issue - Add support for reset rate and the action name "RATERESET" for FXNDF/NDF Swap. Fix - Action name "RATERESET" is a custom action that can be configured by adding into the domain "UploadAllowedAmendAction".
6.6.5	DTUP	168163	DTUP-338138	Issue	Issue – Support for the following three fields is missing while trying to upload a Performance Swap using Data Uploader CSV file. 1) CouponPaymentAtEnd 2) DiscountMethod 3) ResetTiming
6.6.5	DTUP	168224	DTUP-338153	Issue	Issue – Issues with Data Uploader while uploading volatility surface underlying.
6.6.5	DTUP	167953	DTUP-338171	Issue	Issue - CommodityOTCOption2 products are missing fees when entered using Data Uploader.
6.6.5	DTUP	167989	DTUP-338218	Issue	Issue – For CDUF, Look Parent PO Contact doesn't work for PO Contacts. Fix - If LOOK_PARENT_CONTACT= true, we can define the Contacts at the Parent PO Level.

Version	Component	HelpDesk	Issue	Type	Description
6.6.5	DTUP	164334	DTUP-338227	Issue	Issue - When you upload custom cashflows using Data Uploader for Performance Swap trades, the cashflows are not same as mentioned in CSV.
6.6.5	DTUP	156599	DTUP-337728	Enh	Enhancement - Support Quantity Schedule in the uploader part of the Commodity Swap and CommodityOptions Trade types.
6.6.5	DTUP	167964	DTUP-338163	Enh	Issue - IndemnityPercent field cannot be uploaded for the repo trade. Fix - Support for IndemnityPercent field is added for the repo trade.
6.6.5	DTUP	168885	DTUP-338178	Issue	Issue - Cannot set Custom Price Rounding for CommodityOption using Data Uploader.
6.6.5	DTUP	168126	DTUP-338184	Issue	Issue – Data Uploader displays numerical errors in exponential notation rather than decimal.
6.6.5	DTUP	168696	DTUP-338223	Issue	Issue - Unable to Import Interest Bearing Trade with No Account Name using Data Uploader.
6.6.5	DTUP	167735	DTUP-338158	Issue	Issue – Unable to upload Equity linked Swap trade with performance schedule type as AT_MATURITY.
6.6.5	DTUP	162199 162920	DTUP-338237	Issue	Issue - FinalRate Data Uploader field is ignored for an FX spot trade.
6.6.5	DTUP	162786	DTUP-338238	Issue	Issue - When CSV file of FXOption internal trade (trade between 2 internal books) is uploaded using Data Uploader, the upload is rejected. This happens because internal trade mirror book is specified but the mirror book mapping is not available in Data Uploader, as a result of which a validation error is thrown.
6.6.5	DTUP	167526	DTUP-338214	Issue	Issue - No transfer is generated after AMEND on an EquityStructuredOption transaction.
6.6.5	DTUP		DTUP-338215	Enh	Enhancement - Add Support for the trade type Window Forward.
6.6.5	DTUP	167510	DTUP-338141	Issue	Issue - The xml uploaded using Data Uploader in Back Office Message Mode does not retain the same dates as mentioned in xml for ESO(AsianRate).

Version	Component	HelpDesk	Issue	Type	Description
6.6.5	DTUP	168816	DTUP-338244	Issue	Issue - Bond Report displays the incorrect updated user when bond is amended using Data Uploader.
6.6.5	DTUP	168285	DTUP-338197	Issue	Issue – ‘Specific both’ stub details are getting uploaded incorrectly using Data Uploader.
6.6.5	DTUP	162982	DTUP-338239	Issue	<p>Issue - As per current Data Uploader behaviour, while uploading a Contact, a NULL check is employed for the "Effective From" and "Effective To" dates.</p> <p>This results in Data Uploader skipping the field when a blank entry is provided. Hence, the values are not reset/changed.</p> <p>Fix - Removing the null check will reset the "Effective From" and "Effective To" fields in case of blank entries provided in the input.</p> <p>Please note that setting the value to NULL implies the contact being "Always applicable".</p>
6.6.5	DTUP		DTUP-338241	Enh	Enhancement – Add support for an exporter for a Window Forward trade.
6.6.5	DTUP	166268 168975	DTUP-338242	Issue	<p>Issue – Changes done as a part of DTUP-338001 (HD 166268) is reverted.</p> <p>Change was to add a functionality in Data Uploader where you can set the payment lag FROM the floating leg's Rate Index Defaults TO the fixed leg's payment lag fields after checking if one leg is fixed and the other is floating.</p>
6.6.5	DTUP		DTUP-338271	Enh	<p>Enhancement - Enhance FXoption uploaders using TradeEntry API</p> <p>Added support for the following:</p> <p>OTC Vanilla FX Options- (European and American)</p> <p>OTC FX Barrier Options- KI, KO, RKI, RKO (also called UI,DI,UO and DO)</p> <p>Asian (Average rate)</p> <p>Dual Currency Deposit (on UK approved list, vanilla option in bundle with deposit)</p> <p>OTC FX Digital Options (European and OT). These will only be used by trading desk not CTS</p> <p>OTC FX Barrier Options DKI, DKO</p>

Version	Component	HelpDesk	Issue	Type	Description
					OTC FX Digital Options – DNT Following domain configuration is required: Define a domain "isFXOptionTradeEntryApplicable" with value="TRUE".
6.6.5	DTUP		DTUP-338270	Enh	Enhancement - FXoption Exporter support using TradeEntry API Added support for the following: Vanilla - European and American VolFwd Asian Lookback Barrier Digital DigitalWithBarrier Actions: NEW, AMEND, CANCEL, NOVATION

5.73 Changes in November 2018 - Version (6.6.8)

Version	Component	HelpDesk	Issue	Type	Description
6.6.8	DTUP	168709	DTUP-338249	Issue	Issue – When a CDX Index trade is created using Data Uploader CSV file. Upload is successful but when Quote Type is Spread, Fields Series, Version, Annex Date details are blank and Default Event Settle Lag detail is incorrect.
6.6.8	DTUP	170316	DTUP-338528	Issue	Issue - Transfer reason is missing on child Performance Swap trades created from partial termination using Data Uploader. The reason is correctly populated when terminating in GUI.
6.6.8	DTUP	168163	DTUP-338537	Enh	Enhancement – Support for the following fields for Performance Swap in Data Uploader: 1) CouponPaymentAtEnd 2) DiscountMethod 3) ResetTiming 4) PrimaryLegIncomePaymentsLegRollDay

Version	Component	HelpDesk	Issue	Type	Description
6.6.8	DTUP	171078	DTUP-338586	Issue	Issue - Mature Trade action changes SETTLE_HOLIDAYS_B value for uploaded Structured flow trades using Data Uploader.
6.6.8	DTUP		DTUP-338576	Issue	Issue - A new attribute "PlatformComment" is added to hold the comment coming from the platform. You need to run the GatewaySchemadata.xml to have this populated in the domain. Also, this keyword will hold value after any leading and trailing white-space is removed. However, this keyword can hold only 255 characters value. If the size is greater than 255 then another keyword PlatformComment1..2.. etc. needs to be created.
6.6.8	DTUP	170741	DTUP-338516	Issue	Issue - FX Option imported using DataUploader has Zero Notional and Ccy1 Amount.
6.6.8	DTUP	167797	DTUP-338544	Issue	Issue - Add support for source specific default AMEND and UPDATE action using domain value similar to the existing feature in Data Uploader.
6.6.8	DTUP	170331	DTUP-338524	Issue	Issue - Transfer reason is missing on child CDS Index trades created from partial termination using Data Uploader. The reason is correctly populated when terminating in GUI.

5.74 Changes in November 2018 - Version (6.6.9)

Version	Component	HelpDesk	Issue	Type	Description
6.6.9	DTUP	170958	DTUP-338565	Issue	Issue - On the interest bearing trade upload using Data Uploader, trade keywords are not saved into the trade.
6.6.9	DTUP	170946	DTUP-338575	Issue	Issue - Settlement_Type field in CDSIndexDefiniton with value AUCTION and CUSTOMER_OPTION is not supported when CDS Index definition created using Data Uploader.
6.6.9	DTUP	171141	DTUP-338608	Issue	Issue - For all BondMMDiscount trades in Calypso using Bloomberg TOMS, the yield value is being populated incorrectly.

Version	Component	HelpDesk	Issue	Type	Description
6.6.9	DTUP	170592	DTUP-338618	Issue	Issue – There should be a way to remove SYSTEM.UPLOADER logs when you use the Data Uploader.
6.6.9	DTUP	171082	DTUP-338675	Issue	<p>Issue - Reset Date is set using payment holiday calendar instead of reset holiday for a trade that is uploaded using Data Uploader.</p> <p>Fix - Added 'CustomResetParametersB' tag.</p> <p>If 'CustomResetParametersB' tag is true, reset parameters from the import file are used, otherwise default reset parameters are used.</p>
6.6.9	DTUP		DTUP-338682	Issue	Issue - Incorporating Valuation Date for selection of ETO contracts required for FOWS module.
6.6.9	DTUP	169009	DTUP-338692	Enh	<p>Issue – Add validation for Trader name and Sales Person name.</p> <p>Fix – Added domains "UploadValidateTrader" and "UploadValidateSalesPerson". They need to contain the product types or product sub types for which Trader validation and Sales Person validation are required.</p> <p>If the product sub type is provided in the import file, the system checks if the product sub type is in the domains to validate the Trader / Sales Person, otherwise it checks if the product type is in the domains.</p> <p>Also, the Trader name needs to be present in the “trader” domain, and the Sales Person name needs to be present in “salesPerson” domain.</p>
6.6.9	DTUP	171503	DTUP-338693	Issue	Issue - Update Action can not be applied on Trade.
6.6.9	DTUP		DTUP-338702	Enh	<p>Issue - Internal reference of the trade does not change upon termination.</p> <p>Issue - Added a new keyword "NewInternalRef" to change internal reference of Trades after Termination as required by Bloomberg TOMS.</p>
6.6.9	DTUP	171505	DTUP-338728	Issue	Issue - INTEREST BEARING trade uploaded using Data Uploader, doesn't pass CheckNoChange Rule.

Version	Component	HelpDesk	Issue	Type	Description
6.6.9	DTUP	171252	DTUP-338732	Enh	Issue – Issue while uploading Performance Swap Trade (TRS) using Data Uploader as there is no support for amortization option on secondary leg. Fix – Added support for amortization option on secondary leg.
6.6.9	DTUP	171445	DTUP-338746	Issue	Issue – For an Equity Linked swap (ELS), Data Uploader for novation does not pick up time specified in CSV.
6.6.9	DTUP	170876	DTUP-338755	Issue	Issue - MarginCall Security cannot be uploaded as price is equal to zero using Data Uploader.

5.75 Changes in December 2018 - Version (6.6.10)

Version	Component	HelpDesk	Issue	Type	Description
6.6.10	DTUP		DTUP-338125	Issue	Issue – Error while creating repo trade using Scheduled Task and Data Uploader.
6.6.10	DTUP	171462	DTUP-338801	Issue	Issue - Warnings in taskstation for Repo trade imported using TOMS.
6.6.10	DTUP	171507	DTUP-338783	Issue	Issue - Performance swap trades are not getting uploaded correctly using Data Uploader, if the income payments are upon receipt and price fixing is with custom schedule. Resaving the trade in GUI with no change triggers audit entries on: Product.PRIMARYLEG. RETURNPAYMENTSCHEDULE._dateroll Product.SWAPLEG._rollingDay This makes the CheckNoChange workflow rule fail.
6.6.10	DTUP	171494	DTUP-338780	Issue	Issue – There are audit entries when CDS INDEX definition is created using Data Uploader is resaved without any changes.
6.6.10	DTUP	171504	DTUP-338774	Issue	Issue - CheckNochange error for MarginCall trade as there are audit entries even when no changes have been made on MarginCall trade.
6.6.10	DTUP		DTUP-338292	Issue	Issue - Cannot upload a disbursement Structured Flow.

Version	Component	HelpDesk	Issue	Type	Description
6.6.10	DTUP	171331	DTUP-338777	Issue	Issue - Datauploader CheckNochange error occurs while uploading an ELS trade and applying action with no change. This action has a workflow CheckNoChange rule on it.

5.76 Changes in March 2019 - Version (6.6.11)

Version	Component	HelpDesk	Issue	Type	Description
6.6.11	DTUP	175681	DTUP-339407	Issue	Issue - When FIXEngine fails to start, its fix session is not logging out properly.
6.6.11	DTUP	174724	DTUP-339153	Issue	<p>Issue – Difficulty managing groups in Calypso using Data Uploader.</p> <p>Two issues –</p> <p>1/ Adding user to a group</p> <p>Upload the new user xml file. This will create a user and assign group for e.g. 'admin' to the user. If you want to add the user to a new group, you need to mention the new groups in the user.xml file. However, after upload, the user has only the new groups present in the xml file. The previous user groups which were assigned to the user are deleted.</p> <p>2/ Removing user from a group</p> <p>Upload the new user xml file. This will create a user and assign groups for e.g. admin, market_data, production_support to the user. If you want to remove the user from the admin group, you must specify all the current groups in calypso for the user and exclude the admin group. However, information about the groups assigned to a user in Calypso is not present. You only get information about the groups to be removed.</p>

5.77 Changes in March 2019 - Version (6.6.12)

Version	Component	HelpDesk	Issue	Type	Description
6.6.12	DTUP	175602	DTUP-339546	Issue	<p>Issue - While uploading a ManualSDI where either the address or country and city is blank, the Manual SDI reflects it as null impacting the respective messages.</p> <p>Fix – Added null checks for country&city and address.</p>

5.78 Changes in May 2019 - Version (6.6.13)

Version	Component	HelpDesk	Issue	Type	Description
6.6.13	DTUP	178832	DTUP-339760	Issue	<p>Issue – Data Uploader fails to upload valid SDI file with 2 underlying settle accounts with same name: one for Subtype Security and the other one with auto Ccy template account for Cash.</p> <p>Fix - Fixed the logic to pick correct account for SDI based on SDI settlement type and account sub-type specially for case when multiple accounts with same name are defined with currency as AUTO and ANY.</p>

5.79 Changes in September 2019 - Version (6.6.14)

Version	Component	HelpDesk	Issue	Type	Description
6.6.14	DTUP	184587	DTUP-340298	Enh	<p>Issue – Add ability to select additional Bloomberg identifiers within trade workflow.</p> <p>Fix – The workflow rule RequestBloombergMessageRule now fetches the sec codes from the table bloomberg_values.</p>

5.80 Changes in October 2019 - Version (6.6.15)

Version	Component	HelpDesk	Issue	Type	Description
6.6.15	DTUP	184907	DTUP-340422	Issue	<p>Issue – Cash Settle Info for a Swap Trade uploaded using DTUP is missing the Schedule – When generating the Schedule manually, the Save button is de-activated, which prevents saving the schedule.</p> <p>Fix – The Schedule is now automatically generated.</p>

5.81 Changes in October 2019 - Version (6.6.16)

Version	Component	HelpDesk	Issue	Type	Description
6.6.16	DTUP	185953	DTUP-340514	Enh	Issue – Equity Swap: Fetch missing underlying from Bloomberg automatically. Fix – Added Equity Swap to RequestBloomberg message rule.
6.6.16	DTUP	169254	DTUP-340554	Issue	Issue – Uploader Import Message engine – Error loading pricing env when the engine is started from the DevOps Center.

5.82 Changes in January 2019 - Version (6.7.0)

Version	Component	HelpDesk	Issue	Type	Description
6.7.0	DTUP	166995	DTUP-338857	Enh	Enhancement - Enhanced Futures to Support Compressed Trades using an Average Price Type-Trade Price.
6.7.0	DTUP	170293	DTUP-338926	Enh	Issue – for an ETF there is an issue with import of FVF quotes for equity. Fix - Introduced new field "AdditionalQuoteName". This field will contain either "FVF" or "ETF" or any other special quote name value. Example: If Equity.GOOG.FVF needs to be updated, the "AdditionalQuoteName" field should be set to "FVF". Same for Equity.GOOG.ETF.

5.83 Changes in September 2019 - Version (6.7.1)

Version	Component	HelpDesk	Issue	Type	Description
6.7.1	DTUP	176565	DTUP-340268	Issue	Issue – Enhance listed derivatives to Support Compressed Trades using Average Price, not just FutureBond.

Version	Component	HelpDesk	Issue	Type	Description
					Fix – Added average price support to the following products: ETOCommodity, ETOEquity, ETOEquityIndex, ETOFX, ETOIR, FutureBond, FutureCommodity, FutureEquity, FutureEquityIndex, FutureFX, FutureMM, FutureOptionBond, FutureOptionCommodity, FutureOptionEquity, FutureOptionEquityIndex, FutureOptionFX, FutureOptionMM.

5.84 Changes in December 2019 - Version (6.7.2, 6.7.3)

Version	Component	HelpDesk	Issue	Type	Description
6.7.2	DTUP		DTUP-340392	Issue	Issue – Error when uploading ETO trade.
6.7.3	DTUP	185030	DTUP-340695	Issue	Issue – Data Uploader window – Selecting all rows should upload all the rows, not just the first one.

5.85 Changes in January 2019 - Version (6.8.0)

Version	Component	HelpDesk	Issue	Type	Description
6.8.0	DTUP		DTUP-338942	Enh	Enhancement – Added api in UploaderTradeUtil to fetch active LE by attribute.
6.8.0	DTUP		DTUP-338927	Issue	Issue - Internal reference is not updated in Repo child trade during RollOver.
6.8.0	DTUP	168947	DTUP-338868	Issue	Issue - Dataserver is not starting because of difference in trade seed value.
6.8.0	DTUP	172032	DTUP-338903	Issue	Issue - Custom stub box is unchecked for a trade booked with custom swap stub details using Data Uploader.
6.8.0	DTUP	171505	DTUP-338890	Issue	Issue - INTEREST BEARING Trade uploaded by DataUploader, doesn't pass CheckNoChange Rule.

5.86 Changes in January 2019 - Version (6.9.0)

Version	Component	HelpDesk	Issue	Type	Description
6.9.0	DTUP	166684 167660	DTUP-338844	Enh	Enhancement – Added support for Corporate Action.
6.9.0	DTUP	173099	DTUP-339001	Issue	Issue – Error message related to Effective Date while integrating ETF Contract even though Effective Date is properly populated.
6.9.0	DTUP	170942	DTUP-339009	Enh	<p>Issue - While performing normal cancellation of trade through DTUP or GUI with CANCEL action, the external reference is getting changed which is should not be case.</p> <p>Fix – Added domain "UploadPreserveExtRefCancelActionSrcType". It should contain the interface name for which to preserve the external reference while canceling a trade. For DTUP, it should contain DataUploader.</p>
6.9.0	DTUP	171722 172495	DTUP-339014	Issue	Issue - TerminationReason in Child Trade should not be shown as the trade is not Terminated.
6.9.0	DTUP		DTUP-339023	Enh	Issue - For interest bearing trade, support market place in CSV file as in XML files.
6.9.0	DTUP	172489	DTUP-339029	Issue	Issue - When you upload FutureOptionProduct where Future underlying is "Relative", the Future Option fails to upload.
6.9.0	DTUP	173622	DTUP-339037	Issue	Issue – ESO - Duplicate Premium when using DataUploader to Terminate a trade.
6.9.0	DTUP		DTUP-339053	Issue	<p>Issue – Reset lag related details should be populated when "ResetLag" value is provided, irrespective of the tag "CustomResetParametersB" in IRS.</p> <p>Fix - If ResetLag value is given then use the reset details from the imported file.</p> <p>If Resetlag value is not given, then look for the tag 'CustomResetParametersB' and set the reset details accordingly. See DTUP-338677 for details on CustomResetParametersB.</p>

5.87 Changes in January 2019 - Version (6.9.1)

Version	Component	HelpDesk	Issue	Type	Description
6.9.1	DTUP	171504	DTUP-339127	Issue	Issue - CheckNochange error for MarginCall trade using Data Uploader.

5.88 Changes in February 2019 - Version (6.9.2)

Version	Component	HelpDesk	Issue	Type	Description
6.9.2	DTUP	175182	DTUP-339193	Issue	Issue - Cannot upload CDS trade with settlement matrix.
6.9.2	DTUP	173086	DTUP-339229	Issue	Issue - Bond trade - Bypass minimum purchase amount validation for internal deals. Fix - Changed Data Uploader behavior to bypass minimum purchase amount validation for an internal bond trade.

5.89 Changes in March 2019 - Version (6.9.3)

Version	Component	HelpDesk	Issue	Type	Description
6.9.3	DTUP	174582	DTUP-339209	Issue	Issue – Error whilst uploading a repo trade using Data Uploader. The input value 'Fill Type' is overwritten while setting security details provided by the user. Setting 'Fill Type' modifies the value of 'Allow Modify Money' flag when security details are provided. Fix – These values need to be set once security details are set. After this fix, the repo trade is getting uploaded successfully.

5.90 Changes in April 2019 - Version (6.9.4)

Version	Component	HelpDesk	Issue	Type	Description
6.9.4	DTUP	177747	DTUP-339628	Issue	Issue – Equity Structured Option upload - The effective date is offsetting one day.

5.91 Changes in May 2019 - Version (6.9.5)

Version	Component	HelpDesk	Issue	Type	Description
6.9.5	DTUP	178308 178461	DTUP-339698	Issue	Issue – Data Uploader - Equity Swap with “Fixed” Funding leg fails to upload.
6.9.5	DTUP	175715	DTUP-339770	Enh	Issue - CDUF – Add support for reference entity basket in CDS Index definition. Fix – Added Reference Entity Basket support for CDS Index definition.
6.9.5	DTUP	175589	DTUP-339771	Enh	<p>Issue – Update the external reference on the original trade when partially exercising options, in order to maintain a unique external reference.</p> <p>Fix - When a trade is partially exercised, 2 trades are created: a trade on the underlying product and a new remaining option trade.</p> <p>The original trade goes into exercised status and the following trade keywords are set through the workflow rule UpdateExercise:</p> <ul style="list-style-type: none"> ExercisedUnder – Trade ID of the trade on the underlying product TransferTo – Trade ID of the new remaining option trade <p>The external reference is set as follows:</p> <ul style="list-style-type: none"> On the original trade, it is updated to “<original external reference>_Trade ID of the new remaining option trade”. On the trade in the underlying product: “<original external reference>_EX”. On the new remaining option trade: “<original external reference>”. <p>Example: The original trade has external reference = ThisExtRef and trade ID = 111. Upon partial exercise, trade ID = 222 is the trade on the underlying product and traded = 333 is the new remaining option trade.</p> <p>The external reference is set as:</p> <ul style="list-style-type: none"> ThisExtRef_333 on trade 111 ThisExtRef_EX on trade 222

Version	Component	HelpDesk	Issue	Type	Description
					<ul style="list-style-type: none"> ThisExtRef on trade 333 <p>The rule UpdateExercise needs to be added on the transition VERIFIED – EXERCISE – EXERCISED.</p> <p>This rule applies to Swaption, Vanilla FX Option.</p>
6.9.5	DTUP		DTUP-339772	Enh	<p>Issue – Add partial exercise support to CSV Exercise format.</p> <p>Fix – Added:</p> <p>CDSIndexOption – (PartialExerciseB and PartialAmount)</p> <p>CommodityOTCOption – (PartialExerciseB and PartialAmount)</p> <p>InflationLock – (PartialExerciseB and PartialAmount)</p> <p>InterestRateStructuredOption - (ExerciseFromDate, ExerciseToDate, ExerciseProcessDatetime, ExerciseProcessDatetime, ExerciseUpBarrierHitB, ExerciseDownBarrierHitB, ExerciseCalculateFeeB, PartialExerciseB, PartialAmount)</p> <p>OTCEquityOption – (PartialExerciseB, PartialAmount)</p> <p>Swaption – (PartialExerciseB, PartialAmount)</p>
6.9.5	DTUP	178762	DTUP-339778	Issue	Issue – Data Uploader - Variance Swap Sell trade cannot be uploaded successfully.

5.92 Changes in May 2019 - Version (6.9.6)

Version	Component	HelpDesk	Issue	Type	Description
6.9.6	DTUP		DTUP-339848	Issue	Issue – Technical release to include ExternalTrade code.

5.93 Changes in June 2019 - Version (6.9.7)

Version	Component	HelpDesk	Issue	Type	Description
6.9.7	DTUP	159265	DTUP-339873	Issue	<p>Issue - Variance Swap should not be uploaded successfully with “-tve” Volatility Notional.</p> <p>Fix - Validation has been added for the “-tve” Volatility Notional in DTUP.</p>

5.94 Changes in July 2019 - Version (6.9.8)

Version	Component	HelpDesk	Issue	Type	Description
6.9.8	DTUP	181829	DTUP-340026	Issue	Issue – Data Uploader ELS - Audit entry generated even though there is no modification upon saving the trade.
6.9.8	DTUP	181839	DTUP-340033	Issue	Issue - DTUP upload fails for Portfolio Swap Contract when Country Grid details are set to ANY; this is not consistent with GUI.
6.9.8	DTUP	182309	DTUP-340068	Issue	Issue - Unable to amend or terminate External Trade via DTUP.
6.9.8	DTUP	182346	DTUP-340063	Issue	Issue – Uploaded trade keywords are different from the trade keywords in the CSV file.

5.95 Changes in July 2019 - Version (6.9.9)

Version	Component	HelpDesk	Issue	Type	Description
6.9.9	DTUP	182347	DTUP-340080	Issue	Issue – Trade keyword is successfully uploaded from XML file but not CSV file.
6.9.9	DTUP	168048	DTUP-339880	Issue	Issue - In some instances, the Sender Engine does not update the message status to SENT, but the message is actually sent through MQ. As a result of this, the message is stuck in TO_BE_SENT status.
6.9.9	DTUP	182641	DTUP-340087	Issue	Issue – Automatic fees are not generated when partially terminating a Performance Swap trade through the Data Uploader. Fix - Domain "AutomaticFeesTradeEnricher.TradeAction" was not taken into account.
6.9.9	DTUP	180648	DTUP-340096	Issue	Issue - Exception while sending SWIFT Messages due to version mismatch.

5.96 Changes in August 2019 - Version (6.9.10)

Version	Component	HelpDesk	Issue	Type	Description
6.9.10	DTUP	180258	DTUP-339877	Issue	Issue - When Future Contract is amended, CTD details are not shown correctly in Trade as they are not set on the Future product.

5.97 Changes in September 2019 - Version (6.9.11)

Version	Component	HelpDesk	Issue	Type	Description
6.9.11	DTUP	184069	DTUP-340339	Issue	Issue – When you Terminate / Partially Terminate Loan / Deposit trade via DTUP with "Termination_PayInterFlowsB" set to "TRUE" in csv, the keyword "TerminationPayIntFlow" does not show the correct value on Parent Trade. It should be set to Y.

5.98 Changes in October 2019 - Version (6.9.12)

Version	Component	HelpDesk	Issue	Type	Description
6.9.12	DTUP	180648 186290 184153 186647 186735	DTUP-340451	Issue	Issue – Sender engine error - SWIFT Messages are sent twice.

5.99 Changes in October 2019 - Version (6.9.13)

Version	Component	HelpDesk	Issue	Type	Description
6.9.13	DTUP	186693	DTUP-340505	Issue	Issue – Cannot upload Repo csv file with counterparty containing special character "&".

5.100 Changes in November 2019 - Version (6.9.14)

Version	Component	HelpDesk	Issue	Type	Description
6.9.14	DTUP	188404	DTUP-340617	Issue	Issue - VolSurface uploaded via DTUP gives wrong points because the sequence of columns in Offsets tab is incorrect. Fix – The strikes are now sorted before being set.
6.9.14	DTUP		DTUP-340516	Issue	Issue - Unable to upload ELS trade where Leg Type is fixed.

5.101 Changes in March 2019 - Version (6.10.0)

Version	Component	HelpDesk	Issue	Type	Description
6.10.0	DTUP	172555	DTUP-339347	Issue	Issue - BRL non-deliverable swaps in Markitwire are not being captured as non-deliverable IRS in Calypso.
6.10.0	DTUP	173762	DTUP-339265	Issue	Issue - When Strike of the FXoption is changed using Data Uploader, Ccy2 amount does not get updated as per the new Strike.
6.10.0	DTUP	173086	DTUP-339230	Issue	Issue - Bond trade - Bypass minimum purchase amount validation for internal deals. Fix - Changed Data Uploader behavior to bypass minimum purchase amount validation for an internal bond trade.
6.10.0	DTUP	167989	DTUP-339155	Issue	Issue – For CDUF, Look Parent PO Contact doesn't work for PO Contacts. Fix - If LOOK_PARENT_CONTACT= true, you can define the Contacts at the Parent PO Level.
6.10.0	DTUP	174417	DTUP-339113	Issue	Issue – Scheduled Task of type EXPORT_QUOTES is not working properly in Data Uploader.
6.10.0	DTUP	172754	DTUP-339106	Enh	Enhancement - Added getEngineId() API to support multiple configurations of SwapsWireTradeEngine.

5.102 Changes in March 2019 - Version (6.10.1)

Version	Component	HelpDesk	Issue	Type	Description
6.10.1	DTUP		DTUP-339401	Issue	Issue – An NPE is thrown whilst trying to load an OIS trade from Markitwire.
6.10.1	DTUP	175602	DTUP-339373	Issue	Issue - While uploading a ManualSDI where either the Address or Country and City is blank, the Manual SDI reflects it as null impacting the Respective Messages. Fix – Added null checks for country&city and address.
6.10.1	DTUP		DTUP-339378	Enh	Enhancement - For a case in MarkitWire where the translated CUD is not added back to the IUploadMessage. This causes the CUD file to not get saved at custom location. Fix - Added support to use CUD from the result of translation in such cases.

5.103 Changes in April 2019 - Version (6.10.2)

Version	Component	HelpDesk	Issue	Type	Description
6.10.2	DTUP	174742 177602	DTUP-339171	Issue	Issue - Unable to update Triparty and Acadia details under Exposure groups in a margin call contract. Fix - Added MarginCallType and Identifier fields in Exposure Group Acadia. MarginCallType field is populated using Collateral.AcadiaMarginCallType domain.

5.104 Changes in April 2019 - Version (6.10.3)

Version	Component	HelpDesk	Issue	Type	Description
6.10.3	DTUP	170331	DTUP-339686	Issue	Issue - Change in RollOver API in Calypso Core needs to be reflected in DTUP. Fix - <i>SecFinanceRollOver.getCleanPrice(trade, valDatetime, reprice, env)</i> API in core calypso has been changed to <i>SecFinanceRollOver.getCleanPrice(trade, valDatetime, reprice, env, errors)</i> where errors is Vector<String>.

5.105 Changes in June 2019 - Version (6.10.4)

Version	Component	HelpDesk	Issue	Type	Description
6.10.4	DTUP	177804	DTUP-339646	Issue	Issue - Non-deliverable XCCYSwap trade from Markitwire is not being captured properly. Fix - Made changes in FPML module to handle cross-currency trades with settlement details to be saved as non-deliverable swap.
6.10.4	DTUP	177033	DTUP-339891	Enh	Issue - Calc_Agent role is required for booking swaption from markitwire but it should be optional. Fix - Suppressing the validation of values provided in keyword Calc_AgentRole by configuring the roles to be ignored in domain "SkipUploadValidations". You should add Calc_Agent to that domain to suppress the Calc_Agent validation.

5.106 Changes in July 2019 - Version (6.10.5)

Version	Component	HelpDesk	Issue	Type	Description
6.10.5	DTUP	181563	DTUP-340066	Issue	Issue – Cannot exercise markitwire trade if swaption trade is NOT in "EXERCISED" status.

5.107 Changes in November 2019 - Version (6.10.6)

Version	Component	HelpDesk	Issue	Type	Description
6.10.6	DTUP	187545	DTUP-340570	Enh	Issue – Add Data Uploader field "Crystallization Days" for Repo trades. Fix – The field CrystallizationDays has been added.

Section 6. Version 7.x Suite

6.1 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.

6.2 Changes in March 2018 - Version (7.0.0)

HD159754: Fixed the issue by defaulting Takeup Trade Date to current date

HD160109: Product code name and value are made non mandatory while uploading Bond definition.

HD159951: We have corrected the CSV mapping of TradeDateTime for Margin Call Trade.

HD160729: Fixed the error for uploading CustomerTransfers via datauploader.

HD160808: Showing correct user name in the trade audit when adding fees.

HD160223: price will be auto calculated based on the quotes for the underlying security when not specified.

HD160824: Corrected the behavior to default balance date roll and other fields as per UI when an account is uploaded of type call-account.

HD160908: Added support for ListedFRA for Calypso 15.2 maintenance profile.

HD160717: Made changes to generate stub with Full-coupon details coming from MW as per the convention used in core-calypso.

HD160879: For Currency Pair upload, in case of New CCYPair, validation for PairPosRef is added and for Amend, = false is allowed.

HD160673: Support for MaxSpotDays through DataUploader is added in Ccypair upload.

HD160624: Added the support for "known date" field from Quotes ST and made appropriate changes in the dozer mapping api.

HD159754: Fixed the issue by defaulting Takeup Trade Date to current date

HD160723: Negotiated amount rounding is based on the ccy pair configuration.

HD160263: Datauploader.properties contains a property named "IgnoreWarnings".

This property will contain 4 values:-

- 1:-TRUE
- 2:-FALSE
- 3:-FileACK
- 4:-Task

HD160256: We have fixed the calendar element issue occurring during CSV upload.

HD161200: FpML: Corrected the logic for picking up the CCP facing account.

Corrected the behavior of populating "User comment" for task generated via DTUP so that readable statement is displayed.

client code information in the MessageAttributes and in the user comment section of the task.

6.3 Changes in March 2018 - Version (7.0.1)

Resolved issue related to upload of FX Option barrier trade via Data uploader.

6.4 Changes in March 2018 - Version (7.0.2)

The 'CCP_Cleared' and 'CCP_NotCleared' filter will be created when workflow file of FCMHRC is loaded.

HD162142 : Add changes in the FpML envelope translators to read the Attributes from CalypsoCustomData object from the incoming FpML and use it if present as trade external reference.

Fixed issue related to trade id for BoMessages of type PLATFORMMSG.

6.5 Changes in March 2018 - Version (7.0.3)

HD1662199, HD162920: Final rate and Spot margin not being set for FX-Spot trades.

HD162982: We have fixed the issue with the Effective From and Effective To fields for a LE Contact CDUF. Now, when the fields in the input file are blank, the dates will be erased from the contact.

HD162996: corrected the behavior of Schedule generation for FXOption Asian trades.

HD162786: Fixed the issue of mirror books in csv file for FXOption Internal trade.

Data persistor when fails to persist creates a BO message, persistor will do a callback to the caller.

HD163852: Prior to calypso v16, all the measures were saved in PL marks table. But in calypsoV16 Cash Flow Hedge on FX Risk - FO part, changes were made to handle HA measures into ha_measure table for CashFlow FX Risk HRD.

6.6 Changes in March 2018 - Version (7.0.4)

HD164414: Corrected the settle Type in Pricing Sheet.

6.7 Changes in June 2018 - Version (7.0.5)

Internal release for making Datauploader compatible with id-api module 1.2.10.

6.8 Changes in April 2019 - Version (7.0.7)

Version	Component	HelpDesk	Issue	Type	Description
7.0.7	DTUP	166060	DTUP-338645	Issue	Issue - Calc Agent and Expiry Delivery link values are not getting populated on the pricing sheet fields with values in the Data Uploader file.
7.0.7	DTUP	171628 171629	DTUP-338787	Enh	Enhancement - Added support for uploading Hedge Relationship with the "Price Exc. Credit Spread" field and calculate the value correctly.
7.0.7	DTUP	166833	DTUP-338533	Issue	Issue - When you upload a CDUF file containing the field "Keyword.CWB_No." into Calypso, the uploader changes this keyword to "CWB_No_". It should remain "CWB_No."

6.9 Changes in July 2019 - Version (7.0.8)

Version	Component	HelpDesk	Issue	Type	Description
7.0.8	DTUP	181402	DTUP-339966 DTUP-339967	Issue	Issue – Incorrect value of Price Exc Credit Spread while forming Hedge Relationship through Data Uploader. The calculation is also using the wrong pricing environment.
7.0.8	DTUP	181979 167275	DTUP-340014	Issue	Issue - Error when uploading SDI data via the Data Uploader. Fix - Fixed error by adding support for Processing Org=ALL for SDIs.

6.10 Changes in October 2019 - Version (7.0.9)

Version	Component	HelpDesk	Issue	Type	Description
7.0.9	DTUP	184721 184795	DTUP-340331	Issue	Issue – For Product type FX Option, Ccy2 column is populated incorrectly when uploaded via DTUP.

6.11 Changes in November 2019 - Version (7.0.10)

Version	Component	HelpDesk	Issue	Type	Description
7.0.10	DTUP	186372	DTUP-340576	Issue	Issue – When uploading Digital FX Option with Barrier, the barrier type from the input file is ignored.

6.12 Changes in March 2018 - Version (7.1.0)

HD161063: For Bond Trade, while calculating index factor, the timezone of pricing environment is considered.

HD1662199, HD162920: Final rate and Spot margin not being set for FX-Spot trades.

HD162982: We have fixed the issue with the Effective From and Effective To fields for a LE Contact CDUF. Now, when the fields in the input file are blank, the dates will be erased from the contact.

HD162996: Corrected the behavior of Schedule generation for FXOption Asian trades.

HD162786: Fixed the issue of mirror books in csv file for FXOption Internal trade.

Data persistor when fails to persist creates a BO message, persistor will do a callback to the caller.

HD162903: For fixed-fixed swap leg, corrected the behavior of population of full-coupon stub and date.

We have provided support for Amortization Type = Schedule for Structured Flows trade.

HD160677: Resolved the issue of DBVersionMismatchException while enabling the Legal Entity.

HD162823: Add support for adding and removing groups, counterparty from Users.

HD161923: Add mapping support for the FCM and HRC actions.

HD162834: Portfolioswap contract - If Any is specified by user, then set "ALL" in country and when no product code name and value is specified in Equity by user, then set 0 as the default Equity.

HD163002: The tag "InternalRefId" has been added to CSV for swaption trades. This tag is used to set the internal reference of the trade.

HD163075: Validation added for Holiday code in Legal Entity Uploader.

HD163393: Handling of "comma" in the Legal entity name when .csv file is used to upload.

HD163207: corrected the behavior of locking cash flow columns when custom cash flow is uploaded for performance swap trade.

HD163458: Handling case sensitive of Trade Keywords in csv files.

HD163755, HD163536: resolved the issue of Floating rate and Avg Reset value for Repo Trade.

HD163187: Fixed the issue of Fee.Type in CSV file for Index Tranche

HD163252: Fixed the issue of incorrect clean price for BondMMDiscountWithAI.

HD163092: Corrected the mapping of 'MaturityDateInclusiveB' in CSV file for CDS trade.

HD163330, HD164578: handling of Blank and Empty files in Datauploader.

HD163062: Support for the Auto Dispute field is provided in Margin call Uploader.

HD160973: Added the logic to set trade-currency to PL Display currency defined in Currency defaults in case of cross-currency swaps uploaded from uploader.

HD161434: For Unitized fund, CSV import will no longer default to zero for Price and Unit fields as these fields are mandatory. A validation error will be reported when these fields are empty. To upload successfully, a valid numeric value will now be required.

HD160062: In ESO, When Offset, Busdays, Holiday and DateRoll are blank in the xml file, the settlement details should be same as when underlying is selected via GUI

HD161443: For ELS, when pay leg is not Equity leg, in CUD file we should provide legtype values as 'Primary' or 'Secondary' (Instead of Pay or Rec).

HD161852: We have fixed the issue where user-group association would not get deleted via uploader.

HD155900: The amend behavior for specific dates of calendar CUD is corrected.

HD162445: Internal Reference on FRA trades is et from CUD.

HD162280: While applying security Margin action via DTUP, if clean price is not specified by user and if the quotes are present for the security, then clean price gets updated from Quotes.

HD161520: For CDX index trades DTUP will calculate the Accrual field internally based on the value of other fields which impact the calculation of Accrual and will set the internally calculated value.

HD161940: We have provided support for Amortization Type = Schedule for Structured Flows trade.

HD162542: Fixed the issue by setting end Date for all maturity types except OPEN.

HD162698: Fixed the issues related to uploading Series in Bond Asset Backed from CSV.

HD163061: Proper error message will be generated when a Repo trade is failed to upload.

HD159633: Support for Amending individual CTD for Future contract is added.

HD1663168: Corrected the calculated Collateral Sec Value on SecLending with FX.

HD163885: Future contract definition will use holiday provided in the csv file.

HD151730: Support for ReinvestmentIndexName, ReinvestmentIndexTenor and ReinvestmentIndexSource is added for SecLending trades.

HD162142: Add changes in the FpML envelope translators to read the Attributes from CalypsoCustomData object from the incoming FpML and use it if present as trade external reference.

HD154932: Datauploader support for Credit Facilities.

HD148961: Shift Matrix for Swaption Pricing.

Handling multithreading issue while getting Frequency domain using Frequency class.

6.13 Changes in June 2018 - Version (7.1.1)

HD164622: Support of UPDATE action for User Uploader is added.

HD164354: Resolved issue related to FX Digital Quanto Uploader.

HD165205: For Simple Transfer, if marketplace is not provided by user, then we'll default it to NONE.

HD164153: Cash Settle payment dates from FpML will now be rolled to the valid next day, based on the given date roll convention and the holiday calendar(s).

HD164054: Add support of Frequency tag in lookback trade. If frequency is specified by user, then it will be set other default DLY frequency will be set to align with UI behavior.

HD164052: Resolved issue related to End date for Asian fixing schedule.

HD163613: Added the ability to upload infinity sign for Min and Max fields in AccountInterestConfig uploader.

HD163536: For Repo trade If reset timing is specified by user, then it is set. But when average reset flag= true, then it is defaulted to END_PER

HD165073: Added CSV support for TerminationPayInterFlowsB tag in CDSIndex trade

HD165074: Resolved issue related to termination of Performance swap trade.

HD155659: Automatic collapsing/compression of cleared rates products.

HD159576, HD161201: BoMessage & BoTransfer status and attribute uploader.

HD159729: support for Credit Contingent Swap is added.

HD158510: Swaps Monitor Holiday Integration.

HD165072: Added CSV support for TerminationPayInterFlowsB tag in CDSIndex trade

Support new fields introduced for FutureContract, FutureOptionContract and ETO Contracts for ERSTE and required by FOW.

6.14 Changes in October 2018 - Version (7.2.2)

Version	Component	HelpDesk	Issue	Type	Description
7.2.2	DTUP	162381	DTUP-338174	Enh	Enhancement - NonMatureDepositRunOff object is changed to add new fields to support Reinvestment, Data Uploader now supports these new fields.
7.2.2	DTUP	166899	DTUP-338166	Issue	Issue – Able to upload a margin call contract successfully using Data Uploader but unable to link the same to the trade.
7.2.2	DTUP	162077	DTUP-337925	Enh	Enhancement - Add Support for the trade type Window Forward.

6.15 Changes in October 2018 - Version (7.2.3)

Version	Component	HelpDesk	Issue	Type	Description
7.2.3	DTUP	162313	DTUP-338264	Issue	Issue - Provide support for <Field> (Sec Index factor) which is a key pair value of field name and field value in Data Uploader. In order to populate the newly added field (Sec. Index Factor), specify the field name and value as shown in the sample file.
7.2.3	DTUP	166268 168975	DTUP-338231	Issue	Issue – Changes done as a part of DTUP-338001 (HD 166268) is reverted. Change was to add a functionality in Data Uploader where you can set the payment lag FROM the floating leg's Rate Index Defaults TO the fixed leg's payment lag fields after checking if one leg is fixed and the other is floating.
7.2.3	DTUP	164334	DTUP-338226	Issue	Issue - When you upload custom cashflows using Data Uploader for Performance Swap trades, the cashflows are not same as mentioned in CSV.
7.2.3	DTUP	168696	DTUP-338222	Issue	Issue - Unable to Import Interest Bearing Trade with No Account Name using Data Uploader.
7.2.3	DTUP	167526	DTUP-338207	Issue	Issue - No transfer is generated after AMEND on EquityStructuredOption transaction using Data Uploader.
7.2.3	DTUP	168816	DTUP-338204	Issue	Issue - Bond Report displays the incorrect Updated User when Bond is amended using Data Uploader.
7.2.3	DTUP	168285	DTUP-338199	Issue	Issue - Specific both stub details are uploaded incorrectly using Data Uploader.
7.2.3	DTUP	168258	DTUP-338192	Issue	Issue - When Performance Swap trades on market index are created using data uploader, the direction of the trade is not saved correctly. If two trades in opposite directions but otherwise identical, are booked, they will have opposite NPVs in trade window, but same NPVs in reports such as Portfolio Manager.
7.2.3	DTUP	168885	DTUP-338179	Issue	Issue - Cannot set Custom Price Rounding for CommodityOption using Data Uploader.
7.2.3	DTUP	167953	DTUP-338170	Issue	Issue - CommodityOTCOption2 products are missing fees when entered using Data Uploader.

Version	Component	HelpDesk	Issue	Type	Description
7.2.3	DTUP	167964	DTUP-338162	Enh	Issue – Indemnity% field cannot be uploaded for the repo trade using Data Uploader. Fix - Support for IndemnityPercent field is added for the repo trade.
7.2.3	DTUP	167735	DTUP-338157	Issue	Issue – EquityLinkedSwap trade with performance schedule type as AT_MATURITY not getting processed using Data Uploader.
7.2.3	DTUP	168224	DTUP-338152	Issue	Issue – Issues while uploading volatility surface underlying of type FX Option ‘Vanilla’ using Data Uploader.
7.2.3	DTUP	167490	DTUP-338147	Issue	Issue - When FXFlexiForward trade with split CcyPair is uploaded using Data Uploader, the Split Rate panel itself does not appear on Deal Station.
7.2.3	DTUP	167441	DTUP-338144	Issue	Issue - Need sample file to apply RATERESET action with reset rate for FXNDF.
7.2.3	DTUP	167510	DTUP-338140	Issue	Issue - The XML uploaded using Data Uploader in BackOffice Message Mode does not retain the same dates as mentioned in xml ESO(AsianRate).
7.2.3	DTUP	168163	DTUP-338137	Issue	Issue – While trying to upload Performance Swap Trade CSV file using Data Uploader, Upload is successful but support for below three fields is missing 1) CouponPaymentAtEnd 2) DiscountMethod 3) ResetTiming
7.2.3	DTUP	167534	DTUP-338131	Issue	Issue - Data Uploader should not delete a curve instance which is a part of Multicurve package.

6.16 Changes in October 2018 - Version (7.2.5)

Version	Component	HelpDesk	Issue	Type	Description
7.2.5	DTUP	168126	DTUP-338185	Issue	Issue – Data Uploader displays numerical errors in exponential notation rather than decimal.

Version	Component	HelpDesk	Issue	Type	Description
7.2.5	DTUP	168878	DTUP-338260	Issue	Issue – Issues with Custom CashFlow with PrincipalExchangeFinal = true.
7.2.5	DTUP	166570	DTUP-337937	Issue	Issue - Rate factor rounding, and decimal places are not getting uploaded for CCY swaps for the fixed leg. Fix - Corrected the behavior to populate Rate factor and decimal places for fixed leg of a CCY swap using Data Uploader.
7.2.5	DTUP	168880	DTUP-338253	Issue	Issue - If InflationInfo and InflationAdjType is not specified by user, the inflationInfo is defaulted to InflationIndexation. InflationAdjType is not defaulted to any value. As a result, the Stub window when opened in WebUI, tries to get InflationAdjType name and throws an NPE.
7.2.5	DTUP		DTUP-338398	Issue	Issue - User Group fails to get saved in Access Permission for an Individual user when uploaded using Data Uploader.
7.2.5	DTUP	169799	DTUP-338390	Issue	Issue - Commodity Option uploaded using Data Uploader does not reflect the sign of the NPV correctly in the Trade Browser.
7.2.5	DTUP	168879	DTUP-338424	Issue	Issue – Customized cashflows are uploaded incorrectly.
7.2.5	DTUP	170741	DTUP-338517	Issue	Issue - FX Option imported using Data Uploader has Zero Notional and Ccy1 Amount.
7.2.5	DTUP	168644	DTUP-338312	Issue	Issue - In case of Zero-coupon Interest Rate Swap the accrual is getting generated as UNADJUSTED even if trade is booked with fields for accrual as ADJUSTED. In Data Uploader-FpML the condition to generate the accrual is only handled for ZC Inflation Swap and is not correct for ZC IRS. Fix - Corrected the behavior to generate correct accrual method in case of Zero-Coupon Interest Rate Swap.
7.2.5	DTUP	169338	DTUP-338471	Issue	Issue – Coupon updation in ABS schedule using Data Uploader file is not being done correctly. When you try uploading ABS factor schedule for ABS bond using Data Uploader keeping coupon as blank (no value), the system should ideally pick up the fixed rate already

Version	Component	HelpDesk	Issue	Type	Description
					defined in coupon tab of bond definition as coupon in ABS schedule. Although upload is being done successfully, the coupon that is reflected in coupon tab of ABS schedule shows value of zero and hence the cash flows are being handled incorrectly.
7.2.5	DTUP		DTUP-338401	Issue	Issue - Country Uploader fails, when Holiday Code is missing in Country.csv file.
7.2.5	DTUP	170113	DTUP-338480	Issue	Issue – For a CommodityOption, setting the FX rounding to FALSE (CustomRoundingB) is still shown as TRUE on the trade after upload. Fix - Added a boolean check for CustomRoundingB before setting the CustomRoundingValue for Commodity OTC Option trade
7.2.5	DTUP		DTUP-338290	Issue	Issue – Cannot upload a Structured flow trade with disbursement using Data Uploader.
7.2.5	DTUP	168709	DTUP-338248	Issue	Issue – When a CDX Index trade is created using Data Uploader CSV file. Upload is successful but when Quote Type is Spread, Fields Series, Version, Annex Date details are blank and Default Event Settle Lag detail is incorrect.
7.2.5	DTUP	169353	DTUP-338387	Issue	Issue – Scheduled Task of type EXPORT_QUOTES is populating one ISIN on all securities.
7.2.5	DTUP	168461	DTUP-338364	Issue	Issue - Takeup deal final rate is different from the upload rate in FX merchant trade.
7.2.5	DTUP	168701	DTUP-338329	Issue	Issue – While trying to upload FX Vol Surf Offset, it gets uploaded successfully, but results are not exactly as expected. Two issues: 1. While uploading FX VOL OFFSET, the offset details is incorrect. 2. Sequence of columns is expected to be exactly as it is in the file.
7.2.5	DTUP	169621	DTUP-338319	Issue	Issue - When a price based CDS index trade is created using data uploader, it is incorrectly created with quote type Price. Even though the price type is Price, the trade should be created with quote type Clean

Version	Component	HelpDesk	Issue	Type	Description
					Price, as it is the case when a trade is saved in the WebUI.
7.2.5	DTUP	169552	DTUP-338436	Issue	Issue - There is a gap while using Data Uploader on termination of Performance Swap trades. The termination fee is exploded, and flat prices are being used but these options result in a single termination fee with zero amount while using Data Uploader. The behavior should be consistent with the WebUI.
7.2.5	DTUP	169276	DTUP-338304	Issue	Issue - When you upload a FutureBond trade with Mirror Book info, trade can be successfully uploaded, but mirror info is missing and no back to back trade is generated.
7.2.5	DTUP	169657	DTUP-338441	Issue	Issue - The user is unable to add the triparty details under the margin call contract using Data Uploader.
7.2.5	DTUP	168432	DTUP-338372	Issue	Issue - When multiple repo trades are uploaded using Data Uploader, pricing environment is fetched from database every time. Instead cached PE should be used.
7.2.5	DTUP	168570	DTUP-338360	Issue	Issue - The workflow rule UpdateTermination doesn't work as expected in case of novation. In that scenario, the child trade's external reference gets amended with its trade ID as a suffix. It is expected that the parent trade's external reference gets amended with child trade ID. The child trade's external reference should just be the original parent's external reference.
7.2.5	DTUP	170331	DTUP-338523	Issue	Issue - Transfer reason is missing on child CDS Index trades created from partial termination using Data Uploader. The reason is correctly populated when terminating in GUI.
7.2.5	DTUP	170316	DTUP-338527	Issue	Issue - Transfer reason is missing on child Performance Swap trades created from partial termination using Data Uploader. The reason is correctly populated when terminating in GUI.
7.2.5	DTUP	168877 178528	DTUP-338368	Issue	Issue - Repo Termination fails if trade has TradeDate = Termination Date Time in Data Uploader. Fix - Changed Data Uploader behavior to allow termination when date component of termination

Version	Component	HelpDesk	Issue	Type	Description
					date time is equal to trade date time irrespective of difference in time component.
7.2.5	DTUP	169650	DTUP-338462	Issue	Issue – Scheduled Task of type DATA_UPLOADER has issues uploading market quotes for a bond.
7.2.5	DTUP		DTUP-338554	Issue	Issue - Commodity OTC option trade does not gets saved without Barrier while loading using CSV/XML. Fix - Fixed the issue by making Barrier Details non-mandatory to align with WebUI behavior.
7.2.5	DTUP		DTUP-338553	Issue	Issue - Unable to change the frequency in the Quantity schedule column from MTH to any other value in the CSV file.
7.2.5	DTUP	156599	DTUP-337727	Enh	Enhancement – Support for Quantity Schedule for CMD Swaps and CMD Options using Data Uploader.
7.2.5	DTUP	168048	DTUP-338274	Issue	Issue - In some instances, the Sender Engine does not update the message status to SENT, but the message is actually sent through MQ. As a result of this, the message is stuck in TO_BE_SENT status.

6.17 Changes in November 2018 - Version (7.2.6)

Version	Component	HelpDesk	Issue	Type	Description
7.2.6	DTUP	167817	DTUP-338420	Issue	Issue - With invalid trader and sales-person, trade doesn't get rejected and gets saved with a warning.
7.2.6	DTUP	170728	DTUP-338599	Issue	Issue – Failure to import the CrossCurrencySwap with template name in Data Uploader.

6.18 Changes in November 2018 - Version (7.2.7)

Version	Component	HelpDesk	Issue	Type	Description
7.2.7	DTUP		DTUP-338583	Enh	Enhancement - Changes in APIs related to Investment rule object. CalypsoInvestmentRule Uploader has been changed accordingly.

Version	Component	HelpDesk	Issue	Type	Description
7.2.7	DTUP	156599	DTUP-337727	Enh	Enhancement – Added support for CommodityQuantitySchedule for CMD Swaps and CMD Options.
7.2.7	DTUP	170613	DTUP-338562	Issue	Issue - For FXOptions, the Notional currency is always taken as Secondary currency, and the Secondary amount is not calculated properly using the strike conversion using csv file.
7.2.7	DTUP	170946	DTUP-338574	Issue	Issue - Settlement_Type field in CDSIndexDefiniton with value AUCTION and CUSTOMER_OPTION is not supported when CDS Index definition created using Data Uploader.
7.2.7	DTUP	168163	DTUP-338538	Issue	Issue – Add support in CSV for the following fields: SwapLegResetTiming - BEG_PER or END_PER SwapLegDiscountMethod - Valid value present in system SwapLegCouponPaymentAtEnd - False or True (False indicates BEG_PER in UI and True indicates END_PER in UI)
7.2.7	DTUP	170764	DTUP-338593	Issue	Issue - It is not possible to upload rating equivalences using Data Uploader. When more than one rating equivalence is loaded, the uploader returns successful status but only uploads the last rating in the list.
7.2.7	DTUP	164153	DTUP-338633	Issue	Fix - Updated the logic to use the Cash settle payment dates as-is from Markitwire, instead of replicating GUI behavior of the "Generate" button.
7.2.7	DTUP	170194	DTUP-338651	Issue	Issue – There are two issues: 1/ Unable to set multiple underlying holidays in Future Contract using Data Uploader. 2/ Unable to set Underlying Start Lag in Future Contract using Data Uploader.
7.2.7	DTUP	171254	DTUP-338627	Issue	Issue - Failure to import Fund definition using Data Uploader.
7.2.7	DTUP	171078	DTUP-338594	Issue	Issue - Mature Trade action changes SETTLE_HOLIDAYS_B value for uploaded Structured flow trades using Data Uploader.

Version	Component	HelpDesk	Issue	Type	Description
7.2.7	DTUP	170457	DTUP-338495	Issue	Issue - When you upload a new Equity using Data Uploader, it is uploaded successfully but the trading country is not getting uploaded.
7.2.7	DTUP	170592	DTUP-338619	Issue	Issue – There should be a way to remove SYSTEM.UPLOADER logs when you use the Data Uploader.
7.2.7	DTUP	170958	DTUP-338566	Issue	Issue - On the interest-bearing trade upload using Data Uploader, trade keywords are not saved into the trade.
7.2.7	DTUP	171256	DTUP-338690	Issue	Issue – Data Uploader does not allow you to upload ABS bond with prepayment type as null/blank.
7.2.7	DTUP	166060	DTUP-338646	Issue	Issue - Calc Agent and Expiry Delivery link values are not getting populated on the pricing sheet fields with values in the Data Uploader file.
7.2.7	DTUP	170610	DTUP-338666	Enh	<p>Issue - There is no field to upload the FXSpot, FXForward and FXForwardPoints in FXOption Data Uploader.</p> <p>Fix - Added CSV and XML support for the following fields:</p> <ol style="list-style-type: none"> 1.DealSpotRate 2.DealFwdPoints 3.DealFwdRate 4.DealCcy1Rate 5.DealCcy2Rate 6.DealSpotDate
7.2.7	DTUP		DTUP-338703	Enh	<p>Issue - Internal reference of the trade does not change upon termination.</p> <p>Issue - Added a new keyword "NewInternalRef" to change internal reference of Trades after Termination as required by Bloomberg TOMS.</p>
7.2.7	DTUP	170963	DTUP-338670	Issue	Issue - Portfolio swap contract cannot be uploaded successfully using Data Uploader when market index and location are set, and country is set to "Any".

Version	Component	HelpDesk	Issue	Type	Description
7.2.7	DTUP	168947	DTUP-338417	Issue	Issue – Dataserver doesn't start because of difference in trade seed value caused by uploading a new trade using Data Uploader if the trade id tag has value (eg <TradeId>65235768</TradeId>. This feature is causing the calypso seed to go out of sync.
7.2.7	DTUP	171082	DTUP-338677	Enh	Issue - Reset Date is set using payment holiday calendar instead of reset holiday for a trade that is uploaded using Data Uploader. Fix - Added 'CustomResetParametersB' tag. If 'CustomResetParametersB' tag is true, reset parameters from the import file are used, otherwise default reset parameters are used.
7.2.7	DTUP	169702	DTUP-338510	Issue	Issue - For Swap Cross Currency trade uploaded using Data Uploader there is a difference between cash flows tab on a trade window and cash flow report.
7.2.7	DTUP	170876	DTUP-338756	Issue	Issue - MarginCall Security cannot be uploaded using Data Uploader with a price equals zero (Quotes are not present for that bond). Data Uploader throws an error saying "Invalid TradePrice Not a Number."
7.2.7	DTUP	171445	DTUP-338747	Issue	Issue – For an Equity Linked swap (ELS), Data Uploader for novation does not pick up time specified in CSV.
7.2.7	DTUP	167797	DTUP-338543	Issue	Issue - Added support for source specific default AMEND and UPDATE action via domain values. Domain values added are MWUploadAmendAction and MWUploadUpdateAction.
7.2.7	DTUP	171504	DTUP-338775	Issue	Issue - CheckNochange error for MarginCall trade using Data Uploader.

6.19 Changes in December 2018 - Version (7.2.8)

Version	Component	HelpDesk	Issue	Type	Description
7.2.8	DTUP	171462	DTUP-338802	Issue	Issue - Warnings in taskstation for repo deals imported from TOMS.

Version	Component	HelpDesk	Issue	Type	Description
7.2.8	DTUP	172032	DTUP-338902	Issue	Issue - Custom stub box is unchecked for a trade booked with custom swap Stub details using Data Uploader.
7.2.8	DTUP	171628 171629	DTUP-338788	Enh	Enhancement - Added support for uploading Hedge Relationship with the "Price Exc. Credit Spread" field and calculate the value correctly.
7.2.8	DTUP	172653	DTUP-338924	Issue	Issue – Unable to upload an ABS Bond without factor schedule using Data Uploader.
7.2.8	DTUP	170281	DTUP-338466	Issue	Issue – Need to remove the validation for the counterparty for Calypso order validator.
7.2.8	DTUP	165902	DTUP-338791	Issue	Issue – In Structured Flow, amended trade with reconventions uploaded using Data Uploader cannot be priced.
7.2.8	DTUP	172237	DTUP-338849	Issue	Issue - Provided support for missing fields rolling-day for fixed-float side in CurveUnderlyingSwap uploader.
7.2.8	DTUP		DTUP-338476	Issue	Issue - ACK action is incorrectly applied on SENT orders which are pending acknowledgement using Data Uploader.
7.2.8	DTUP	170516	DTUP-338500	Issue	Issue - When we book order via EMSX interface the PLATFORMMSG remains in the SENT status, it doesn't move to completed status.
7.2.8	DTUP	171174	DTUP-338920	Issue	<p>Issue - For Cross Currency rates, split rate information is not getting saved on the trades.</p> <p>Fix - Cross currency pair attribute "DefaultCurrencyPairSplitSolveTarget" (accessed by clicking the Attribute button in the Currency Pairs tab), needs to be set for the split rate information to be picked up from the live market data feed.</p> <p>This attribute has 3 options: CrossPair, PrimaryPair, QuotingPair.</p> <p>In this implementation, you will set the default = QuotingPair. If its setting is CrossPair or blank, the Solve-For currency pair = QuotingPair.</p> <p>The system will solve for the Primary Pair only if it DefaultCurrencyPairSplitSolveTarget = PrimaryPair.</p>

Version	Component	HelpDesk	Issue	Type	Description
7.2.8	DTUP	166684 167660	DTUP-338843	Enh	Enhancement – Added support for Corporate Action.
7.2.8	DTUP	171507	DTUP-338784	Issue	<p>Issue - Performance swap trades are not uploaded correctly using Data Uploader, if the income payments are upon receipt and price fixing is with custom schedule. Resaving the trade in GUI with no change will trigger audit entries on:</p> <p>Product.PRIMARYLEG. RETURNPAYMENTSCHEDULE._dateroll Product.SWAPLEG._rollingDay</p> <p>This makes the check no change workflow rule fail.</p>
7.2.8	DTUP		DTUP-338906	Enh	<p>Enhancement - Add support for CCP lifecycle.</p> <p>The default BusinessFlow should be configurable from a domain Value:</p> <p>Domain name, MarginEngine.Config, value = BusinessType, comment = FCM or HRC or CCP.</p> <p>If comment is not present, then fallback to HRC.</p>
7.2.8	DTUP	171569	DTUP-338827	Issue	<p>Issue - It is not possible to upload the NAV using data uploader when using a product code.</p> <p>Fix – Introduced field "AdditionalQuoteName".</p> <p>It should contain NAV to upload the NAV value. It will update the quote name "Fund.<fund name>.NAV".</p>
7.2.8	DTUP	172066	DTUP-338863	Issue	Issue - DataUploader does not load Modify Money on trades correctly.
7.2.8	DTUP	170293	DTUP-338816	Enh	<p>Issue - Issue with Import of FVF quotes for Equity ETF.</p> <p>Fix - Introduced new field "AdditionalQuoteName".</p> <p>This field will contain either "FVF" or "ETF" or any other special quote name value.</p> <p>Example:</p> <p>If Equity.GOOG.FVF needs to be updated, the "AdditionalQuoteName" field should be set to "FVF".</p> <p>Same for Equity.GOOG.ETF.</p>

Version	Component	HelpDesk	Issue	Type	Description
7.2.8	DTUP		DTUP-338832	Issue	Issue - Internal reference is not updated in repo child trade during rollover using Data Uploader.
7.2.8	DTUP	171781	DTUP-338930	Issue	Issue – Issues with DataUploader samples (and related Workflow config) for Trade Events.
7.2.8	DTUP	166833	DTUP-338532	Issue	Issue - When you upload a CDUF file containing the field “Keyword.CWB_No.” into Calypso, the uploader changes this keyword to “CWB_No_”. It should remain “CWB_No.”.
7.2.8	DTUP		DTUP-338950	Issue	Issue - Enable priority management on messages for Liquidity Risk and Trade VaR messages.
7.2.8	DTUP	171150	DTUP-338859	Issue	Issue - Uploading of user creation successful even if user does not have access rights CreateUser & AccessPrem using Data Uploader.
7.2.8	DTUP	171505	DTUP-338729	Issue	Issue - INTEREST BEARING trade uploaded using Data Uploader, doesn't pass CheckNoChange Rule.
7.2.8	DTUP	171494	DTUP-338781	Issue	Issue - Audit entry is seen if CDS INDEX definition created using Data Uploader is resaved without any changes.
7.2.8	DTUP	171271	DTUP-338912	Issue	Issue - Failed to import an ABS trade using Data Uploader due to NumberFormatException.
7.2.8	DTUP	172238	DTUP-338865	Issue	Issue - DB Values of curve underlying basis swap does not match WebUI when uploaded using Data Uploader.
7.2.8	DTUP	169009	DTUP-338430	Enh	<p>Issue – Add validation for Trader name and Sales Person name.</p> <p>Fix – Added domains "UploadValidateTrader" and "UploadValidateSalesPerson". They need to contain the product types or product sub types for which Trader validation and Sales Person validation are required.</p> <p>If the product sub type is provided in the import file, the system checks if the product sub type is in the domains to validate the Trader / Sales Person, otherwise it checks if the product type is in the domains.</p>

Version	Component	HelpDesk	Issue	Type	Description
					Also, the Trader name needs to be present in the "trader" domain, and the Sales Person name needs to be present in "salesPerson" domain.
7.2.8	DTUP		DTUP-338615	Enh	Enhancement - Interpolation Default needs to be picked from domain value 'Interp Style' while uploading swap trades using Data Uploader.
7.2.8	DTUP		DTUP-338699	Enh	<p>Issue – Add support for NOSA account structure.</p> <p>Fix – Added trade keyword CCPSrcSysClientId to store Eurex field srcSysClientId for Client trades.</p> <p>If keyword is found, it will be added to the account External Name to fetch the position account: <external name>_<value of CCPSrcSysClientId trade keyword>.</p> <p>If keyword is not found, the position account is fetched using the account External Name.</p>

6.20 Changes in February 2019 - Version (7.2.9)

Version	Component	HelpDesk	Issue	Type	Description
7.2.9	DTUP	172439	DTUP-338979	Issue	<p>Issue - PaymentLag & CouponOffsetBusDayB fields are not uploaded through CSV in Structured Flows.</p> <p>Fix – Added fields CouponOffsetBusDayB and PaymentLag.</p>
7.2.9	DTUP	169254	DTUP-338982	Issue	Issue - NPE with pricing environment using DevOps Center setup.
7.2.9	DTUP	171401	DTUP-338988	Issue	<p>Issue - SDI CSV Data Uploader format's field SenderToReceiverInfo is not as per SWIFT format and requirement.</p> <p>Fix – Added '\n' break line character.</p>
7.2.9	DTUP	173013	DTUP-338997	Issue	Issue - Data Uploader engine does not upload curve offsets automatically.
7.2.9	DTUP	170194	DTUP-339016	Issue	<p>Issue – There are two issues:</p> <p>1/ Unable to set multiple underlying holidays in Future Contract using Data Uploader.</p>

Version	Component	HelpDesk	Issue	Type	Description
					2/ Unable to set Underlying Start Lag in Future Contract using Data Uploader. Fix - Added CSV and XML support for Holidays available in Underlying Tab.
7.2.9	DTUP		DTUP-339019	Issue	Issue - File watcher does not consider pricing env given in the engine paramters.
7.2.9	DTUP	173622	DTUP-339025	Issue	Issue – ESO - Duplicate Premium when using Data Uploader to Terminate a trade.
7.2.9	DTUP	173890	DTUP-339054	Issue	Issue – Reset lag related details should be populated when "ResetLag" value is provided, irrespective of the tag "CustomResetParametersB" in IRS. Fix - If ResetLag value is given then use the reset details from the imported file. If Resetlag value is not given, then look for the tag 'CustomResetParametersB' and set the reset details accordingly. See DTUP-338677 for details on CustomResetParametersB.
7.2.9	DTUP	171154	DTUP-339066	Issue	Issue - False Exception Error while uploading object - Market Quote.
7.2.9	DTUP	173653 174764	DTUP-339072	Issue	Issue - Import field of <Benef. Name> not found in SDI's Data Uploader CSV file. Fix – Added CSV and XML support for BeneficiaryName in SDIs.
7.2.9	DTUP	173626	DTUP-339082	Enh	Issue – Add sample file for User with User Group.

6.21 Changes in February 2019 - Version (7.2.10)

Version	Component	HelpDesk	Issue	Type	Description
7.2.10	DTUP	172555	DTUP-338959	Issue	Issue - BRL non-deliverable swaps in Markitwire are not being captured as non-deliverable IRS in Calypso.
7.2.10	DTUP	174272	DTUP-339181	Issue	Issue - Issue pertains to Callable Bond Trade. While uploading callable bond trade using Data Uploader, system picks Yield as Yield to Maturity instead of

Version	Component	HelpDesk	Issue	Type	Description
					Effective yield selected in Bond Definition. For this scenario, in Bond Definition under call schedule Effective call is selected as "Next" but system captures as "Maturity" for uploader trade.
7.2.10	DTUP	174389	DTUP-339205	Issue	Issue – While trying to import a floating rate bond with stub interpolation using Data Uploader, it is not working well. CSV to XML mapping is missing. Fix - Added CSV to XML mapping.
7.2.10	DTUP	171629	DTUP-339241	Issue	Issue – In Hedge Accounting - Price Exc Credit Spread Field does not calculate using pricing environment of Hedge Definition but user defaults when Hedge Relationship is created through Data Uploader.
7.2.10	DTUP	174871	DTUP-339244	Issue	Issue - Incorrect value of Price Exc Credit Spread while forming Hedge Relationship through Data Uploader.
7.2.10	DTUP	171154	DTUP-339319	Issue	Issue - False Exception Error while uploading object Market Quote when server-side authorization is enabled. Fix – The QuoteValue object properly appears in the Authorization window and there is a warning indicating that there are pending modifications.
7.2.10	DTUP	163852	DTUP-339361	Issue	Issue - CRE Engine Throws Unknown HedgeAccountingMeasure Error.
7.2.10	DTUP	165902	DTUP-338791	Issue	Issue – In Structured Flow, amended trade with reconventions uploaded using Data Uploader cannot be priced.
7.2.10	DTUP		DTUP-338940	Issue	Issue - Add api in UploaderTradeUtil to fetch active LE by attribute.

6.22 Changes in March 2019 - Version (7.2.11)

Version	Component	HelpDesk	Issue	Type	Description
7.2.11	DTUP		DTUP-338699	Enh	Issue – Add support for NOSA account structure.

Version	Component	HelpDesk	Issue	Type	Description
					<p>Fix – Added trade keyword CCPSrcSysClientId to store Eurex field srcSysClientId for Client trades.</p> <p>If keyword is found, it will be added to the account External Name to fetch the position account: <external name>_<value of CCPSrcSysClientId trade keyword>.</p> <p>If keyword is not found, the position account is fetched using the account External Name.</p>
7.2.11	DTUP		DTUP-339356	Issue	<p>Issue - CSV Secondary Currency was mapped to TradeCurrency and Secondary Currency in XML. Trade currency in CSV was introduced to sync it with XML. Hence if trade currency in CSV is not present, then validation error is thrown.</p> <p>Fix – MFD has been modified. TradeCurrency will not be a mandatory field in CSV. If TradeCurrency is specified in CSV, then map to XML TradeCurrency. Otherwise map CSV secondary currency to XML Trade Currency (as per earlier behavior).</p>
7.2.11	DTUP	173013	DTUP-339344	Issue	Issue – Unable to upload the curve offsets with ‘+’ operator in it using Data Uploader.

6.23 Changes in April 2019 - Version (7.2.12)

Version	Component	HelpDesk	Issue	Type	Description
7.2.12	DTUP	174991	DTUP-339450	Issue	<p>Issue - DTCC - Different Product Classification for FxForward trades after amendment.</p> <p>Fix – Upon amendment of a trade, the security codes are retained.</p>
7.2.12	DTUP	174272	DTUP-339464	Issue	Issue - While uploading callable bond trade using Data Uploader, system calculates Yield as Yield to Maturity instead of Effective Yield.
7.2.12	DTUP	176578	DTUP-339487	Issue	Issue - The FloorRate & PIK rate is not updated with the expected decimals upon bond upload.
7.2.12	DTUP	176479	DTUP-339490	Enh	Issue – Checking that the TradeSource trade keyword is not empty to identify whether or not to process an event is not enough, the

Version	Component	HelpDesk	Issue	Type	Description
					<p>SwapsWireTradeEngine should check that the trade source is valid.</p> <p>Fix – Added domain “UploadMessageSourceTypes” – It should contain valid trade sources.</p> <p>If the trade keyword TradeSource is empty or invalid, you can use the trade workflow rule MWSource to set TradeSource = MW.</p>

6.24 Changes in April 2019 - Version (7.2.13)

Version	Component	HelpDesk	Issue	Type	Description
7.2.13	DTUP	178116	DTUP-339671	Issue	Issue - Exception for accrual calculation is thrown while uploading a Bond trade priced using LGMM1FSaliTree.

6.25 Changes in May 2019 - Version (7.2.14)

Version	Component	HelpDesk	Issue	Type	Description
7.2.14	DTUP	174326	DTUP-339667	Issue	Issue – Data Uploader only reads ForwardMarginPoints as integer leaving out the numbers after decimal.
7.2.14	DTUP	176429 175861	DTUP-339532	Issue	<p>Issue - Amortization amount in Data Uploader is uploaded as outstanding notional on the trade instead of amortization amount.</p> <p>Fix - CSV support for the field Notional has been provided. This will work in the same way as that of XML. If you provide notional & amortization amount, then notional value will get the priority.</p>

6.26 Changes in July 2019 - Version (7.2.15)

Version	Component	HelpDesk	Issue	Type	Description
7.2.15	DTUP	179961	DTUP-339862	Issue	Issue - System uploads wrong values in trade when NegotiatedPriceType is “Yield To Next”.
7.2.15	DTUP	180425	DTUP-339934	Issue	Issue - Class Cast Exception in UploadImportEngine when sending ACK.

Version	Component	HelpDesk	Issue	Type	Description
					Fix - Copy/convert contents (attributes) of UploadMessageContext to MessageContext and then pass them to sender.
7.2.15	DTUP	177781	DTUP-339868	Issue	Issue – Data Uploader only reads SpotMarginPoints as integer (leaving out the numbers after decimal). Fix - SpotMarginPoints with decimal values are getting uploaded successfully.

6.27 Changes in July 2019 - Version (7.2.16)

Version	Component	HelpDesk	Issue	Type	Description
7.2.16	DTUP	180425	DTUP-340013	Issue	Issue - Class Cast Exception in UploadImportEngine when sending ACK. Fix - Copy/convert contents (attributes) of UploadMessageContext to MessageContext and then pass them to sender.

6.28 Changes in August 2019 - Version (7.2.17)

Version	Component	HelpDesk	Issue	Type	Description
7.2.17	DTUP	181593	DTUP-340032	Issue	Issue - ClassNotFoundException error thrown for FXSplitCurrencyRatesUtil class. Fix – Changed log level to Debug instead of Error.
7.2.17	DTUP	181950	DTUP-340123	Issue	Issue - DTUP: Uploaded American FX Option cannot be exercised before expiry date. Fix – First Exercise Date is set as Trade Date instead of Expiry Date.
7.2.17	DTUP	182617	DTUP-340130	Issue	Issue – When uploading tenors for zero curves, the holiday calendar is not taken into account to generate the dates, when spot days is greater than tenor.
7.2.17	DTUP	179577	DTUP-340137	Issue	Issue - DataUploader - Decimal error when comma is used as a decimal separator. The locale needs to be taken into account.

Version	Component	HelpDesk	Issue	Type	Description
7.2.17	DTUP	182229	DTUP-340175	Issue	Issue - Not able to upload Volatility Surface with "Vol Model=BpVol" if locale is not English.

6.29 Changes in September 2019 - Version (7.2.18)

Version	Component	HelpDesk	Issue	Type	Description
7.2.18	DTUP	183943	DTUP-340293	Issue	Issue – Error while importing S&P500 Market Data using Data Uploader because of “&” character.

6.30 Changes in September 2019 - Version (7.2.19)

Version	Component	HelpDesk	Issue	Type	Description
7.2.19	DTUP	174341	DTUP-340349 DTUP-339728	Enh	<p>Issue – Setting Trade bundle name in the trade when trade bundle type is not provided.</p> <p>Fix – Added ability to map custom Fix tags.</p> <p>In the Interface Mappings for DataUploader, under MappingsTranslator, add Interface Value = BloombergFit and Calypso Value = Fix.</p> <p>Then, in the Interface Mappings for BloombergFit, under TradeMappings, you can map Fix tags to Calypso fields.</p> <p>Example: Interface Value = 75 and Calypso Value = salesperson.</p> <p>You can also map “NotesGroup.” to tradeBundleName, or “NotesGroup.<label>” to a Calypso field.</p> <p>Example: Interface Value = NotesGroup.BOOK and Calypso Value = tradeBook.</p> <p>Finally, you can add mapping for trade keywords in the Interface Mappings for BloombergFit, under TradeKeywordMappings using Interface Value = <Fix tag> and Calypso Value = <trade keyword>.</p>

6.31 Changes in October 2019 - Version (7.2.20)

Version	Component	HelpDesk	Issue	Type	Description
7.2.20	DTUP	181593	DTUP-340378	Issue	Issue – Error while uploading FX trades with triangulation currency pair. Fix – Changed log level to Debug instead of Error.

6.32 Changes in November 2019 - Version (7.2.21)

Version	Component	HelpDesk	Issue	Type	Description
7.2.21	DTUP	186978	DTUP-340575	Issue	Issue – Sales Margin FX Rate incorrectly computed when trade comes from Data Uploader. Fix – MarginFXRate is shown properly if PriceCcy is set.
7.2.21	DTUP		DTUP-340548	Issue	Issue – The Interface Mapping for the Data Uploader has been renamed from DataUploader to Uploader (used for MappingsTranslator).
7.2.21	DTUP	183440	DTUP-340478	Issue	Issue – Add ability to upload both Bid and Ask volatility points using the VolSurfaceOffsets uploader file. Fix – Added support for Bid and Ask points. CSV: Tags Bid_StrikeValue, Bid_Vol, Ask_StrikeValue, Ask_Vol XML: Tags <Bid> and <Ask> under <Expiry>.

6.33 Changes in November 2018 - Version (7.3.0)

Version	Component	HelpDesk	Issue	Type	Description
7.3.0	DTUP	165205	DTUP-337995	Issue	Issue - CSV file does not have an option to upload the Marketplace in trade detail window for a simple transfer.
7.3.0	DTUP	166899	DTUP-337952	Issue	Issue – Able to upload the margin call contract successfully via DTUP but unable to link the contract to the trade.
7.3.0	DTUP	166864	DTUP-337946	Issue	Issue - While creating a child contract, some of the field values are taken from the sample file instead of parent contract.

Version	Component	HelpDesk	Issue	Type	Description
7.3.0	DTUP	166519	DTUP-337941	Issue	Issue - When File is Uploaded using Data Uploader then Fee Role is not uploaded correctly Fix - Input Fee Role will now be used if present, else the one from Fee Definition would be used as default.
7.3.0	DTUP	166584	DTUP-337926	Issue	Issue - When you use a CSV file to add NEW user defaults or AMEND user defaults for an existing user, Locale for that user is not uploaded.
7.3.0	DTUP	165787	DTUP-337853	Issue	Issue –Unable to save a margin call contract without collateral module. Fix - If the collateral module is not present, the margin call contract will get uploaded using core calypso functionality. The additional features which are provided by collateral module will not be supported. If the collateral module is present, additional functionalities which the module provides for saving the margin call contract will be supported.
7.3.0	DTUP	167964	DTUP-338161	Enh	Issue - IndemnityPercent field cannot be uploaded for the repo trade. Fix - Support for IndemnityPercent field is added for the repo trade.
7.3.0	DTUP	167735	DTUP-338156	Issue	Issue – Unable to process an ELS trade with performance schedule type as AT_MATURITY.
7.3.0	DTUP	167534	DTUP-338130	Issue	Issue - Data Uploader should not delete a curve instance which is a part of Multicurve package.
7.3.0	DTUP	167689	DTUP-338099	Issue	Issue - Portfolio Swap trades are missing Bundle type and name when uploaded using data uploader.
7.3.0	DTUP	166709	DTUP-337972	Issue	Issue - Data Uploader does not support upload of Interp Style for Swap Product.
7.3.0	DTUP	166268	DTUP-337998	Issue	Issue - Inconsistent behavior with regards to Swap trades where the payment lag would be set only on one leg and not the other.
7.3.0	DTUP	167441	DTUP-338143	Issue	Issue – Add support to apply RATERESET action with reset rate for FXNDF / NDF Swap.

Version	Component	HelpDesk	Issue	Type	Description
7.3.0	DTUP	166016	DTUP-337875	Issue	Issue - While uploading IRS trades (containing CashSettleInfo and some missing the info) via Data Uploader, there is an issue where the trades without CashSettleInfo show error 'ErrorItem-Exercise Party'.
7.3.0	DTUP	167510	DTUP-338139	Issue	Issue - The xml uploaded using Data Uploader in Back Office Message Mode does not retain the same dates as mentioned in xml for ESO Asian Rate.
7.3.0	DTUP	167953	DTUP-338168	Issue	Issue – CommodityOTCOOption with fee (for example ADJUSTMENT_FEE) is missing fees when entered via Data Uploader.
7.3.0	DTUP	168224	DTUP-338151	Issue	Issue - Issues with Data Uploader while uploading volatility surface underlying.
7.3.0	DTUP	167281	DTUP-338031	Issue	Issue – Add support to be able to upload an xml for swaption and select the checked box 'Cleared Physical Settlement'.
7.3.0	DTUP	168163	DTUP-338136	Issue	Issue – Add support in CSV for the following fields: SwapLegResetTiming - BEG_PER or END_PER SwapLegDiscountMethod - Valid value present in system SwapLegCouponPaymentAtEnd - False or True (False indicates BEG_PER in UI and True indicates END_PER in UI)
7.3.0	DTUP	165931	DTUP-337866	Issue	Issue - Timestamp would not get translated during CSV conversion for an InterestBearing trade.
7.3.0	DTUP	166015	DTUP-337862	Issue	Issue - Legal Agreement Direction and Eligibility filters get removed from the original agreement when a new agreement is saved, i.e. they stay only in the last agreement uploaded.
7.3.0	DTUP	164209	DTUP-337881	Issue	Issue - If you amend an FX Option via Data Uploader, unnecessary values get amended per Trade Audit. After the amendment, the trade is corrupted and can NOT be priced any more in pricing sheet.
7.3.0	DTUP	166482	DTUP-337896	Issue	Issue – Add support for RecoveryRate in CSV for CDS.

Version	Component	HelpDesk	Issue	Type	Description
7.3.0	DTUP	166741	DTUP-337916	Issue	Issue - While uploading using Data Uploader UI, user default time zone is considered, and correct date time is reflected. However, while uploading using FileWatcher, engineserver time zone is being considered which is GMT.
7.3.0	DTUP	161101	DTUP-337930	Issue	Issue - "Interp" flag is set for OIS trade from MarketWire whereas the same trade created in Calypso does not have it set.
7.3.0	DTUP	166660	DTUP-337928	Issue	Issue - POSTING_PARTITION column in table BO_POSTING is not populated when manual posting is saved through Data Uploader. Fix – Added support for setting POSTING_PARTITION column for Manual Postings.
7.3.0	DTUP	166570	DTUP-337936	Issue	Issue - Rate factor rounding, and decimal places are not getting uploaded for Currency swaps on fixed leg.
7.3.0	DTUP	166438	DTUP-337948	Issue	Issue – Data Uploader rejects SDIs while validating GL A/C. The same config works via WebUI. Fix - Added support for AUTO GL accounts for SDIs.
7.3.0	DTUP	166498	DTUP-337955	Issue	Issue - Cannot set Custom Price Rounding for CommoditySwap in Data Uploader.
7.3.0	DTUP	167273	DTUP-338026	Issue	Issue – Add support for missing validation for OpenTerm field while booking Repo trades.
7.3.0	DTUP	167144	DTUP-338035	Issue	Issue - Par Value is zero in Equity product definition using Data Uploader.
7.3.0	DTUP	167275	DTUP-338043	Issue	Issue - Fixed NPE by adding support for Processing Org=ALL for SDIs.
7.3.0	DTUP	167124	DTUP-338046	Issue	Issue - Pay Intervening Flows flag is not set correctly on CDS Index trades fully or partially novated using Data Uploader. It is set to true even when the input file has the flag set to false.
7.3.0	DTUP	167131	DTUP-338052	Issue	Issue – Data Uploader for PartialNovation of EquityLinkedSwap PayIntFlows=False always changes to True for CSV files.

Version	Component	HelpDesk	Issue	Type	Description
7.3.0	DTUP	167125	DTUP-338049	Issue	Issue – Non-standard fixed coupon CDS trades are not novated correctly. If FFCP and pay intervening flows are set to false in the input file, they are still set to true while using Data Uploader.
7.3.0	DTUP	167486	DTUP-338061	Issue	Issue – When a Loan and Deposit Trade is booked manually vs. a Loan and Deposit Trade via DTUP; the DB Table "Trade" has the Trade Price = 1 as compared to the manual trades which has Trade Price=0.
7.3.0	DTUP	167341	DTUP-338064	Issue	Issue - Commodity Swap CSV is uploaded successfully using Data Uploader but the Quantity is not reflected on the trade.
7.3.0	DTUP	167128	DTUP-338069	Issue	Issue - There are two issues while novating and partially novating performance swap trades using Data Uploader. Novation time is incorrect on the resulting trade and Pay intervening flows is always set to true regardless of the value in input file. Fix - Fixed issue with incorrect trade time saved in case of Novation for Performance Swap. Also added support for FFCPOption and PayInterFlows flags for Novation.
7.3.0	DTUP	165195	DTUP-338072	Issue	Issue - Fees are not getting picked up by Data Uploader on CSV file for Portfolio Swap trades.
7.3.0	DTUP	167123	DTUP-338079	Issue	Issue - Time Stamp on NovationTradeDate in Trade Attributes on Novation and Partial Novation is incorrect for a Swap trade.
7.3.0	DTUP	166945	DTUP-338098	Issue	Issue – Field QUOTE_PATTERN_SPLIT in Quotevalue class is causing lot of errors while processing TOM trades.
7.3.0	DTUP		DTUP-338082	Issue	Issue - Issues with Haircut details and Direction for Legal Agreements while uploading CSV files.
7.3.0	DTUP		DTUP-337894	Issue	Issue - When trying to book Commodity OTC option trade without barrier, the trade is not getting uploaded. Fix - Fixed the issue by making Barrier Details non-mandatory to align with UI behavior.

Version	Component	HelpDesk	Issue	Type	Description
7.3.0	DTUP	164492 145572	DTUP-337842	Enh	<p>Enhancement – Add support for Multi-owner Legal Entities using Data Uploader.</p> <p>Fix - A Legal Entity (Client) can be the owner of more than one Custody Account (Securities).</p> <p>A Custody Account (Securities) can belong to more than one owner (Client).</p> <p>All owners of the accounts need to be Legal Entities</p> <p>You can have up to 5 Custody Accounts and up to 5 Cash Accounts. During Trade Capture you can define which Custody Account to use for the trade and which cash account to be used for the settlement.</p>
7.3.0	DTUP		DTUP-337924	Enh	Enhancement – Add Support for the trade type Window Forward.
7.3.0	DTUP	156599	DTUP-337994	Enh	Enhancement - Support Quantity Schedule in the uploader part of the Commodity Swap and CommodityOptions Trade types.
7.3.0	DTUP		DTUP-338110	Enh	Enhancement – Add Support for the trade type Forward Start Commodity Option.
7.3.0	DTUP		DTUP-338134	Enh	<p>Enhancement - SQLBinding implementation.</p> <p>Fix - Changes made to use the bind variables in the SQL queries as opposed to where clauses with strings for security reasons.</p>
7.3.0	DTUP	HD162381	DTUP-338173	Enh	Enhancement – NonMatureDepositRunOff object is changed to add new fields to support Reinvestment, Data Uploader now supports these new fields.
7.3.0	DTUP		DTUP-338088	Issue	Issue - Trade bundle is not getting populated in ContingentCreditDefaultSwap trade.
7.3.0	DTUP	135381	DTUP-337912	Enh	Enhancement – Added support for Portfolio Swap Contract UI and Portfolio Swap Trade UI
7.3.0	DTUP		DTUP-338085	Enh	<p>Enhancement – Support for Data Authorization</p> <p>Data Authorization is now supported for the 5 mentioned objects:</p> <ul style="list-style-type: none"> o Account uploader o Rules Config uploader

Version	Component	HelpDesk	Issue	Type	Description
					<ul style="list-style-type: none"> o Accounting Rule uploader o Quote uploader o Bond Product uploader <p>In order to enable Data Authorization, you will need to enable the flag named "auth" in the dataserver standalone.xml file (standalone-dataserver.xml).</p> <p>The default value for this flag is "false".</p>
7.3.0	DTUP	168995	DTUP-338008	Issue	<p>Issue - Correct Discrepancies in FXOption documentation and product behavior.</p> <p>Below are the changes in behavior:</p> <ol style="list-style-type: none"> 1. If Trade currency = Primary Currency then PrimaryAmount will be copied to Ccy1 amount and Ccy2 amount will be calculated. 2. If Trade currency = Secondary currency then PrimaryAmount will be copied to Ccy2 amount and Ccy1 amount will be calculated. <p>If Quoting Amount is not specified, then it is calculated as follows</p> <p>$Ccy2 \text{ amount} = Ccy1 \text{ amount} * \text{Strike}$</p> <p>else this will be copied to Ccy2 amount</p> <p>NOTE: It is recommended not to set this in the input file.</p> <p>Either specify StartDate or TradeSettleDate. If StartDate is specified then it will be used as a DeliveryDate else TradeSettleDate will be used as a DeliveryDate.</p>

6.34 Changes in November 2018 - Version (7.3.1)

Version	Component	HelpDesk	Issue	Type	Description
7.3.1	DTUP	166268 168975	DTUP-338233	Issue	<p>Issue – Changes done as a part of DTUP-338001 (HD 166268) is reverted.</p> <p>Change was to add a functionality in Data Uploader where you can set the payment lag FROM the floating leg's Rate Index Defaults TO the fixed leg's</p>

Version	Component	HelpDesk	Issue	Type	Description
					payment lag fields after checking if one leg is fixed and the other is floating.
7.3.1	DTUP		DTUP-338293	Issue	Issue – Cannot upload a Structured flow trade with disbursement using Data Uploader.
7.3.1	DTUP	159345	DTUP-338454	Enh	Enhancement - Order support for FX product in Bloomberg-FIT.
7.3.1	DTUP	169353	DTUP-338386	Issue	Issue – Scheduled Task of type Export_Quotes is populating one ISIN on all securities.
7.3.1	DTUP	170741	DTUP-338515	Issue	Issue - FX Option imported using Data Uploader has zero notional and ccy1 amount.
7.3.1	DTUP		DTUP-338475	Issue	<p>Issue - ACK action is incorrectly applied on SENT orders which are pending acknowledgement.</p> <p>Fix 1 - Added support for action - UPDATE/AMEND instead of ACK for the system updates.</p> <p>You need to run the GatewaySchemadata.xml as there is a new domain added in it "UploadOrderUpdateAction". You can add the custom update action in this domain, if this does not exist by default, "UPDATE" action will be used.</p> <p>You also need to update the WF of Bloomberg-FIT "BloombergAMBlockOrder.wf" and "BloombergAMOrder.wf" to have the custom action. For default action "UPDATE" these WF's are updated which you need to import.</p> <p>Fix 2 - Ensure that the keyword PlatformSubmitStatus gets updated only and its value does not move into the "comment" field on the order. New attribute PlatformComment to be added for this to hold the comment coming from the platform. You need to run the GatewaySchemadata.xml to have this populated in the domain.</p>

6.35 Changes in January 2019 - Version (7.4.0)

Version	Component	HelpDesk	Issue	Type	Description
7.4.0	DTUP	169123	DTUP-338767	Enh	Enhancement – FX Curve Data Uploader.

Version	Component	HelpDesk	Issue	Type	Description
					<p>-FX Curve Window Definition Panel</p> <p>-FX curve Offsets and Points Panel which is enabled only when GenerateFromInstruments Flag is false</p> <p>Actions supported: NEW, AMEND, DELETE</p> <p>If Generation Algorithm is of CurveFXUnderlying Type, then Primary Curve and Secondary Curve is populated FX Curve in WebUI otherwise Curve Zero is set.</p> <p>Domain: CurveFX.gensimple</p> <p>Add the generation algorithm name provided by user</p> <p>Uploading CurveOffsets is a 2-step process: 1. Define the FX curve using the samples.</p> <p>2. Then upload the curve offsets for the defined curve specifying the curvedetails like name, instance, currency, secondary currency and datetime.</p>
7.4.0	DTUP	170764	DTUP-338821	Issue	<p>Issue - It is not possible to upload rating equivalences with data uploader. When more than one rating equivalence is loaded, the uploader returns successful status but only uploads the last rating in the list. When using Data Uploader, one can only have one equivalence entry.</p>

6.36 Changes in May 2019 - Version (7.4.1)

Version	Component	HelpDesk	Issue	Type	Description
7.4.1	DTUP	174326	DTUP-339185	Issue	<p>Issue – Data Uploader only reads ForwardMarginPoints as integer leaving out the numbers after decimal.</p>

6.37 Changes in May 2019 - Version (7.4.2)

Version	Component	HelpDesk	Issue	Type	Description
7.4.2	DTUP	178841	DTUP-339746	Issue	<p>Issue - Deal Station: Spot Margin imported with wrong value.</p>

6.38 Changes in September 2019 - Version (7.4.3)

Version	Component	HelpDesk	Issue	Type	Description
7.4.3	DTUP	182969	DTUP-340312	Issue	Issue – Barrier FX Option - Barrier Start Time is picking up Option Expiry Cut instead of Option Cut.

6.39 Changes in December 2019 - Version (7.4.4)

Version	Component	HelpDesk	Issue	Type	Description
7.4.4	DTUP	190591	DTUP-340755	Issue	Issue – When rolling over an uploaded FX swap trade, the precision of the Far Leg amount is incorrect.

6.40 Changes in January 2019 - Version (7.5.0)

Version	Component	HelpDesk	Issue	Type	Description
7.5.0	DTUP	168048	DTUP-338272	Issue	Issue - In some instances, the Sender Engine does not update the message status to SENT, but the message is actually sent through MQ. As a result of this, the message is stuck in TO_BE_SENT status.
7.5.0	DTUP	168126	DTUP-338183	Issue	Issue – Data Uploader displays an error relating to a numerical error in exponential notation rather than decimal.
7.5.0	DTUP	169353	DTUP-338384	Issue	Issue – Scheduled Task of type EXPORT_QUOTES is populating one ISIN on all securities.
7.5.0	DTUP	167490	DTUP-338146	Issue	Issue – For an FXFlexiForward, the Split Rate Panel does not appear on DealStation when deal is imported using Data Uploader.
7.5.0	DTUP	168885	DTUP-338177	Issue	Issue - Cannot set Custom Price Rounding for CommodityOption in Data Uploader.
7.5.0	DTUP	164334	DTUP-338225	Issue	Issue -In DataUploader, the PerformanceSwap Custom Cashflow Notional is wrong.
7.5.0	DTUP	156599	DTUP-337994	Enh	Enhancement - Quantity Schedule for CMD Swaps and CMD Options - Upload using Data Uploader.

Version	Component	HelpDesk	Issue	Type	Description
7.5.0	DTUP	169621	DTUP-338316	Issue	Issue - When a price based CDS index trade is created using data uploader, it is incorrectly created with quote type Price. Even though the price type is Price, the trade should be created with quote type Clean Price, as it is the case when a trade is saved in the WebUI.
7.5.0	DTUP	169799	DTUP-338338	Issue	Issue - Commodity Option uploaded using Data Uploader does not reflect the sign of the NPV correctly in the Trade Browser.
7.5.0	DTUP	168461	DTUP-338361	Issue	Issue - Takeup deal final rate is different from the upload rate in FX merchant trade.
7.5.0	DTUP	168696	DTUP-338221	Issue	Issue - Unable to Import Interest Bearing Trade with No Account Name using Data Uploader.
7.5.0	DTUP	168432	DTUP-338369	Issue	Issue - When multiple repo trades are uploaded using Data Uploader, pricing environment is fetched from database every time. Instead cached PE should be used.
7.5.0	DTUP	168879	DTUP-338422	Issue	Issue – Trades with customized cashflows are getting uploaded incorrectly.
7.5.0	DTUP	166268 168975	DTUP-338230	Issue	Issue – Changes done as a part of DTUP-338001 (HD 166268) is reverted. Change was to add a functionality in Data Uploader where you can set the payment lag FROM the floating leg's Rate Index Defaults TO the fixed leg's payment lag fields after checking if one leg is fixed and the other is floating.
7.5.0	DTUP		DTUP-338289	Issue	Issue – Cannot upload a Structured flow trade with disbursement using Data Uploader.
7.5.0	DTUP	167526	DTUP-338206	Issue	Issue - No transfer is generated after AMEND on EquityStructuredOption transaction.
7.5.0	DTUP	169276	DTUP-338303	Issue	Issue - When you upload a FutureBond trade with Mirror Book info, trade can be successfully uploaded, but mirror info is missing and no back to back trade is generated.
7.5.0	DTUP	168880	DTUP-338252	Issue	Issue - If InflationInfo and InflationAdjType is not specified by user, then inflationInfo is defaulted to

Version	Component	HelpDesk	Issue	Type	Description
					InflationIndexation. The InflationAdjType is not defaulted to any value. When the Stub window is being opened in Web UI, it tries to get InflationAdjType name and throws an NPE.
7.5.0	DTUP	168947	DTUP-338415	Issue	Issue - When we upload new trade using Data Uploader and if the trade id tag has value (for example: <Tradeld>65235768</Tradeld>) then it creates trade with that id in calypso. This feature is causing a problem and calypso seed goes out of sync.
7.5.0	DTUP	170281	DTUP-338464	Issue	Issue – Need to remove the validation for the counterparty for Calypso order validator.
7.5.0	DTUP	169650	DTUP-338460	Issue	Issue – Scheduled Task of type DATA_UPLOADER has issues uploading market quotes for a bond.
7.5.0	DTUP	169009	DTUP-338428	Enh	<p>Issue – Add validation for Trader name and Sales Person name.</p> <p>Fix – Added domains "UploadValidateTrader" and "UploadValidateSalesPerson". They need to contain the product types or product sub types for which Trader validation and Sales Person validation are required.</p> <p>If the product sub type is provided in the import file, the system checks if the product sub type is in the domains to validate the Trader / Sales Person, otherwise it checks if the product type is in the domains.</p> <p>Also, the Trader name needs to be present in the “trader” domain, and the Sales Person name needs to be present in “salesPerson” domain.</p>
7.5.0	DTUP	169657	DTUP-338438	Issue	Issue - The user is unable to add the triparty details under the margin call contract using Data Uploader.
7.5.0	DTUP	169338	DTUP-338468	Issue	Issue – Coupon updation in ABS schedule using Data Uploader file is not being done correctly. When you try uploading ABS factor schedule for ABS bond using Data Uploader keeping coupon as blank (no value), the system should ideally pick up the fixed rate already defined in coupon tab of bond definition as coupon in ABS schedule. Although upload is being done successfully, the coupon that is reflected in

Version	Component	HelpDesk	Issue	Type	Description
					coupon tab of ABS schedule shows value of zero and hence the cash flows are being handled incorrectly.
7.5.0	DTUP	170113	DTUP-338479	Issue	<p>Issue – For a CommodityOption, setting the FX rounding to FALSE (CustomRoundingB) is still shown as TRUE on the trade after upload.</p> <p>Fix - Added a boolean check for CustomRoundingB before setting the CustomRoundingValue for Commodity OTC Option trade</p>
7.5.0	DTUP		DTUP-338474	Issue	<p>Issue - ACK action is incorrectly applied on SENT orders which are pending acknowledgement.</p> <p>A new attribute "PlatformComment" is added to hold the comment coming from the platform. You need to run the GatewaySchemadata.xml to have this populated in the domain.</p> <p>Also, this keyword will hold value after any leading and trailing white-space is removed. However, this keyword can hold only 255 characters value. If the size is greater than 255 then another keyword PlatformComment1..2.. etc. will have to be created.</p>
7.5.0	DTUP	169552	DTUP-338434	Issue	Issue - There is a gap while using Data Uploader on termination of Performance Swap trades. The termination fee is exploded, and flat prices are being used but these options result in a single termination fee with zero amount while using Data Uploader. The behavior should be consistent with the WebUI.
7.5.0	DTUP		DTUP-338506	Enh	Enhancement – Data Uploader support for uploading forward starting commodity options.
7.5.0	DTUP	168877 178528	DTUP-338365	Issue	<p>Issue - Repo Termination fails if trade has TradeDate = Termination Date Time in Data Uploader.</p> <p>Fix - Changed Data Uploader behavior to allow termination when date component of termination date time is equal to trade date time irrespective of difference in time component.</p>
7.5.0	DTUP	168258	DTUP-338190	Issue	Issue - When Performance Swap trades on market index are created using Data Uploader, the direction of the trade is not saved correctly. If two trades are booked in opposite directions but are otherwise identical, they will have opposite NPVs in trade

Version	Component	HelpDesk	Issue	Type	Description
					window, but same NPVs in reports such as Portfolio Manager.
7.5.0	DTUP	170457	DTUP-338493	Issue	Issue - When you upload a new Equity using Data Uploader, it is uploaded successfully but the trading country is not getting uploaded.
7.5.0	DTUP		DTUP-338396	Issue	Issue - User Group fails to get saved in Access Permission for an Individual user when uploaded using Data Uploader.
7.5.0	DTUP		DTUP-338399	Issue	Issue - Country Uploader fails, when Holiday Code is missing in Country.csv file.
7.5.0	DTUP	168644	DTUP-338309	Issue	Issue - In case of zero-coupon IRS, the accrual is getting generated as UNADJUSTED even if trade is booked with fields for accrual as ADJUSTED. Fix - Corrected the behavior to generate correct accrual method in case of Zero-Coupon Interest Rate Swap.
7.5.0	DTUP	168570	DTUP-338357	Issue	Issue - The workflow rule UpdateTermination doesn't work as expected in case of novation. In that scenario, the child trade's external reference gets amended with its trade ID as a suffix. It is expected that the parent trade's external reference gets amended with child trade ID. The child trade's external reference should just be the original parent's external reference.
7.5.0	DTUP	168816	DTUP-338203	Issue	Issue - Bond Report displays the incorrect Updated User when Bond is amended using Data Uploader.
7.5.0	DTUP	167989	DTUP-338216	Issue	Issue - LOOK_PARENT_CONTACT doesn't work for PO contacts. Fix - if LOOK_PARENT_CONTACT= true you can define the contacts at the Parent PO Level.
7.5.0	DTUP	168878	DTUP-338258	Issue	Issue – Issues with Custom CashFlow with PrincipalExchangeFinal = true.
7.5.0	DTUP	168701	DTUP-338326	Issue	Issue – While trying to upload FX Vol Surf Offset, it gets uploaded successfully, but results are not exactly as expected. Two issues:

Version	Component	HelpDesk	Issue	Type	Description
					<p>1. While uploading FX VOL OFFSET, the offset details is incorrect.</p> <p>2. Sequence of columns is expected to be exactly as it is in the file.</p>
7.5.0	DTUP	168285	DTUP-338196	Issue	Issue - Specific both stub details are uploaded incorrectly for a swap using Data Uploader.
7.5.0	DTUP	168709	DTUP-338247	Issue	Issue – When a CDX Index trade is created using Data Uploader CSV file. Upload is successful but when Quote Type is Spread, Fields Series, Version, Annex Date details are blank and Default Event Settle Lag detail is incorrect.
7.5.0	DTUP	170331	DTUP-338521	Issue	Issue - Transfer reason is missing on child CDS Index trades created from partial termination using Data Uploader. The reason is correctly populated when terminating in GUI.
7.5.0	DTUP	170316	DTUP-338525	Issue	Issue - Transfer reason is missing on child Performance Swap trades created from partial termination using Data Uploader. The reason is correctly populated when terminating in GUI.
7.5.0	DTUP	169702	DTUP-338507	Issue	Issue - For Swap Cross Currency Trade uploaded using Data Uploader, there is a difference between CashFlow tab on a trade window and CashFlow report.
7.5.0	DTUP	170741	DTUP-338514	Issue	Issue - FX Option imported using DataUploader has Zero Notional and Ccy1 Amount.
7.5.0	DTUP	166833	DTUP-338530	Issue	Issue - When you upload a CDUF file containing the field "Keyword.CWB_No." into Calypso, the uploader changes this keyword to "CWB_No_". It should remain "CWB_No.".
7.5.0	DTUP	168184	DTUP-338330	Issue	<p>Issue - SwapCrossCurrency loaded using Data Uploader is incorrect for customization cashflows in column "Type".</p> <p>The value PRINC+INT is loaded instead of the value INTEREST.</p>
7.5.0	DTUP	170764	DTUP-338591	Issue	Issue - It is not possible to upload rating equivalences using Data Uploader. When more than one rating equivalence is loaded, the uploader returns successful status but only uploads the last rating in the list.

Version	Component	HelpDesk	Issue	Type	Description
7.5.0	DTUP	159345	DTUP-338453	Enh	Enhancement - Order support for FX product in Bloomberg-FIT.
7.5.0	DTUP	168163	DTUP-338535	Enh	Enhancement – Support for the following fields for Performance Swap in Data Uploader: 1) CouponPaymentAtEnd 2) DiscountMethod 3) ResetTiming 4) PrimaryLegIncomePaymentsLegRollDay
7.5.0	DTUP	170613	DTUP-338559	Issue	Issue - For FXOptions, the Notional currency is always taken as Secondary currency, and the Secondary amount is not calculated properly using the strike conversion using csv file in Data Uploader.
7.5.0	DTUP	170946	DTUP-338572	Issue	Issue - Settlement_Type field in CDSIndexDefiniton with value AUCTION and CUSTOMER_OPTION is not supported when CDS Index definition created using Data Uploader.
7.5.0	DTUP	171254	DTUP-338625	Issue	Issue - Failure to import Fund definition using Data Uploader.
7.5.0	DTUP	170958	DTUP-338563	Issue	Issue - On the interest bearing trade upload using Data Uploader, trade keywords are not saved into the trade.
7.5.0	DTUP	171141	DTUP-338605	Issue	Issue - For all BondMMDiscount trades in Calypso using Bloomberg TOMS, the yield value is being populated incorrectly.
7.5.0	DTUP	164153	DTUP-338630	Issue	Fix - Updated the logic to use the Cash settle payment dates as-is from Markitwire, instead of replicating GUI behavior of the "Generate" button.
7.5.0	DTUP	167660	DTUP-338511	Enh	Enhancement – Added support for uploading corporate actions using Data Uploader.
7.5.0	DTUP	170592	DTUP-338616	Issue	Issue – There should be a way to remove SYSTEM.UPLOADER logs when you use the Data Uploader.

Version	Component	HelpDesk	Issue	Type	Description
7.5.0	DTUP		DTUP-338602	Enh	Enhancement - Interpolation Default needs to be picked from domain value 'Interp Style' while uploading swap trades using Data Uploader.
7.5.0	DTUP	170728	DTUP-338598	Issue	Issue - Failure to import the CrossCurrencySwap with template name in Data Uploader.
7.5.0	DTUP	170194	DTUP-338650	Issue	Issue – There are two issues: 1/ Unable to set multiple underlying holidays in Future Contract using Data Uploader. 2/ Unable to set Underlying Start Lag in Future Contract using Data Uploader.
7.5.0	DTUP	167797	DTUP-338541	Issue	Issue - Add support for source specific default AMEND and UPDATE action using domain value similar to the existing feature in Data Uploader.
7.5.0	DTUP	171078	DTUP-338588	Issue	Issue - Mature Trade action changes SETTLE_HOLIDAYS_B value for uploaded Structured flow trades using Data Uploader.
7.5.0	DTUP	166268	DTUP-338743	Issue	Issue - Fixed the inconsistent behavior with regards to Swap trades where the payment lag would be set only on one leg and not the other.
7.5.0	DTUP	171628 171629	DTUP-338786	Enh	Enhancement - Added support for uploading Hedge Relationship with the "Price Exc. Credit Spread" field and calculate the value correctly.
7.5.0	DTUP	171462	DTUP-338800	Issue	Issue - Warnings in taskstation for Repo deals imported from TOMS.
7.5.0	DTUP	171569	DTUP-338826	Issue	Issue - It is not possible to upload the NAV using data uploader when using a product code. Fix – Introduced field "AdditionalQuoteName". It should contain NAV to upload the NAV value. It will update the quote name "Fund.<fund name>.NAV".
7.5.0	DTUP	170963	DTUP-338667	Issue	Issue - Portfolio Swap contract in Data Uploader unable to import contract with Any CountryGrid.
7.5.0	DTUP		DTUP-338700	Enh	Issue - Internal reference of the trade does not change upon termination.

Version	Component	HelpDesk	Issue	Type	Description
					Issue - Added a new keyword "NewInternalRef" to change internal reference of Trades after Termination as required by Bloomberg TOMS.
7.5.0	DTUP	171507	DTUP-338782	Issue	Issue - Performance swap trades are not uploaded correctly using Data Uploader, if the income payments are upon receipt and price fixing is with custom schedule. Resaving the trade in GUI with no change will trigger audit entries on: Product.PRIMARYLEG. RETURNPAYMENTSCHEDULE._dateroll Product.SWAPLEG._rollingDay This makes the check no change workflow rule fail.
7.5.0	DTUP	171494	DTUP-338779	Issue	Issue - Audit entry are seen if CDS INDEX definition created using Data Uploader is resaved without any changes.
7.5.0	DTUP	172237	DTUP-338846	Issue	Issue - Provided support for missing fields rolling-day for fixed-float side in CurveUnderlyingSwap uploader.
7.5.0	DTUP	170516	DTUP-338498	Issue	Issue - When we book order via EMSX interface the PLATFORMMSG remains in the SENT status, it doesn't move to completed status.
7.5.0	DTUP	170576	DTUP-338823	Issue	Issue - The product subtype WindowForward is not available under the product type: FXFlexiForward.
7.5.0	DTUP	171256	DTUP-338688	Issue	Issue - The issue is related to upload of Asstebacked Bond using Data Uploader. When the user intends to upload ABS bond with prepayment type as null/blank system doesn't allow with error 'ABS:Prepayment Type'.
7.5.0	DTUP	171504	DTUP-338773	Issue	Issue - CheckNochange error for MarginCall trade using Data Uploader.
7.5.0	DTUP	170876	DTUP-338753	Issue	Issue - MarginCall Security cannot be uploaded as price is equal to zero using Data Uploader.
7.5.0	DTUP		DTUP-338680	Issue	Issue - Incorporating Valuation Date for selection of ETO contracts required for FOWS module.
7.5.0	DTUP	171331	DTUP-338776	Issue	Issue - CheckNochange Error occurs when uploading ELS trade using Data Uploader.

Version	Component	HelpDesk	Issue	Type	Description
7.5.0	DTUP	172653	DTUP-338923	Issue	Issue – Unable to upload an ABS Bond without factor schedule using Data Uploader.
7.5.0	DTUP	171150	DTUP-338858	Issue	Issue - Uploading of user creation successful even if user does not have access rights CreateUser & AccessPrem using Data Uploader.
7.5.0	DTUP	172032	DTUP-338901	Issue	Issue - Custom stub box is unchecked for a trade booked with custom swap Stub details using Data Uploader.
7.5.0	DTUP		DTUP-338904	Enh	<p>Enhancement - Add support for CCP lifecycle.</p> <p>The default BusinessFlow should be configurable from a domain Value:</p> <p>Domain name, MarginEngine.Config, value = BusinessType, comment = FCM or HRC or CCP.</p> <p>If comment is not present, then fallback to HRC.</p>
7.5.0	DTUP	171505	DTUP-338726	Issue	Issue - INTEREST BEARING trade uploaded using Data Uploader, doesn't pass CheckNoChange Rule.
7.5.0	DTUP	170610	DTUP-338663	Enh	<p>Issue - There is no field to upload the FXSpot, FXForward and FXForwardPoints in FXOption Data Uploader.</p> <p>Fix - Added CSV and XML support for the following fields:</p> <ol style="list-style-type: none"> 1.DealSpotRate 2.DealFwdPoints 3.DealFwdRate 4.DealCcy1Rate 5.DealCcy2Rate 6.DealSpotDate
7.5.0	DTUP	171445	DTUP-338745	Issue	Issue – For an ELS trade, Novation does not pick up time specified in CSV using Data Uploader.
7.5.0	DTUP	172066	DTUP-338862	Issue	Issue - DataUploader does not load Modify Money on trades correctly.

Version	Component	HelpDesk	Issue	Type	Description
7.5.0	DTUP	171252	DTUP-338730	Enh	<p>Issue – Issue while uploading Performance Swap Trade (TRS) using Data Uploader as there is no support for amortization option on secondary leg.</p> <p>Fix – Added support for amortization option on secondary leg.</p>
7.5.0	DTUP	171653 173903	DTUP-338748	Issue	Issue - Not able to upload Fields 'Interpolated Rates' and 'Dec Places' using Data Uploader.
7.5.0	DTUP	169123	DTUP-338766	Enh	<p>Enhancement – Added support for CurveFx Uploader.</p> <p>Scope includes:</p> <ul style="list-style-type: none"> - FX Curve Window Definition Panel - FX curve Offsets and Points Panel which is enabled only when GenerateFromInstruments Flag is false <p>Actions supported: NEW, AMEND, DELETE</p> <p>If Generation Algorithm is of CurveFXUnderlying Type, then Primary Curve and Secondary Curve is populated FX Curve in WebUI otherwise Curve Zero is set.</p> <p>Define a domain CurveFX.gensimple and add the generation algorithm name provided by user</p> <p>Uploading CurveOffsets is a 2-step process:</p> <ol style="list-style-type: none"> 1. Define the FX curve using the samples attached 2. Then upload the curve offsets for the defined curve specifying the curve details like name, instance, currency, secondary currency and datetime.
7.5.0	DTUP		DTUP-338831	Issue	Issue - Internal reference is not updated in Repo child trade during RollOver.
7.5.0	DTUP	170293	DTUP-338814	Enh	<p>Issue - Issue with Import of FVF quotes for Equity ETF.</p> <p>Fix - Introduced new field "AdditionalQuoteName".</p> <p>This field will contain either "FVF" or "ETF" or any other special quote name value.</p> <p>Example:</p> <p>If Equity.GOOG.FVF needs to be updated, the "AdditionalQuoteName" field should be set to "FVF".</p> <p>Same for Equity.GOOG.ETF.</p>

Version	Component	HelpDesk	Issue	Type	Description
7.5.0	DTUP		DTUP-338879	Issue	Issue – Provide Data Authorization support for LE, FutureContract and SDI.
7.5.0	DTUP	158946	DTUP-338928	Enh	Enhancement – Added support for new behavioral assumption action – Reinvestment. REINVESTMENT_PRODUCT REINVESTMENT_PRODUCT_TEMPLATE REINVESTMENT_RATE_TYPE REINVESTMENT_FIXED_CCY REINVESTMENT_FIXED_INDEX REINVESTMENT_FIXED_TENOR REINVESTMENT_FIXED_CURVE_POINT REINVESTMENT_FIXED_SPREAD REINVESTMENT_FIXED_DERIVED REINVESTMENT_FLOATING_DERIVED REINVESTMENT_FLOATING_SPREAD REINVESTMENT_PRODUCT_MATURITY
7.5.0	DTUP	171781	DTUP-338929	Issue	Issue – Issues with DataUploader samples (and related Workflow config) for Trade Events.
7.5.0	DTUP		DTUP-338949	Issue	Issue - Enable priority management on messages for Liquidity Risk and Trade VaR messages.
7.5.0	DTUP	166060	DTUP-338643	Issue	Issue - Calc Agent and Expiry Delivery link Not Populating on FXOptions using Data Uploader.
7.5.0	DTUP	172238	DTUP-338864	Issue	Issue - DB Values of curve underlying basis swap does not match WebUI when uploaded using Data Uploader.
7.5.0	DTUP	165902	DTUP-338790	Issue	Issue – In Structured Flow, amended trade with reconventions uploaded using Data Uploader cannot be priced.
7.5.0	DTUP	171271	DTUP-338910	Issue	Issue - Failed to import an ABS trade using Data Uploader due to NumberFormatException.
7.5.0	DTUP	171174	DTUP-338919	Issue	Issue - For Cross Currency rates, split rate information is not picked up from the live market data feed.

Version	Component	HelpDesk	Issue	Type	Description
7.5.0	DTUP	167363	DTUP-338953	Enh	Enhancement - Added datauploader support for Workflow Access tab in User Access Permissions window.
7.5.0	DTUP		DTUP-338939	Issue	Issue - Add api in UploaderTradeUtil to fetch active LE by attribute.
7.5.0	DTUP		DTUP-338990	Enh	Enhancement - Handle Core API change in Data Uploader for Mandate product. Mandate Product: Old Method - fund.validate() New method - fund.validate(ShowProduct product)

6.41 Changes in January 2019 - Version (7.5.2)

Version	Component	HelpDesk	Issue	Type	Description
7.5.2	DTUP	166684 167660	DTUP-338511 DTUP-339159	Enh	Enhancement – Added support for Corporate Action.
7.5.2	DTUP		DTUP-338683	Issue	Issue - Incorporating Valuation Date for selection of ETO Contracts required for FOW module.
7.5.2	DTUP	166995	DTUP-338855	Enh	Enhancement - Enhanced Futures to Support Compressed Trades using an Average Price Type-Trade Price. Fix - A new boolean flag "AvgPriceB" has been introduced for both CSV and XML files. If this flag is set to true, the value given in the "Price" field is taken as it is without any rounding. It is rounded based on Quote Type and Quote Decimals otherwise.
7.5.2	DTUP	172439	DTUP-338978	Issue	Issue - PaymentLag & CouponOffsetBusDayB fields are not uploaded through CSV in Structured Flows. Fix – Added fields CouponOffsetBusDayB and PaymentLag.
7.5.2	DTUP	169254	DTUP-338981	Issue	Issue - NPE with pricing environment using DevOps Center setup.

Version	Component	HelpDesk	Issue	Type	Description
7.5.2	DTUP	173099	DTUP-338999	Issue	Issue – Error message related to Effective Date while integrating ETF Contract even though Effective Date is properly populated.
7.5.2	DTUP	170194	DTUP-339032 DTUP-339016	Issue	Issue – Future Contract: Type MM - Add support for Underlying Holidays present in Underlying Tab. Additional fix.
7.5.2	DTUP	173622	DTUP-339035	Issue	Issue – ESO - Duplicate Premium when using Data Uploader to Terminate a trade.
7.5.2	DTUP	173275	DTUP-339042	Issue	Issue - Pricing Sheet: UpperStrike for CappedSwap with strategy Collar is not displayed.
7.5.2	DTUP	173890	DTUP-339053	Issue	<p>Issue – Reset lag related details should be populated when "ResetLag" value is provided, irrespective of the tag "CustomResetParametersB" in IRS.</p> <p>Fix - If ResetLag value is given then use the reset details from the imported file.</p> <p>If Resetlag value is not given, then look for the tag 'CustomResetParametersB' and set the reset details accordingly. See DTUP-338677 for details on CustomResetParametersB.</p>
7.5.2	DTUP	173653	DTUP-339071	Issue	<p>Issue - Import field of <Benef. Name> not found in SDI's Data Uploader CSV file.</p> <p>Fix – Added CSV and XML support for BeneficiaryName in SDIs.</p>
7.5.2	DTUP	170400	DTUP-339077	Issue	Issue - Data Uploader Scheduled Task fails when file is empty.
7.5.2	DTUP	173626	DTUP-339081	Enh	Issue – Add sample file for User with User Group.
7.5.2	DTUP	173417	DTUP-339034	Issue	Issue - Data Uploader - Account load fails with validation error due to SecuritySettlement flag.
7.5.2	DTUP	172943	DTUP-339125	Issue	Issue – Data Uploader is requiring underlying where manual capture is not.
7.5.2	DTUP	174312	DTUP-339147	Issue	Issue - DataUploader fails to import Scriptable OTCproducts correctly.

6.42 Changes in May 2019 - Version (7.5.3)

Version	Component	HelpDesk	Issue	Type	Description
7.5.3	DTUP	178308 178461	DTUP-339690	Issue	Issue – Data Uploader - Equity Swap with “Fixed” Funding leg fails to upload.

6.43 Changes in June 2019 - Version (7.5.4)

Version	Component	HelpDesk	Issue	Type	Description
7.5.4	DTUP	180263	DTUP-339902	Issue	Issue - Upload for CSV file with more than 1000 rows is failing.
7.5.4	DTUP	179569	DTUP-339905	Issue	Issue - When uploading a ScriptableOTC trade the Trader Premium is always zero.

6.44 Changes in August 2019 - Version (7.5.5)

Version	Component	HelpDesk	Issue	Type	Description
7.5.5	DTUP	182681	DTUP-340114	Issue	Issue - Remove scientific format from Data Exporter as scheduled task EXPORT_QUOTE modifies the format of large number into exponential number in an exported CSV file.
7.5.5	DTUP	179320	DTUP-339979	Issue	Issue - Repo Rollover - Numbers after decimal are not taken into account.
7.5.5	DTUP	179323	DTUP-340106	Enh	<p>Issue - Action UNDO_ROLL does not work for trade uploaded through DTUP.</p> <p>The external reference of child trade is not modified causing two trades to have the same external reference.</p> <p>Fix – The workflow rule UpdateRollOver must be added to the action UNDO_ROLL and the action UNDO_ROLL must be added to the domain “UploadRejectAction”.</p> <p>This rule takes care of setting the child trade external ref to parent external ref + parent trade id.</p>
7.5.5	DTUP	182493	DTUP-340108	Enh	Issue - Add support for Explode Return/New margin field in Margin Call Contract.

Version	Component	HelpDesk	Issue	Type	Description
					Fix - Support provided for Explode Return/New margin field in Margin Call Contract: XML field: ExplodeReturnOrNewMarginB CSV column names: EligibleCurrency_ExplodeReturnOrNewMarginB LEEligibleCurrency_ExplodeReturnOrNewMarginB
7.5.5	DTUP	180826	DTUP-340161	Issue	Issue – Cannot upload Partial Termination under German locale.

6.45 Changes in August 2019 - Version (7.5.6)

Version	Component	HelpDesk	Issue	Type	Description
7.5.6	DTUP		DTUP-340245	Issue	Issue – Error about fee amounts when uploading a swaption from Markitwire.
7.5.6	DTUP	182681	DTUP-340254	Issue	Issue - Remove scientific format from Data Exporter as scheduled task EXPORT_QUOTE modifies the format of large number into exponential number in an exported CSV file.
7.5.6	DTUP	180453 177413	DTUP-340249	Issue	Issue - OutOfBounds Exception when opening uploaded SCOT mirror trade.

6.46 Changes in September 2019 - Version (7.5.7)

Version	Component	HelpDesk	Issue	Type	Description
7.5.7	DTUP	185384	DTUP-340388	Issue	Issue – Equity Swap - Applying Partial Termination through the Data Uploader results in Partial Termination message that trade cannot be uploaded with an error message “Invalid termination amount for partial termination”. Fix – Fixed locale issue when formatting the amount.
7.5.7	DTUP		DTUP-340305	Enh	Issue - Action UNDO_ROLL does not work for trade uploaded through DTUP.

Version	Component	HelpDesk	Issue	Type	Description
					<p>The external reference of child trade is not modified causing two trades to have the same external reference.</p> <p>Fix – The workflow rule UpdateRollOver must be added to the action UNDO_ROLL and the action UNDO_ROLL must be added to the domain “UploadRejectAction”.</p> <p>This rule takes care of setting the child trade external ref to parent external ref + parent trade id.</p>

6.47 Changes in October 2019 - Version (7.5.8)

Version	Component	HelpDesk	Issue	Type	Description
7.5.8	DTUP	174116	DTUP-339652	Issue	<p>Issue – Population of Receiver/Sender in case of Data Uploader messages linked to Gateway is not correct. It is always retrieving them from gateway.service.properties even if they are available on the trade.</p> <p>Fix - For gatewaymsg, we populate the sender and receiver based on the counterparty and PO from the calypso trade.</p> <p>If counterparty and PO cannot be derived then we select the values from the gateway.service.properties.</p>

6.48 Changes in November 2019 - Version (7.5.9)

Version	Component	HelpDesk	Issue	Type	Description
7.5.9	DTUP	180348	DTUP-340491	Issue	<p>Issue - When swift confirm MT306 is saved, tag 29k (expiry time) is based on a 12hr clock. It should be based on a 24hr clock.</p>

6.49 Changes in December 2019 - Version (7.5.10)

Version	Component	HelpDesk	Issue	Type	Description
7.5.10	DTUP	188745	DTUP-340661	Issue	Issue – Equity Swap Trade - Trade currency in Funding Leg is not set as the underlying currency when Swap Settlement Currency is different from the underlying currency with FXConversionMethod = Local.

6.50 Changes in February 2019 - Version (7.6.0)

Version	Component	HelpDesk	Issue	Type	Description
7.6.0	DTUP	171289	DTUP-339079	Issue	Issue - Support OTC Bond Options in Data Uploader. Fix – Added support for OTC Bond Options, actions: NEW, AMEND, CANCEL, EXERCISE, PARTIAL_EXERCISE, TERMINATE, NOVATE.
7.6.0	DTUP	173099	DTUP-338998	Issue	Issue – Error message related to Effective Date while integrating ETF Contract even though Effective Date is properly populated.
7.6.0	DTUP	170194	DTUP-339031	Issue	Issue – There are two issues: 1/ Unable to set multiple underlying holidays in Future Contract using Data Uploader. 2/ Unable to set Underlying Start Lag in Future Contract using Data Uploader. Fix - Added CSV and XML support for Holidays available in Underlying Tab.
7.6.0	DTUP	173626	DTUP-339081	Enh	Issue – Add sample file for User with User Group.
7.6.0	DTUP	172663	DTUP-339110	Issue	Issue – Fields in product_cash table are different for repo trades imported using Data Uploader and repo trades captured using the Trade window. Fix – The fields are now the same.

6.51 Changes in March 2019 - Version (7.6.1)

Version	Component	HelpDesk	Issue	Type	Description
7.6.1	DTUP	174315	DTUP-339281	Issue	Issue - Account Loader failing without proper Error Details. Fix - Updated Data Uploader validation for calypso account to represent correct error code and message for invalid statement frequency date roll.
7.6.1	DTUP	173086	DTUP-339227	Issue	Fix - Changed Data Uploader behavior to bypass minimum purchase amount validation across trade notional for a bond trade for interbook deals.
7.6.1	DTUP	174272	DTUP-339293	Issue	Issue - Issue pertains to Callable Bond Trade. While uploading callable bond trade using Data Uploader, system picks Yield as Yield to Maturity instead of Effective yield selected in Bond Definition. For this scenario, in Bond Definition under call schedule Effective call is selected as "Next" but system captures as "Maturity" for uploader trade.
7.6.1	DTUP	171629	DTUP-339243	Issue	Issue – In Hedge Accounting - Price Exc Credit Spread Field does not calculate using pricing environment of Hedge Definition but user defaults when Hedge Relationship is created through Data Uploader.
7.6.1	DTUP	172325	DTUP-339221	Issue	Issue - Country Code / Name Data in Calypso does not comply with ISO values. Calypso does not permit Country Name to be changed manually in the Country GUI. This change is permissible using Data Uploader. Fix - Added same validation in Data Uploader as present in the Calypso GUI for this functionality.
7.6.1	DTUP	174326	DTUP-339259	Issue	Issue – Data Uploader only reads ForwardMarginPoints as integer leaving out the numbers after decimal.
7.6.1	DTUP	172489	DTUP-339030	Issue	Issue - When you upload FutureOptionProduct where Future underlying is "Relative", the Future Option fails to upload. When you upload the same Future Product CSV against Future Option Contract with Future Underlying as "Specific", the CSV is uploaded successfully without any error.

Version	Component	HelpDesk	Issue	Type	Description
7.6.1	DTUP	173275	DTUP-339043	Issue	Issue – In pricing sheet, UpperStrike for CappedSwap with strategy Collar is not displayed.
7.6.1	DTUP	170942	DTUP-339008	Issue	Issue - While performing normal cancellation of trade through DTUP or GUI with CANCEL workflow rule the external reference is getting changed.
7.6.1	DTUP	173762	DTUP-339266	Issue	Issue - When Strike of the FXoption is changed using Data Uploader, Ccy2 amount does not get updated as per the new Strike.
7.6.1	DTUP	165483	DTUP-339124	Issue	<p>Issue - CSV mapping is missing for <FeeInput> in EquitySwap trade using Data Uploader.</p> <p>Fix - Added support for Fee_Input.</p> <p>Along with Fee_Input, following tags are also supported in ELS CSV.</p> <ul style="list-style-type: none"> -Fee_Method -Fee_Description -Fee_Role -ManualAmountB -WithOverrideB
7.6.1	DTUP	175092	DTUP-339316	Issue	Issue - Interest Config Data Uploader failure on missing Reset date rule when it is not needed.
7.6.1	DTUP	174871	DTUP-339246	Issue	Issue - Incorrect value of Price Exc Credit Spread while forming Hedge Relationship through Data Uploader.
7.6.1	DTUP	174389	DTUP-339346	Issue	<p>Issue – While trying to import a floating rate bond with stub interpolation using Data Uploader, it is not working well. CSV to XML mapping is missing.</p> <p>Fix - Added CSV to XML mapping.</p>
7.6.1	DTUP	171401	DTUP-338987	Issue	<p>Issue - SDI CSV Data Uploader format's field SenderToReceiverInfo is not as per SWIFT format and requirement.</p> <p>Fix - For providing new line character in "SenderToReceiverInfo " you should use "\n" as shown below-</p>

Version	Component	HelpDesk	Issue	Type	Description
					/SPRO/08\n/OCMT as value in SenderToReceiverInfo field.
7.6.1	DTUP	173013	DTUP-338996	Issue	Issue – Engine server using Data Uploader doesn't upload curve offsets automatically.
7.6.1	DTUP		DTUP-339362	Issue	Issue - For Book with Attribute Domiciliation as "offshore" the forward point split rate tab is different between Data Uploader and GUI. When the Trade is uploaded using Data Uploader the Incorrect curve is picked up.
7.6.1	DTUP	174587	DTUP-339214	Issue	Issue - When you Upload XML for CPI swap trade you get rate for CPI Leg as Fixed. This leads to an incorrect projected amount for CPI Swaps.
7.6.1	DTUP	171504	DTUP-339128	Issue	Fix – Added support for marketplace from CSV file for MarginCall and ELS trade. IF MarketPlace is provided, then the provided value will be set otherwise it will be defaulted to User Defaults MarketPlace.
7.6.1	DTUP		DTUP-339313	Issue	Issue - The issue is related to a bond where bond currency is UDI and settlement currency is MXN. The trade Accrual for UDI bond trade is incorrectly calculated in MXN when you upload a trade using Data Uploader.
7.6.1	DTUP	174497	DTUP-339211	Issue	Issue - FX Reset CUDs are not being processed successfully using the UploaderImportMessageEngine.
7.6.1	DTUP		DTUP-339340	Issue	Issue - Data Uploader doesn't allow any other role other than 'Counterparty'. Fix - CSV support provided for Fee Role.
7.6.1	DTUP	167639	DTUP-339073	Enh	Enhancement – Added support for unavailability transfer trades.
7.6.1	DTUP	171154	DTUP-339321	Issue	Issue - When uploading Market Quotes using Data Uploader, the system shows record upload is rejected with error message exception and error value: Null.
7.6.1	DTUP	175011	DTUP-339288	Issue	Issue - When there is upload of a pricing script trade(success/rejected), the product type

Version	Component	HelpDesk	Issue	Type	Description
					ScriptOTCProduct and type Swap go missing in the pricing script definition window and an existing pricing script trade in pricing sheet has its swap leg missing.
7.6.1	DTUP	163852	DTUP-339361	Issue	Issue - CRE Engine Throws Unknown HedgeAccountingMeasure Error.
7.6.1	DTUP	174742 177602	DTUP-339332	Issue	<p>Issue - Unable to update Triparty and Acadia details under Exposure groups in a margin call contract.</p> <p>Fix - Added MarginCallType and Identifier fields in Exposure Group Acadia.</p> <p>MarginCallType field is populated using Collateral.AcadiaMarginCallType domain.</p>
7.6.1	DTUP	175484	DTUP-339330	Issue	Issue - Trade Keyword values are not getting updated when you apply RATERESET trade action.
7.6.1	DTUP	167363	DTUP-339302	Issue	<p>Issue - The validation checks for domains 'tradeStatus' & 'tradeAction' to validate Status & Action respectively.</p> <p>Due to this, only trade uploading is working as expected.</p> <p>Fix - Check for a domain based on the Access Entity which can be Trade/Transfer/Message/Task/Custom.</p>
7.6.1	DTUP	175276	DTUP-339337	Enh	<p>Enhancement – Added support for locking columns leg wise using Data Uploader.</p> <p>Fix - For this enhancement, a new tag in xml has been introduced " <LegType>Rec</LegType> " in LockColumns.</p> <p>In this tag you need to provide the legtype for which you want to lock the columns.</p> <pre> <LockColumns> <LegType>Rec</LegType> <Name>Notional</Name> </LockColumns> <LockColumns> <LegType>Pay</LegType> <Name>Rate</Name> </pre>

Version	Component	HelpDesk	Issue	Type	Description
					<p></LockColumns></p> <p>Also note, if you want to lock columns from only one side then also you should provide </LockColumns> for both the sides.</p> <p><LockColumns> <LegType>Rec</LegType> <Name>Notional</Name> </LockColumns></p> <p><LockColumns> <LegType>Pay</LegType> </LockColumns></p> <p>In CSV you need to provide the lock columns for each leg type in below format. e.g. there are two legs Pay and Rec then there will be "LockColumns.Pay" column and "LockColumns.Rec" column that will have values to lock.</p> <p>2) Also, to maintain the backward compatibility, default behavior is retained. i.e. when leg type is not mentioned for locked column it will be considered for both the legs.</p> <p>3) You cannot have combination of above two cases in one file.</p>
7.6.1	DTUP		DTUP-339400	Issue	Issue - Not able to Book OIS trade from Markitwire.
7.6.1	DTUP	171781	DTUP-339324	Issue	<p>Issue – Added support for changing the external reference of trade which is created as a result of takeover action.</p> <p>To support this, a new workflow rule has been introduced named "UpdateTakeupTradeRule".</p> <p>This rule specifically looks for the keyword "TakeUpTradeExternalReference" and sets the value of this keyword as external reference of the trade created due to take up.</p> <p>This workflow rule needs to be applied on the transition Verified-Takeup-Verified.</p>

6.52 Changes in March 2019 - Version (7.6.2)

Version	Component	HelpDesk	Issue	Type	Description
7.6.2	DTUP	167639	DTUP-339073	Enh	Enhancement – Added support for Unavailability transfer trades in Data Uploader.

6.53 Changes in April 2019 - Version (7.6.3)

Version	Component	HelpDesk	Issue	Type	Description
7.6.3	DTUP	172555	DTUP-339349	Issue	Issue - BRL non-deliverable swaps in Markitwire are not being captured as non-deliverable IRS in Calypso.
7.6.3	DTUP	175810	DTUP-339391	Issue	Issue - Capfloor DiscountMethod of Payment cannot be imported. Fix - Added field "DiscountMethod" in both CSV and XML.
7.6.3	DTUP	172943	DTUP-339496	Issue	Issue – Data Uploader is requiring underlying for Pricing Script where manual capture is not.

6.54 Changes in April 2019 - Version (7.6.4)

Version	Component	HelpDesk	Issue	Type	Description
7.6.4	DTUP	175812 175757 175761	DTUP-339393	Enh	Issue – For a Bermudan Cancellable Cap/Floor, the value provided for Calendar in the Expiry Time tab does not persist, and for Cross Currency Swap, the Principal Adjustment attributes are not uploaded via DTUP. Fix – Fixed Schedule_ExpDeliveryHolidays and added support for 'No Tenor' checkbox. CSV column name: Schedule_isNoTenor.
7.6.4	DTUP	176844	DTUP-339471	Enh	Issue - DataUploader ignores Swaption Exercise Settlement Rate Index. Fix – Added Rate Index to CSV file.
7.6.4	DTUP	177300	DTUP-339587	Issue	Issue – IRS - Specific Both, Specific Last, First Stub, Interpolation Rates are picking up incorrect fields.

6.55 Changes in April 2019 - Version (7.6.5)

Version	Component	HelpDesk	Issue	Type	Description
7.6.5	DTUP	178129	DTUP-339700	Issue	Issue - When you terminate a Buy ESO trade via DTUP, the "PAY" Premium changes to "REC" after the trade is terminated. It should remain "PAY".

6.56 Changes in May 2019 - Version (7.6.6)

Version	Component	HelpDesk	Issue	Type	Description
7.6.6	DTUP	176803	DTUP-339657	Issue	Issue – Pricing Sheet: FX Option Trade import sets No_Calc_Exp keyword incorrectly.
7.6.6	DTUP	174448	DTUP-339726	Issue	Issue - Issue when importing trade with StrategyId via Data Uploader.
7.6.6	DTUP	178833	DTUP-339741	Issue	Issue - Data Uploader - Trade gets uploaded even though "keyword.StrategyId " field contains invalid value.

6.57 Changes in May 2019 - Version (7.6.7)

Version	Component	HelpDesk	Issue	Type	Description
7.6.7	DTUP	174272	DTUP-339746	Issue	Issue - While uploading callable bond trade using Data Uploader, system calculates Yield as Yield to Maturity instead of Effective Yield.
7.6.7	DTUP	178059	DTUP-339774	Enh	Issue – Scheduled task DATA_UPLOADER - Missing reject file in case of failure. Fix – Set property Publishers=File,RejectedFile in "datauploader.properties" to get the rejected xml.
7.6.7	DTUP	178378	DTUP-339790	Issue	Issue – Imported Swaption – Exercise/Settlement panel - Wrong Valuation Date holidays.

6.58 Changes in June 2019 - Version (7.6.8)

Version	Component	HelpDesk	Issue	Type	Description
7.6.8	DTUP	159193 172997 180621	DTUP-339876	Issue	Issue - Uploaded Basis swap trade has Trade Time from domain values of UploadTradeTime and not from file used in uploading the trade. Fix - Corrected the mapping for the CSV translation to include time for TradeDate field.
7.6.8	DTUP	180263	DTUP-339903	Issue	Issue - Upload for CSV file with more than 1000 rows is failing.
7.6.8	DTUP	180931	DTUP-339928	Issue	Issue - swap_leg table shows option type incorrectly for uploaded cappedswap trade.

6.59 Changes in August 2019 - Version (7.6.9)

Version	Component	HelpDesk	Issue	Type	Description
7.6.9	DTUP	181075	DTUP-340132	Enh	Issue – Exercise / Settlement - OptionCalcDialog Window does NOT pick details from CSV Files. Fix – Added ValuationDateBusinessDays field to XML and CSV.
7.6.9	DTUP	181941	DTUP-340140	Issue	Issue – Data Uploader failed to save Credit Rating configuration.

6.60 Changes in September 2019 - Version (7.6.10, 7.6.11)

Version	Component	HelpDesk	Issue	Type	Description
7.6.10 7.6.11	DTUP	193391	DTUP-340324	Issue	Issue – Swap cashflows are not updated after importing custom cashflows.

6.61 Changes in March 2019 - Version (7.7.0)

Version	Component	HelpDesk	Issue	Type	Description
7.7.0	DTUP	174389	DTUP-339345	Issue	Issue – Unable to import bond product stub interpolation using Data Uploader due to a missing CSV to XML mapping.

Version	Component	HelpDesk	Issue	Type	Description
					Fix – Added CSV to XML mapping after which stub interpolation is uploaded successfully.
7.7.0	DTUP	175484	DTUP-339329	Issue	Issue - Trade Keyword values are not getting updated when you apply RATERESET trade action.
7.7.0	DTUP	172455	DTUP-339235	Issue	Issue - Repeated amend to Holiday Code leads to Server service error.
7.7.0	DTUP	174635	DTUP-339261	Issue	Issue - Data Uploader issue with repos when counterparty shortname has a comma in it.
7.7.0	DTUP	172754	DTUP-339087	Issue	Issue - Added getEngineId() API to support multiple configurations of SwapswireTradeEngine.
7.7.0	DTUP	171374	DTUP-338974	Issue	Issue – Issue is with the workflow rule VALIDATE on the message workflow. This rule is defined on the GATEWAYMSG and the customizer is implemented to validate this rule. When the import fails, it is observed that message will still pass the workflow rule with MSG status as COMPLETED.
7.7.0	DTUP	174315	DTUP-339282	Issue	Issue – Calypso Data Uploader CalypsoAccount loader fails without proper error details. Fix - Updated datauploader validation for calypso account to represent correct error code and message for invalid statement frequency date roll.
7.7.0	DTUP	174742 177602	DTUP-339331	Issue	Issue - Unable to update Triparty and Acadia details under Exposure groups in a margin call contract. Fix - Added MarginCallType and Identifier fields in Exposure Group Acadia. MarginCallType field is populated using Collateral.AcadiaMarginCallType domain.
7.7.0	DTUP	173086	DTUP-339226	Issue	Issue - Bond trade - Bypass minimum purchase amount validation for internal deals. Fix - Changed Data Uploader behavior to bypass minimum purchase amount validation for an internal bond trade.
7.7.0	DTUP	172325	DTUP-339220	Issue	Issue - Country Code / Name Data in Calypso does not comply with ISO values. Calypso does not permit Country Name to be changed manually in the Country GUI. This change is permissible using Data Uploader.

Version	Component	HelpDesk	Issue	Type	Description
					Fix - Added same validation in Data Uploader as present in the Calypso GUI for this functionality.
7.7.0	DTUP	167363	DTUP-339303	Issue	<p>Issue - The validation checks for domains 'tradeStatus' & 'tradeAction' to validate Status & Action respectively.</p> <p>Due to this, only trade uploading is working as expected.</p> <p>Fix - Check for a domain based on the Access Entity which can be Trade/Transfer/Message/Task/Custom.</p>
7.7.0	DTUP	175686	DTUP-339387	Issue	<p>Issue - No external reference is being set on the action from CUD value when partial return action is applied on a new sec lending trade using CUD file.</p> <p>Fix – Added support for:</p> <pre><Fields><Fields> <Field> <Name>Return Action External Reference</Name> <Value>Test_Return1</Value> </Field> </Fields> in PartialReturn</pre>
7.7.0	DTUP	175602	DTUP-339372	Issue	<p>Issue - While uploading a ManualSDI where either the Address or Country and City is blank, the Manual SDI reflects it as null impacting the Respective Messages.</p> <p>Fix – Added null checks for country&city and address.</p>
7.7.0	DTUP		DTUP-339399	Issue	Issue - Not able to Book OIS trade from Markitwire.
7.7.0	DTUP	175182	DTUP-339192	Issue	Issue - Cannot upload CDS trade with settlement matrix.
7.7.0	DTUP	174839	DTUP-339305	Issue	<p>Issue - For trades flowing in from CME through exchange-feed, Pmt 'EXP' is not set for BRL IRS coupons.</p> <p>Fix - Added missing feature of setting payment-frequency to EXP in case of OIS ZC Swap.</p>
7.7.0	DTUP	173653 174764	DTUP-339070	Issue	<p>Issue - Import field of <Benef. Name> not found in SDI's Data Uploader CSV file.</p> <p>Fix – Added CSV and XML support for BeneficiaryName in SDIs.</p>
7.7.0	DTUP	175575	DTUP-339352	Issue	<p>Issue - Investment Strategy is missing when trade uploaded via Data Uploader.</p> <p>Fix – A validation is added in Data Uploader which will check if a strategy exists in the system with the given id and reject the trade if it doesn't.</p>

Version	Component	HelpDesk	Issue	Type	Description
7.7.0	DTUP	171401	DTUP-338986	Issue	Issue - SDI CSV Data Uploader format's field SenderToReceiverInfo is not as per SWIFT format and requirement. Fix – Added '\n' break line character.
7.7.0	DTUP	172555	DTUP-338957	Issue	Issue - BRL non-deliverable swaps in Markitwire are not being captured as non-deliverable IRS in Calypso.
7.7.0	DTUP	175092	DTUP-339315	Issue	Issue - Interest Config Data Uploader failure on missing Reset date rule when it is not needed.
7.7.0	DTUP	174582	DTUP-339206	Issue	Issue – Error whilst uploading a repo trade using Data Uploader. The input value 'Fill Type' is overwritten while setting security details provided by the user. Setting 'Fill Type' modifies the value of 'Allow Modify Money' flag when security details are provided. Fix – These values need to be set once security details are set. After this fix, the repo trade is getting uploaded successfully.
7.7.0	DTUP		DTUP-339338	Issue	Issue - Data Uploader doesn't allow any other role other than 'Counterparty'. Fix - CSV support provided for Fee Role.
7.7.0	DTUP	175011	DTUP-339287	Issue	Issue - When there is upload of a pricing script trade(success/rejected), the product type ScriptOTCProduct and type Swap go missing in the pricing script definition window and an existing pricing script trade in pricing sheet has its swap leg missing.
7.7.0	DTUP	163852	DTUP-339360	Issue	Issue - CRE Engine Throws Unknown HedgeAccountingMeasure Error.
7.7.0	DTUP	174906	DTUP-339354	Issue	Issue – Data Uploader is asking for TradeCurrency as a mandatory field for FX option. Fix - TradeCurrency will not be a mandatory field in CSV. If TradeCurrency is specified in CSV, then map to XML TradeCurrency. Otherwise map CSV secondary currency to XML TradeCurrency.

Version	Component	HelpDesk	Issue	Type	Description
7.7.0	DTUP	173340	DTUP-339248	Issue	<p>Issue - Compounding flag is incorrectly set for non-compounding, weighted average FEDFUND trades.</p> <p>Fix - Changes implemented in Data Uploader for IRS trades to consider averaging details over OIS compounding. As per this new change if averaging details are present in XML the trade will not have OIS compounding details even-though it has rate-index of type OIS.</p>
7.7.0	DTUP	173913	DTUP-339197	Issue	<p>Issue - The notional comparison fails for the negative notional when the trade is allocated in the same counterparties as the counterparty of the original trade.</p> <p>Fix - When trade is allocated in same counterparties as the block trade, you will be using the absolute values of the notional amount and ignore the sign while comparing the notional as all the allocated child trades will have the same direction as the parent trade, so the sign does not matter.</p>
7.7.0	DTUP	170400	DTUP-339076	Issue	<p>Issue - When you upload an empty xml file through Scheduled Task of type DATA_UPLOADER then Scheduled Task shows FAILED status.</p> <p>Fix – After the fix, the Scheduled Task will show SUCCESS.</p>
7.7.0	DTUP	169254	DTUP-338980	Issue	<p>Issue - When you try to upload the trade using UploaderImportMessageEngine, an NPE is thrown in EngineServer and the trade upload fails. Same XML goes through successfully using Data Uploader GUI.</p>
7.7.0	DTUP	171504	DTUP-339126	Issue	<p>Issue - CheckNochange error for MarginCall trade using Data Uploader.</p>
7.7.0	DTUP	165483	DTUP-339121	Issue	<p>Issue – CSV mapping is missing for <FeeInput> in EquitySwap trade in DTUP.</p> <p>Fix - Added support of Fee_Input.</p> <p>Along with Fee_Input, following tags are also supported in ELS CSV: Fee_Method, Fee_Description, Fee_Role, ManualAmountB, WithOverrideB.</p>
7.7.0	DTUP	171105	DTUP-338931	Enh	<p>Enhancement - As part of the fix, a Scheduled Task "OIS_COMPOUND_UPDATE" is provided to update OIS compounding flag on Swap trade float-legs when the corresponding rate-index selected on trade is</p>

Version	Component	HelpDesk	Issue	Type	Description
					<p>configured with OIS attributes "DailyIndexCalculator" and "IndexCalculator" with values "DailyCompound and DailyCompound2" and "OIS and OISNew" on respective attributes.</p> <p>GatewaySchemaData.xml file should be run to have the Scheduled Task entry under the domain and in Scheduled Task window.</p>
7.7.0	DTUP	159193 172997	DTUP-339061	Issue	<p>Issue - Uploaded Basis swap trade has Trade Time from domain values of UploadTradeTime and not from file used in uploading the trade.</p> <p>Fix - Corrected the mapping for the CSV translation to include time for TradeDate field.</p>
7.7.0	DTUP	169646	DTUP-338811	Issue	Issue - Incorrect setting for Swap Initial Fixing Rate.
7.7.0	DTUP	169838	DTUP-338718	Issue	Issue - Incorrect Accrual Method for Zero Coupon Swap.
7.7.0	DTUP	171082	DTUP-338676	Issue	<p>Issue - Reset Date is set using payment holiday calendar instead of reset holiday for a trade that is uploaded using Data Uploader.</p> <p>Fix - Added 'CustomResetParametersB' tag.</p> <p>If 'CustomResetParametersB' tag is true, reset parameters from the import file are used, otherwise default reset parameters are used.</p>
7.7.0	DTUP		DTUP-338696	Enh	<p>Issue – Add support for NOSA account structure.</p> <p>Fix – Added trade keyword CCPSrcSysClientId to store Eurex field srcSysClientId for Client trades.</p> <p>If keyword is found, it will be added to the account External Name to fetch the position account: <external name>_<value of CCPSrcSysClientId trade keyword>.</p> <p>If keyword is not found, the position account is fetched using the account External Name.</p>
7.7.0	DTUP	173013	DTUP-339342	Issue	Issue - Data Uploader engine does not upload curve offsets automatically.
7.7.0	DTUP	171781	DTUP-339323	Issue	<p>Issue – Added support for changing the external reference of trade which is created as a result of takeover action.</p> <p>Fix – Added workflow rule "UpdateTakeupTradeRule". This rule looks for the trade keyword</p>

Version	Component	HelpDesk	Issue	Type	Description
					<p>"TakeUpTradeExternalReference" and sets the value of this keyword as external reference of the trade created due to take up.</p> <p>This workflow rule needs to be applied on the transition Verified-Takeup-Verified.</p>
7.7.0	DTUP	172559	DTUP-339142	Issue	Issue – Incorrect accrual on UDI Bond using Data Uploader.
7.7.0	DTUP	173275	DTUP-339041	Issue	Issue – In pricing sheet, UpperStrike for CappedSwap with strategy Collar is not displayed.
7.7.0	DTUP	169263	DTUP-338970	Issue	<p>Issue - Cash amount is not stable for the JPY TBill.</p> <p>Fix – Applied <code>RoundingMethod.round</code> on <code>DirtyPrice</code> in calypso product (method <code>yieldChanged</code> in <code>TradeBondBaseWindow.java</code> class)</p>
7.7.0	DTUP	171154	DTUP-339064	Issue	<p>Issue - False Exception Error while uploading object - Market Quote</p> <p>Fix - If server side authorization is enabled, Data Uploader acknowledgement will be successful and there will be a warning message stating there are pending modifications.</p>
7.7.0	DTUP	175806	DTUP-339376	Enh	<p>Enhancement - For a case in MarkitWire where the translated CUD is not added back to the <code>IUploadMessage</code>. This causes the CUD file to not get saved at custom location.</p> <p>Fix - Added support to use CUD from the result of translation in such cases.</p>
7.7.0	DTUP	175298	DTUP-339326	Issue	<p>Issue – Quanto Swaption not getting uploaded with stub interpolation details.</p> <p>Fix - Corrected the validation mechanism to validate tenors provided in file against correct rate-index based on the index name and rate-index currency.</p>
7.7.0	DTUP	173622	DTUP-339024	Issue	Issue – ESO - Duplicate Premium when using Data Uploader to Terminate a trade.
7.7.0	DTUP	175276	DTUP-339336	Enh	<p>Enhancement – Added support for locking columns leg wise using Data Uploader.</p> <p>Fix - For this enhancement, a new tag in xml has been introduced " <code><LegType>Rec</LegType></code> " in</p>

Version	Component	HelpDesk	Issue	Type	Description
					<p>LockColumns. In this tag you need to provide the legtype for which you want to lock the columns.</p> <pre><LockColumns> <LegType>Rec</LegType> <Name>Notional</Name> </LockColumns> <LockColumns> <LegType>Pay</LegType> <Name>Rate</Name> </LockColumns></pre> <p>Also note, if you want to lock columns from only one side then also you should provide </LockColumns> for both the sides.</p> <pre><LockColumns> <LegType>Rec</LegType> <Name>Notional</Name> </LockColumns> <LockColumns> <LegType>Pay</LegType> </LockColumns></pre> <p>In CSV you need to provide the lock columns for each leg type in below format. e.g. there are two legs Pay and Rec then there will be "LockColumns.Pay" column and "LockColumns.Rec" column that will have values to lock.</p> <p>2) Also, to maintain the backward compatibility, default behavior is retained. i.e. when leg type is not mentioned for locked column it will be considered for both the legs.</p> <p>3) You cannot have combination of above two cases in one file.</p>
7.7.0	DTUP	174312	DTUP-339146	Issue	Issue – Data Uploader fails to import Scriptable OTC products correctly.
7.7.0	DTUP	172489	DTUP-339027	Issue	Issue - When you upload FutureOptionProduct where Future underlying is "Relative", the Future Option fails to upload. When you upload the same Future Product CSV against Future Option Contract with Future

Version	Component	HelpDesk	Issue	Type	Description
					Underlying as "Specific", the CSV is uploaded successfully without any error.
7.7.0	DTUP		DTUP-339017	Enh	Issue - File watcher does not consider pricing environment given in the engine parameters.
7.7.0	DTUP	170942	DTUP-339006	Issue	<p>Issue - While performing normal cancellation of trade through DTUP or GUI with CANCEL action, the external reference is getting changed which is should not be case.</p> <p>Fix – Added domain "UploadPreserveExtRefCancelActionSrcType". It should contain the interface name for which to preserve the external reference while canceling a trade. For DTUP, it should contain DataUploader.</p>
7.7.0	DTUP	171857	DTUP-338913	Issue	Issue - DataUploader sets AmortFrequency to ZC when AmortType is Bullet.
7.7.0	DTUP	166268	DTUP-339093	Issue	Issue - Expected Default Rate Index Source should be picked automatically from Rate Index Definition if not provided in Import file.
7.7.0	DTUP	173417	DTUP-339096	Issue	Issue – In Data Uploader, account load fails with validation error due to SecuritySettlement flag.
7.7.0	DTUP	172439	DTUP-338977	Issue	<p>Issue - PaymentLag & CouponOffsetBusDayB fields are not uploaded through CSV in Structured Flows.</p> <p>Fix – Added fields CouponOffsetBusDayB and PaymentLag.</p>
7.7.0	DTUP	175275	DTUP-339365	Issue	Issue - Trade Uploaded using Data Uploader gives a pop-up for column face value saying its modified but not locked upon generating cash flows.
7.7.0	DTUP	174587	DTUP-339213	Issue	Issue - When you Upload XML for CPI swap trade you get rate for CPI Leg as Fixed. This leads to an incorrect projected amount for CPI Swaps.
7.7.0	DTUP	171722 172495	DTUP-339011	Issue	Issue - TerminationReason in Child Trade should not be shown as the trade is not Terminated.
7.7.0	DTUP	171174	DTUP-338919	Issue	Issue - For Cross Currency rates, split rate information is not getting saved on the trades.

Version	Component	HelpDesk	Issue	Type	Description
					<p>Fix - Cross currency pair attribute "DefaultCurrencyPairSplitSolveTarget" (accessed by clicking the Attribute button in the Currency Pairs tab), needs to be set for the split rate information to be picked up from the live market data feed.</p> <p>This attribute has 3 options: CrossPair, PrimaryPair, QuotingPair.</p> <p>In this implementation, you will set the default = QuotingPair. If its setting is CrossPair or blank, the Solve-For currency pair = QuotingPair.</p> <p>The system will solve for the Primary Pair only if it DefaultCurrencyPairSplitSolveTarget = PrimaryPair.</p>
7.7.0	DTUP	174497	DTUP-339210	Issue	Issue - FX Reset CUDs are not being processed successfully using the UploaderImportMessageEngine.
7.7.0	DTUP	173013	DTUP-339036	Issue	Issue - Data uploader engine server does not upload curve Offets automatically.
7.7.0	DTUP	173890	DTUP-339051	Issue	Fix - Reset lag related details is populated when "ResetLag" value is given in CUD irrespective of the tag "CustomResetParametersB" in IRS.

6.62 Changes in April 2019 - Version (7.7.1)

Version	Component	HelpDesk	Issue	Type	Description
7.7.1	DTUP	167639	DTUP-339419	Enh	Enhancement – Added support for unavailability transfer trades.
7.7.1	DTUP	174545	DTUP-339444	Issue	<p>Issue - Take Up done using Data Uploader generates different fees from manual processing in core calypso for Merchant FX.</p> <p>Fix - MerchantFXActionPricingInfo Object details are now set while performing Takeup action.</p>
7.7.1	DTUP	176429 175861	DTUP-339532	Issue	<p>Issue - Amortization amount in Data Uploader is uploaded as outstanding notional on the trade instead of amortization amount.</p> <p>Fix - CSV support for the field Notional has been provided. This will work in the same way as that of</p>

Version	Component	HelpDesk	Issue	Type	Description
					XML. If you provide notional & amortization amount, then notional value will get the priority.
7.7.1	DTUP	176501	DTUP-339453	Issue	Issue - Apply Reset Dates beginning at First Coupon is not set on trade when uploading using Data Uploader. Fix - DIFFERENT_RESET_PER_CPN_STUB_AT_END in SwapLeg parameter has been set.
7.7.1	DTUP		DTUP-339527	Enh	Enhancement – Added Data Uploader support for Scriptable OTC Products.
7.7.1	DTUP		DTUP-338680	Issue	Issue - Incorporating Valuation Date for selection of ETO contracts required for FOWS module.
7.7.1	DTUP	172943	DTUP-339112	Issue	Issue – Data Uploader does not upload the pricing script trade without the underlying being specified.
7.7.1	DTUP	173946 173948	DTUP-339493 DTUP-339495	Enh	Enhancement – Added sample files to apply RATERESET action with Quanto reset rate for all FX products.
7.7.1	DTUP	173943 173944	DTUP-339231	Enh	Enhancement – Added sample files to apply RATERESET action with Split reset rate for FXNDFSWAP/FXNDF.
7.7.1	DTUP	177413	DTUP-339553	Issue	Issue - OutOfBounds Exception while opening Scriptable OTC mirror trade.
7.7.1	DTUP		DTUP-339499	Issue	Issue - When DTCC module is installed, there are some recommended workflow configurations. When trades are saved, the workflow rules provided by DTCC are executed. The trade is routed through these workflow rules and they add sec-codes onto the underlying product. When Data Uploader amends the trade, instead of saving the trade with the same underlying product , trade with a new product is saved. The sec-codes added by the DTCC workflow rule are removed as a result. Fix – As a fix, any sec-codes before saving the trades are retained.
7.7.1	DTUP	160598	DTUP-339108	Enh	Enhancement - Offset days in Archiving scheduled task. Fix - If Start Date and End Date are empty, start date will be the Scheduled Task (ST) valuation date and End Date field will be computed based onto Scheduled Task valuation date and Valuation Date Offset.

Version	Component	HelpDesk	Issue	Type	Description
					i.e. Start date = ST valuation Date End date = ST valuation date + valuation date offset.

6.63 Changes in April 2019 - Version (7.7.3)

Version	Component	HelpDesk	Issue	Type	Description
7.7.3	DTUP		DTUP-339021	Enh	Issue - For interest bearing trade, support market place in CSV file as in XML files.
7.7.3	DTUP	171174	DTUP-339137	Issue	Issue - For Book with attribute Domiciliation as "offshore" the forward point split rate tab is different between Data Uploader and GUI. When the Trade is uploaded using Data Uploader the incorrect curve is picked up.
7.7.3	DTUP	171154	DTUP-339321	Issue	Issue - False Exception Error while uploading object Market Quote when server-side authorization is enabled. Fix – The QuoteValue object properly appears in the Authorization window and there is a warning indicating that there are pending modifications.
7.7.3	DTUP	175810	DTUP-339390	Issue	Issue - Capfloor DiscountMethod of Payment cannot be imported. Fix - Added field "DiscountMethod" in both CSV and XML.
7.7.3	DTUP	175812 175757 175761	DTUP-339392	Enh	Issue – For a Bermudan Cancellable Cap/Floor, the value provided for Calendar in the Expiry Time tab does not persist, and for Cross Currency Swap, the Principal Adjustment attributes are not uploaded via DTUP. Fix – Fixed Schedule_ExpDeliveryHolidays and added support for 'No Tenor' checkbox. CSV column name: Schedule_isNoTenor.
7.7.3	DTUP	176844	DTUP-339473	Enh	Issue – Data Uploader ignores Swaption Exercise Settlement Rate Index. Fix – Added Rate Index to CSV file.
7.7.3	DTUP	176578	DTUP-339488	Issue	Issue - The FloorRate & PIK rate is not updated with the expected decimals upon bond upload.

Version	Component	HelpDesk	Issue	Type	Description
7.7.3	DTUP	171781	DTUP-339500	Issue	Issue – Issues with Data Uploader samples (and related Workflow config) for Trade Events.
7.7.3	DTUP	177355	DTUP-339580	Enh	Issue - Calypso Account Upload does not "Is proprietary", "Proprietary Account" and "Sub-Account Type". Fix – The following fields have been added to XML and CSV account import: IsProprietaryB ProprietaryAccount SubAccountType
7.7.3	DTUP	177300	DTUP-339586	Issue	Issue – IRS - Specific Both, Specific Last, First Stub, Interpolation Rates are picking up incorrect fields.
7.7.3	DTUP	177911	DTUP-339618	Issue	Issue – Intraday Repos integration - Only the transfers related to the start leg should be generated, but transfers for the return leg are generated as well.
7.7.3	DTUP	173467	DTUP-339627	Issue	Issue – Compatibility issue with Core API - RollOver of Multi-Collateral SecFinance trades.
7.7.3	DTUP	177968	DTUP-339654	Enh	Issue - DTUP: Enhance workflow rule "UpdateTakeup" to add "Trader" and "SalesPerson" on the Take Up trade. Fix – The following trade keywords are now set on the take up trade: ChildTradeExternalReference, ChildTradeTraderName, ChildTradeSalesPerson.

6.64 Changes in May 2019 - Version (7.7.4)

Version	Component	HelpDesk	Issue	Type	Description
7.7.4	DTUP	164872	DTUP-338735	Issue	Issue – Add support to choose Payers or Receivers option when exercising a European Straddle Swaption. Fix – Added <ExerciseOptionType> which can be PAYER or RECEIVER. Note that the exercise should be the current date (upload date).
7.7.4	DTUP		DTUP-339163	Enh	Issue - Create CUD/ xml from any csv file provided the csv column names are given in correct format.

Version	Component	HelpDesk	Issue	Type	Description
7.7.4	DTUP	174272	DTUP-339182 DTUP-339498	Issue	Issue - While uploading callable bond trade using Data Uploader, system calculates Yield as Yield to Maturity instead of Effective Yield.
7.7.4	DTUP	174326	DTUP-339190	Issue	Issue – Data Uploader only reads ForwardMarginPoints as integer leaving out the numbers after decimal.
7.7.4	DTUP	173272	DTUP-339216	Issue	Issue – FX Flexi Forward - Routing of take-up not getting generated on Flexi Forward due to "CurrencySpliRateB" tag not working properly.
7.7.4	DTUP	171629 174871	DTUP-339242 DTUP-339245	Issue	Issue – In Hedge Accounting - Price Exc Credit Spread Field does not calculate using pricing environment of Hedge Definition but user defaults when Hedge Relationship is created through Data Uploader.
7.7.4	DTUP	173762	DTUP-339264	Issue	Issue - When Strike of the FX Option is changed using Data Uploader, Ccy2 amount does not get updated as per the new Strike.
7.7.4	DTUP	165902	DTUP-339383	Issue	Issue – In Structured Flow, amended trade with reconventions uploaded using Data Uploader cannot be priced.
7.7.4	DTUP	136658	DTUP-339386	Enh	<p>Enhancement – Added support for contractual & non-contractual fields to reconventions for structured flows.</p> <p>Fix - Two fields have been added for notional change.</p> <p>1/ Contractual flag defaulted to false available to all reconventions.</p> <p>2/ Contractual percentage available for Notional Change only.</p> <p>Data Uploader XML file will load the reconvention with the new contractual/non-contractual field and percentage.</p> <p>Note: The Contractual percentage (%) need to be populated with value (0-100%) for notional change reconvention in the xml file.</p>

Version	Component	HelpDesk	Issue	Type	Description
					The contractual percentage (%) parameter need to be removed completely from the xml file for all the other reconventions.
7.7.4	DTUP	175589	DTUP-339448	Enh	<p>Issue – Update the external reference on the original trade when partially exercising options, in order to maintain a unique external reference.</p> <p>Fix - When a trade is partially exercised, 2 trades are created: a trade on the underlying product and a new remaining option trade.</p> <p>The original trade goes into exercised status and the following trade keywords are set through the workflow rule UpdateExercise:</p> <ul style="list-style-type: none"> • ExercisedUnder – Trade ID of the trade on the underlying product • TransferTo – Trade ID of the new remaining option trade <p>The external reference is set as follows:</p> <ul style="list-style-type: none"> • On the original trade, it is updated to “<original external reference>_Trade ID of the new remaining option trade”. • On the trade in the underlying product: “<original external reference>_EX”. • On the new remaining option trade: “<original external reference>”. <p>Example: The original trade has external reference = ThisExtRef and trade ID = 111. Upon partial exercise, trade ID = 222 is the trade on the underlying product and traded = 333 is the new remaining option trade.</p> <p>The external reference is set as:</p> <ul style="list-style-type: none"> • ThisExtRef_333 on trade 111 • ThisExtRef_EX on trade 222 • ThisExtRef on trade 333 <p>The rule UpdateExercise needs to be added on the transition VERIFIED – EXERCISE – EXERCISED.</p> <p>This rule applies to Swaption, Vanilla FX Option.</p>

Version	Component	HelpDesk	Issue	Type	Description
7.7.4	DTUP	174245	DTUP-339465	Issue	<p>Issue – Settlement reset is not considering holidays / weekends, when calendar is set to take it into account for NDS OIS Swap trade.</p> <p>Fix - Fixed the issue by setting reset-holidays defined in FX Reset when values are missing in the CUD file for this tag group.</p>
7.7.4	DTUP	176479	DTUP-339491	Enh	<p>Issue – Checking that the TradeSource trade keyword is not empty to identify whether or not to process an event is not enough, the SwapswireTradeEngine should check that the trade source is valid.</p> <p>Fix – Added domain “UploadMessageSourceTypes” – It should contain valid trade sources.</p> <p>If the trade keyword TradeSource is empty or invalid, you can use the trade workflow rule MWSource to set TradeSource = MW.</p>
7.7.4	DTUP	174839	DTUP-339538	Issue	<p>Issue – Add scheduled task to update existing NDS trades.</p> <p>Fix – Added scheduled task NDS_SWAP_UPDATE to update:</p> <ul style="list-style-type: none"> • Swap fixed-float legs with freq.EXP in case of ZC-OIS trades (NDS and SwapNondeliverable) • Settlement Holidays on NDS trades as per the FX Reset (NDS and SwapNondeliverable)
7.7.4	DTUP	177003	DTUP-339563	Issue	<p>Issue - Swaption CSV upload - Trade bundle not processed.</p> <p>Fix - Added BundleName and BundleType tags in CSV file.</p>
7.7.4	DTUP	177141	DTUP-339569	Issue	<p>Issue - StructuredFlows trade uploaded via DTUP with Notional 0 appears with Notional 1 million.</p>
7.7.4	DTUP	176545	DTUP-339600	Issue	<p>Issue - UploadPoolSequencePolicy invokes translate message during release pool process which is not required.</p> <p>Fix - Fixed Data Uploader behavior to avoid an additional translate message process after saving</p>

Version	Component	HelpDesk	Issue	Type	Description
					the trade when UploadPoolSequencePolicy is configured in UploadImportMessage engine.
7.7.4	DTUP	177804	DTUP-339649	Issue	<p>Issue - Non-deliverable XCCYSwap trade from Markitwire is not being captured properly in Calypso.</p> <p>Fix - Made changes in FPML module to handle cross-currency trades with settlement details to be saved as SwapNonDeliverable.</p>
7.7.4	DTUP	178116	DTUP-339672	Issue	Issue - Exception for accrual calculation is thrown while uploading a Bond trade priced using LGMM1FSaliTree.
7.7.4	DTUP		DTUP-339695	Enh	<p>Issue – Add partial exercise support to CSV Exercise format.</p> <p>Fix – Added:</p> <p>CDSIndexOption – (PartialExerciseB and PartialAmount)</p> <p>CommodityOTCOption – (PartialExerciseB and PartialAmount)</p> <p>InflationLock – (PartialExerciseB and PartialAmount)</p> <p>InterestRateStructuredOption - (ExerciseFromDate, ExerciseToDate, ExerciseProcessDatetime, ExerciseProcessDatetime, ExerciseUpBarrierHitB, ExerciseDownBarrierHitB, ExerciseCalculateFeeB, PartialExerciseB, PartialAmount)</p> <p>OTCEquityOption – (PartialExerciseB, PartialAmount)</p> <p>Swaption – (PartialExerciseB, PartialAmount)</p>
7.7.4	DTUP	178129	DTUP-339701	Issue	Issue - When you terminate a Buy ESO trade via DTUP, the "PAY" Premium changes to "REC" after the trade is terminated. It should remain "PAY".
7.7.4	DTUP	175715	DTUP-339707	Enh	<p>Issue - CDUF – Add support for reference entity basket in CDS Index definition.</p> <p>Fix – Added Reference Entity Basket support for CDS Index definition.</p>

Version	Component	HelpDesk	Issue	Type	Description
7.7.4	DTUP	176429 175861	DTUP-339532 DTUP-339714	Issue	Issue - Amortization amount in Data Uploader is uploaded as outstanding notional on the trade instead of amortization amount. Fix - CSV support for the field Notional has been provided. This will work in the same way as that of XML. If you provide notional & amortization amount, then notional value will get the priority.
7.7.4	DTUP	174448	DTUP-339727	Issue	Issue - Issue when importing trade with StrategyId via Data Uploader.
7.7.4	DTUP	178833	DTUP-339740	Issue	Issue - Data Uploader - Trade gets uploaded even though "keyword.StrategyId " field contains invalid value.
7.7.4	DTUP	179610	DTUP-339800	Issue	Issue – Repo trade successfully uploaded even though the security is missing. Fix - Corrected data uploader behavior which allowed upload of Repo trade when underlying security is missing.
7.7.4	DTUP	177586	DTUP-339825	Issue	Issue – Trade ID changes for Long ID compatibility.

6.65 Changes in June 2019 - Version (7.7.5)

Version	Component	HelpDesk	Issue	Type	Description
7.7.5	DTUP	177968	DTUP-339748	Enh	Issue - DTUP: Enhance workflow rule "UpdateTakeup" to add "Trader" and "SalesPerson" on the Take Up trade. Fix – The following trade keywords are now set on the take up trade: ChildTradeExternalReference, ChildTradeTraderName, ChildTradeSalesPerson.

6.66 Changes in July 2019 - Version (7.7.6)

Version	Component	HelpDesk	Issue	Type	Description
7.7.6	DTUP		DTUP-339938	Issue	Issue – Reprocess action fails due to UploadReprocess rule.

Version	Component	HelpDesk	Issue	Type	Description
					Fix – Corrected datauploader behavior to resolve issue in reprocessing of BOMessage.
7.7.6	DTUP		DTUP-339940	Issue	Issue – Error while exporting trades due to long ID.
7.7.6	DTUP	182717	DTUP-340093	Issue	Issue - Unable to upload PL Mark on Positions.

6.67 Changes in August 2019 - Version (7.7.7)

Version	Component	HelpDesk	Issue	Type	Description
7.7.7	DTUP	182741	DTUP-340121	Issue	Issue – Unavailability Transfer trades do not select the correct client Account via DTUP.

6.68 Changes in August 2019 - Version (7.7.8)

Version	Component	HelpDesk	Issue	Type	Description
7.7.8	DTUP	184001	DTUP-340251	Issue	<p>Issue - SWIFT, FAX, TELEX and other codes are not set in LE contacts when set using codes list in Data Uploader.</p> <p>Fix - Corrected Data Uploader behavior to set codes from code list in LE contact uploader.</p>

6.69 Changes in August 2019 - Version (7.7.9)

Version	Component	HelpDesk	Issue	Type	Description
7.7.9	DTUP	183019	DTUP-340220	Issue	Issue - For indexed bond, there is a discrepancy in prices when the negotiated price type = GrossUnitaryPrice. Trade price is being saved as clean price. It should be saved as gross price.

6.70 Changes in September 2019 - Version (7.7.10)

Version	Component	HelpDesk	Issue	Type	Description
7.7.10	DTUP	184003	DTUP-340328	Issue	Issue – Incorrect Performance Swap termination fee using fee explode option via DTUP.

Version	Component	HelpDesk	Issue	Type	Description
					Fix – The flat price provided in the file is no longer converted to a rate.

6.71 Changes in October 2019 - Version (7.7.11)

Version	Component	HelpDesk	Issue	Type	Description
7.7.11	DTUP	185132	DTUP-340461	Issue	Issue – AMEND of Funds triggers unrelated modifications. Fix - Set default values in uploader once the fund object is created so that upon re-saving via UI without any amendments, no audit entries are generated.

6.72 Changes in October 2019 - Version (7.7.12)

Version	Component	HelpDesk	Issue	Type	Description
7.7.12	DTUP	186830	DTUP-340520	Enh	Issue – Provide API to fetch legal entities using an external reference in Data Uploader for the SAP interface.

6.73 Changes in November 2019 - Version (7.7.13)

Version	Component	HelpDesk	Issue	Type	Description
7.7.13	DTUP	188827	DTUP-340635	Enh	Issue – Create LE contact based on contact action instead of LE action. Fix - Updated LE uploader to upload multiple LE contacts having same contact type.
7.7.13	DTUP	180991	DTUP-340614	Issue	Issue - UploaderImportMessageEngine does not reconnect to MQ if connectivity is lost. Fix – Make use of environment properties RESTART_ATTEMPTS and RESTART_DELAY.

6.74 Changes in December 2019 - Version (7.7.14)

Version	Component	HelpDesk	Issue	Type	Description
7.7.14	DTUP	189815	DTUP-340697	Issue	Issue – Unitized Fund Trade imported via Data Uploader does not respect the Currency Defaults rounding for the settlement amount.

6.75 Changes in December 2019 - Version (7.7.15)

Version	Component	HelpDesk	Issue	Type	Description
7.7.15	DTUP	189990	DTUP-340727	Issue	Issue – Unable to update LE short name if LE contact is updated as well.

6.76 Changes in June 2019 - Version (7.8.0)

Version	Component	HelpDesk	Issue	Type	Description
7.8.0	DTUP	173272	DTUP-339217	Issue	Issue – FX Flexi Forward - Routing of take-up not getting generated on Flexi Forward due to "CurrencySpliRateB" tag not working properly.
7.8.0	DTUP	175589	DTUP-339449	Enh	<p>Issue – Update the external reference on the original trade when partially exercising options, in order to maintain a unique external reference.</p> <p>Fix - When a trade is partially exercised, 2 trades are created: a trade on the underlying product and a new remaining option trade.</p> <p>The original trade goes into exercised status and the following trade keywords are set through the workflow rule UpdateExercise:</p> <ul style="list-style-type: none"> • ExercisedUnder – Trade ID of the trade on the underlying product • TransferTo – Trade ID of the new remaining option trade <p>The external reference is set as follows:</p> <ul style="list-style-type: none"> • On the original trade, it is updated to "<original external reference>_Trade ID of the new remaining option trade". • On the trade in the underlying product: "<original external reference>_EX".

Version	Component	HelpDesk	Issue	Type	Description
					<ul style="list-style-type: none"> On the new remaining option trade: “<original external reference>”. <p>Example: The original trade has external reference = ThisExtRef and trade ID = 111. Upon partial exercise, trade ID = 222 is the trade on the underlying product and traded = 333 is the new remaining option trade.</p> <p>The external reference is set as:</p> <ul style="list-style-type: none"> ThisExtRef_333 on trade 111 ThisExtRef_EX on trade 222 ThisExtRef on trade 333 <p>The rule UpdateExercise needs to be added on the transition VERIFIED – EXERCISE – EXERCISED.</p> <p>This rule applies to Swaption, Vanilla FX Option.</p>
7.8.0	DTUP	171154	DTUP-339478	Issue	<p>Issue – False Exception Error while uploading object Market Quote when server-side authorization is enabled.</p> <p>Fix – The QuoteValue object properly appears in the Authorization window and there is a warning indicating that there are pending modifications.</p>
7.8.0	DTUP	172943	DTUP-339497	Issue	<p>Issue – Data Uploader does not upload the pricing script trade without the underlying being specified.</p>
7.8.0	DTUP	174545	DTUP-339525	Issue	<p>Issue - Take Up done using Data Uploader generates different fees from manual processing in core calypso for Merchant FX.</p> <p>Fix - MerchantFXActionPricingInfo Object details are now set while performing Takeup action.</p>
7.8.0	DTUP	176545	DTUP-339599	Issue	<p>Issue - UploadPoolSequencePolicy invokes translate message during release pool process which is not required.</p> <p>Fix - Fixed Data Uploader behavior to avoid an additional translate message process after saving the trade when UploadPoolSequencePolicy is configured in UploadImportMessage engine.</p>
7.8.0	DTUP	177911	DTUP-339619	Issue	<p>Issue – Intraday Repos integration - Only the transfers related to the start leg should be</p>

Version	Component	HelpDesk	Issue	Type	Description
					generated, but transfers for the return leg are generated as well.
7.8.0	DTUP	177968	DTUP-339655	Issue	<p>Issue – DTUP: Enhance workflow rule "UpdateTakeup" to add "Trader" and "SalesPerson" on the Take Up trade.</p> <p>Fix – The following trade keywords are now set on the take up trade: ChildTradeExternalReference, ChildTradeTraderName, ChildTradeSalesPerson.</p>
7.8.0	DTUP		DTUP-339696	Enh	<p>Issue – Add partial exercise support to CSV Exercise format.</p> <p>Fix – Added:</p> <p>CDSIndexOption – (PartialExerciseB and PartialAmount)</p> <p>CommodityOTCOption – (PartialExerciseB and PartialAmount)</p> <p>InflationLock – (PartialExerciseB and PartialAmount)</p> <p>InterestRateStructuredOption - (ExerciseFromDate, ExerciseToDate, ExerciseProcessDatetime, ExerciseProcessDatetime, ExerciseUpBarrierHitB, ExerciseDownBarrierHitB, ExerciseCalculateFeeB, PartialExerciseB, PartialAmount)</p> <p>OTCEquityOption – (PartialExerciseB, PartialAmount)</p> <p>Swaption – (PartialExerciseB, PartialAmount)</p>
7.8.0	DTUP	175715	DTUP-339706	Enh	<p>Issue – CDUF – Add support for reference entity basket in CDS Index definition.</p> <p>Fix – Added Reference Entity Basket support for CDS Index definition.</p>
7.8.0	DTUP	178832	DTUP-339761	Issue	<p>Issue – Data Uploader fails to upload valid SDI file with 2 underlying settle accounts with same name: one for Subtype Security and the other one with auto Ccy template account for Cash.</p> <p>Fix – Fixed the logic to pick correct account for SDI based on SDI settlement type and account sub-type specially for case when multiple accounts with same name are defined with currency as AUTO and ANY.</p>
7.8.0	DTUP	177501	DTUP-339797	Enh	Issue – Support Bank Debt Loan product.

Version	Component	HelpDesk	Issue	Type	Description
					Fix – The Bank Debt Loan product, with lifecycles, is now supported for uploading via xml and csv.
7.8.0	DTUP	179610	DTUP-339799	Issue	Issue – Repo trade successfully uploaded even though the security is missing. Fix – Corrected data uploader behavior which allowed upload of Repo trade when underlying security is missing.
7.8.0	DTUP	173272	DTUP-339217	Issue	Issue – FX Flexi Forward - Routing of take-up not getting generated on Flexi Forward due to "CurrencySpliRateB" tag not working properly.

6.77 Changes in June 2019 - Version (7.8.1)

Version	Component	HelpDesk	Issue	Type	Description
7.8.1	DTUP	167441	DTUP-339494	Enh	Issue - Need sample file to apply RATERESET action with reset rate for FXNDF.
7.8.1	DTUP	173946 173948	DTUP-339492	Enh	Enhancement – Added sample files to apply RATERESET action with Quanto reset rate for all FX products.
7.8.1	DTUP	173943 173944	DTUP-339516	Enh	Enhancement – Added sample files to apply RATERESET action with Split reset rate for FXNDFSWAP/FXNDF.
7.8.1	DTUP	174991	DTUP-339451	Issue	Issue - DTCC - Different Product Classification for FxForward trades after amendment. Fix – Upon amendment of a trade, the security codes are retained.
7.8.1	DTUP	174245	DTUP-339461	Issue	Issue – Settlement reset is not considering holidays / weekends, when calendar is set to take it into account for NDS OIS Swap trade. Fix - Fixed the issue by setting reset-holidays defined in FX Reset when values are missing in the CUD file for this tag group.
7.8.1	DTUP	174272	DTUP-339463 DTUP-339483	Issue	Issue - While uploading callable bond trade using Data Uploader, system calculates Yield as Yield to Maturity instead of Effective Yield.

Version	Component	HelpDesk	Issue	Type	Description
7.8.1	DTUP		DTUP-339467	Issue	Issue - Incorporating Valuation Date for selection of ETO contracts required for FOWS module.
7.8.1	DTUP	176844	DTUP-339472	Enh	Issue - DataUploader ignores Swaption Exercise Settlement Rate Index. Fix – Added Rate Index to CSV file.
7.8.1	DTUP	176501	DTUP-339475	Issue	Issue - Apply Reset Dates beginning at First Coupon is not set on trade when uploading using Data Uploader. Fix - DIFFERENT_RESET_PER_CPN_STUB_AT_END in SwapLeg parameter has been set.
7.8.1	DTUP	175810	DTUP-339476	Issue	Issue - Capfloor DiscountMethod of Payment cannot be imported. Fix - Added field "DiscountMethod" in both CSV and XML.
7.8.1	DTUP	165902	DTUP-339477	Issue	Issue – In Structured Flow, amended trade with reconventions uploaded using Data Uploader cannot be priced.
7.8.1	DTUP	173762	DTUP-339479	Issue	Issue - When Strike of the FXoption is changed using Data Uploader, Ccy2 amount does not get updated as per the new Strike.
7.8.1	DTUP	174871	DTUP-339480	Issue	Issue - Incorrect value of Price Exc Credit Spread while forming Hedge Relationship through Data Uploader.
7.8.1	DTUP	174326	DTUP-339481	Issue	Issue – Data Uploader only reads ForwardMarginPoints as integer leaving out the numbers after decimal.
7.8.1	DTUP	171629	DTUP-339482	Issue	Issue – In Hedge Accounting - Price Exc Credit Spread Field does not calculate using pricing environment of Hedge Definition but user defaults when Hedge Relationship is created through Data Uploader.
7.8.1	DTUP	171174	DTUP-339484	Issue	Issue - For Book with Attribute Domiciliation as "offshore" the forward point split rate tab is different between Data Uploader and GUI. When the Trade is uploaded using Data Uploader the Incorrect curve is picked up.

Version	Component	HelpDesk	Issue	Type	Description
7.8.1	DTUP	176578	DTUP-339486	Issue	Issue - The FloorRate & PIK rate is not updated with the expected decimals upon bond upload.
7.8.1	DTUP	176479	DTUP-339489	Enh	<p>Issue – Checking that the TradeSource trade keyword is not empty to identify whether or not to process an event is not enough, the SwapswireTradeEngine should check that the trade source is valid.</p> <p>Fix – Added domain “UploadMessageSourceTypes” – It should contain valid trade sources.</p> <p>If the trade keyword TradeSource is empty or invalid, you can use the trade workflow rule MWSource to set TradeSource = MW.</p>
7.8.1	DTUP	174839	DTUP-339509	Issue	<p>Issue – Add scheduled task to update existing NDS trades.</p> <p>Fix – Added scheduled task NDS_SWAP_UPDATE to update:</p> <ul style="list-style-type: none"> • Swap fixed-float legs with freq.EXP in case of ZC-OIS trades (NDS and SwapNondeliverable) • Settlement Holidays on NDS trades as per the FX Reset (NDS and SwapNondeliverable)
7.8.1	DTUP		DTUP-339526	Enh	Enhancement – Added Data Uploader support for Scriptable OTC Products.
7.8.1	DTUP		DTUP-339530	Enh	Issue - For interest bearing trade, support market place in CSV file as in XML files.
7.8.1	DTUP	136658	DTUP-339531	Enh	<p>Enhancement – Added support for contractual & non-contractual fields to reconventions for structured flows.</p> <p>Fix - Two fields have been added for notional change.</p> <p>1/ Contractual flag defaulted to false available to all reconventions.</p> <p>2/ Contractual percentage available for Notional Change only.</p> <p>Data Uploader XML file will load the reconvention with the new contractual/non-contractual field and percentage.</p>

Version	Component	HelpDesk	Issue	Type	Description
					<p>Note: The Contractual percentage (%) need to be populated with value (0-100%) for notional change reconvention in the xml file.</p> <p>The contractual percentage (%) parameter need to be removed completely from the xml file for all the other reconventions.</p>
7.8.1	DTUP	165483	DTUP-339547	Enh	<p>Issue – CSV mapping is missing for <FeeInput> in EquitySwap trade in DTUP.</p> <p>Fix - Added support of Fee_Input.</p> <p>Along with Fee_Input, following tags are also supported in ELS CSV: Fee_Method, Fee_Description, Fee_Role, ManualAmountB, WithOverrideB.</p>
7.8.1	DTUP	167639	DTUP-339550	Enh	Enhancement – Added support for unavailability transfer trades.
7.8.1	DTUP	180018	DTUP-339865	Issue	<p>Issue - Data Uploader uploads data incorrectly for LE attributes.</p> <p>Fix - Added validation for the LE attribute PO.</p>
7.8.1	DTUP	180232	DTUP-339884	Issue	Issue - Instrument names created with ampersand and apostrophe cannot receive quotes from data uploader.
7.8.1	DTUP	177413	DTUP-339552	Issue	Issue - OutOfBounds Exception while opening Scriptable OTC mirror trade.
7.8.1	DTUP	177003	DTUP-339562	Issue	<p>Issue - Swaption CSV upload - Trade bundle not processed.</p> <p>Fix - Added BundleName and BundleType tags in CSV file.</p>
7.8.1	DTUP	175812 175757 175761	DTUP-339566	Enh	<p>Issue – For a Bermudan Cancellable Cap/Floor, the value provided for Calendar in the Expiry Time tab does not persist, and for Cross Currency Swap, the Principal Adjustment attributes are not uploaded via DTUP.</p> <p>Fix – Fixed Schedule_ExpDeliveryHolidays and added support for 'No Tenor' checkbox. CSV column name: Schedule_isNoTenor.</p>

Version	Component	HelpDesk	Issue	Type	Description
7.8.1	DTUP	177141	DTUP-339568	Issue	Issue - StructuredFlows trade uploaded via DTUP with Notional 0 appears with Notional 1 million.
7.8.1	DTUP	177355	DTUP-339579	Enh	<p>Issue - Calypso Account Upload does not "Is proprietary", "Proprietary Account" and "Sub-Account Type".</p> <p>Fix – The following fields have been added to XML and CSV account import:</p> <p>IsProprietaryB</p> <p>ProprietaryAccount</p> <p>SubAccountType</p>
7.8.1	DTUP	177300	DTUP-339585	Issue	Issue – IRS - Specific Both, Specific Last, First Stub, Interpolation Rates are picking up incorrect fields.
7.8.1	DTUP	171781	DTUP-339594	Enh	<p>Issue – Add support for changing the external reference of a trade which is created as a result of the takeover action.</p> <p>Fix – Added workflow rule "UpdateTakeupTradeRule". This rule looks for the trade keyword "TakeUpTradeExternalReference" and sets the value of this keyword as external reference of the trade created due to take up.</p> <p>This workflow rule needs to be applied on the transition Verified-Takeup-Verified.</p>
7.8.1	DTUP	177804	DTUP-339650	Issue	<p>Issue - Non-deliverable XCCYSwap trade from Markitwire is not being captured properly.</p> <p>Fix - Made changes in FPML module to handle cross-currency trades with settlement details to be saved as non-deliverable swap.</p>
7.8.1	DTUP	174116	DTUP-339653	Issue	<p>Issue – Population of Receiver/Sender in case of Data Uploader messages linked to Gateway is not correct. It is always retrieving them from gateway.service.properties even if they are available on the trade.</p> <p>Fix - For gatewaymsg, we populate the sender and receiver based on the counterparty and PO from the calypso trade.</p>

Version	Component	HelpDesk	Issue	Type	Description
					If counterparty and PO cannot be derived then we select the values from the gateway.service.properties.
7.8.1	DTUP	176803	DTUP-339659	Issue	Issue – Pricing Sheet: FX Option Trade import sets No_Calc_Exp keyword incorrectly.
7.8.1	DTUP	173467	DTUP-339663	Issue	Issue – Compatibility issue with Core API - RollOver of Multi-Collateral SecFinance trades.
7.8.1	DTUP	178116	DTUP-339673	Issue	Issue - Exception for accrual calculation is thrown while uploading a Bond trade priced using LGMM1FSaliTree.
7.8.1	DTUP	178129	DTUP-339699	Issue	Issue - When you terminate a Buy ESO trade via DTUP, the "PAY" Premium changes to "REC" after the trade is terminated. It should remain "PAY".
7.8.1	DTUP	176429 175861	DTUP-339712	Issue	Issue - Amortization amount in Data Uploader is uploaded as outstanding notional on the trade instead of amortization amount. Fix - CSV support for the field Notional has been provided. This will work in the same way as that of XML. If you provide notional & amortization amount, then notional value will get the priority.
7.8.1	DTUP	174448	DTUP-339725	Issue	Issue - Issue when importing trade with StrategyId via Data Uploader.
7.8.1	DTUP	178833	DTUP-339739	Issue	Issue - Data Uploader - Trade gets uploaded even though "keyword.StrategyId " field contains invalid value.
7.8.1	DTUP	178841	DTUP-339743	Issue	Issue - Deal Station: Spot Margin imported with wrong value.
7.8.1	DTUP	177968	DTUP-339747	Enh	Issue - DTUP: Enhance workflow rule "UpdateTakeup" to add "Trader" and "SalesPerson" on the Take Up trade. Fix – The following trade keywords are now set on the take up trade: ChildTradeExternalReference, ChildTradeTraderName, ChildTradeSalesPerson.
7.8.1	DTUP	177540	DTUP-339749	Issue	Issue – Equity linked swap partial termination - The original fees are removed from the partially terminated trade. They should remain on the trade.

Version	Component	HelpDesk	Issue	Type	Description
7.8.1	DTUP	164872	DTUP-339765	Issue	<p>Issue – Add support to choose Payers or Receivers option when exercising a European Straddle Swaption.</p> <p>Fix – Added <ExerciseOptionType> which can be PAYER or RECEIVER.</p> <p>Note that the exercise should be the current date (upload date).</p>
7.8.1	DTUP	178059	DTUP-339773	Enh	<p>Issue – Scheduled task DATA_UPLOADER - Missing reject file in case of failure.</p> <p>Fix – Set property Publishers=File,RejectedFile in “datauploader.properties” to get the rejected xml.</p>
7.8.1	DTUP	178762	DTUP-339776	Issue	Issue – Data Uploader - Variance Swap Sell trade cannot be uploaded successfully.
7.8.1	DTUP	178378	DTUP-339789	Issue	Issue – Imported Swaption – Exercise/Settlement panel - Wrong Valuation Date holidays.
7.8.1	DTUP	179620 191440	DTUP-339793	Issue	Issue – Uploaded FX FWD trade gets rejected with Consurent Modification Exception.
7.8.1	DTUP	178843	DTUP-339809	Issue	Issue – Point generation dates are incorrect in uploaded dividend curves. They are not taking holidays into account.
7.8.1	DTUP	178421	DTUP-339815	Issue	<p>Issue - ETO Product - Unable to update SecCodeName and SecCodeValue.</p> <p>Fix - Added flag <CreateProductWithSecCodeB> - When true, the ETO product is created using the given SecCodeName and SecCodeValue if it does not already exist.</p>
7.8.1	DTUP	177586	DTUP-339824	Issue	Issue – Trade ID changes for Long ID compatibility.
7.8.1	DTUP	177872	DTUP-339828	Enh	<p>Issue – Changes to block trade in markiwire (after allocation) are not propagated to original child trades.</p> <p>Fix - Added support to update the CashSettleInfo on the Calypso trade in case the details are modified while applying allocation from MW.</p>

Version	Component	HelpDesk	Issue	Type	Description
7.8.1	DTUP	178672	DTUP-339837	Issue	Issue – Upload of future trade with quantity containing decimals – Quantity is set to 0. It should be set to the provided value.
7.8.1	DTUP	179435	DTUP-339854	Issue	Issue – Import of Call Account with same account name is rejected. It should not be rejected as it has a different currency. Fix – Call Accounts are now imported based on AccountName, Currency and POId.
7.8.1	DTUP		DTUP-339856	Issue	Issue – Error when uploading NMD rules.
7.8.1	DTUP		DTUP-339857	Enh	Issue – Add support for Comment field in Equity trade. Fix - Added CSV support for Comment field in Equity Trade.
7.8.1	DTUP	179961	DTUP-339861	Issue	Issue - System uploads wrong values in trade when NegotiatedPriceType is "Yield To Next".
7.8.1	DTUP	180931	DTUP-339929	Issue	Issue - swap_leg table shows option type incorrectly for uploaded cappedswap trade.
7.8.1	DTUP		DTUP-339937	Issue	Issue - Reprocess action fails due to UploadReprocess rule.

6.78 Changes in June 2019 - Version (7.8.2)

Version	Component	HelpDesk	Issue	Type	Description
7.8.2	DTUP		DTUP-339986	Enh	Issue - Making Datapersistor configurable to block/unblock on pending messages based on flag "BlockingStrategy" present in exchange header. Fix - Added functionality to Datapersistor to block/unblock the message from being processed if any related pending message is present. By default the behavior is if any pending message is present then the current message is blocked too. For disabling this blocking process, the Exchange Message header should have property BlockingStrategy=false. It should be disabled for Limits.

6.79 Changes in July 2019 - Version (7.8.3)

Version	Component	HelpDesk	Issue	Type	Description
7.8.3	DTUP	172951 192785 192388	DTUP-339608	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>
7.8.3	DTUP	171423	DTUP-339717	Enh	<p>Issue – Call Notice - New field to indicate whether the notice days for Open term is Calendar or Business days.</p> <p>Fix – Added XML and CSV tag name: OpenTermBusDayB. It is true by default (Business Days).</p>
7.8.3	DTUP		DTUP-339847	Enh	Issue – Add support for External Trades.
7.8.3	DTUP	159265	DTUP-339872	Issue	<p>Issue - Variance Swap should not be uploaded successfully with “-tve” Volatility Notional.</p> <p>Fix - Validation has been added for the “-tve” Volatility Notional in DTUP.</p>
7.8.3	DTUP	177033	DTUP-339892	Enh	<p>Issue - Calc_Agent role is required for booking swaption from markitwire but it should be optional.</p> <p>Fix - Suppressing the validation of values provided in keyword Calc_AgentRole by configuring the roles to be ignored in domain “SkipUploadValidations”. You</p>

Version	Component	HelpDesk	Issue	Type	Description
					should add Calc_Agent to that domain to suppress the Calc_Agent validation.
7.8.3	DTUP	179629	DTUP-339898	Enh	Issue - Failure to create FX volatility surface through Data Uploader. Fix - FXVolSurface definition is now supported in Data Uploader.
7.8.3	DTUP	179569	DTUP-339906	Issue	Issue - When uploading a Scriptable OTC trade, the Trader Premium is always zero.
7.8.3	DTUP	179319	DTUP-339912	Issue	Issue - MessageSource is not passed to UploadPoolObject.
7.8.3	DTUP	180892	DTUP-339919	Enh	Issue - When uploading EquityIndex with constituents, only the main EquityIndex attributes are populated. Fix - Uploading EquityIndex product with constituents is now supported.
7.8.3	DTUP	180425	DTUP-339935	Issue	Issue - Class Cast Exception in UploadImportEngine when sending ACK. Fix - Copy/convert contents (attributes) of UploadMessageContext to MessageContext and then pass them to sender.
7.8.3	DTUP	179320	DTUP-339980	Issue	Issue - Repo Rollover - Numbers after decimal are not taken into account.
7.8.3	DTUP	181099	DTUP-339990	Issue	Issue - FX Swap Triangulation - Unwanted processing errors identified along with Triangulation error.
7.8.3	DTUP	180648	DTUP-340000	Issue	Issue - Exception while sending SWIFT Messages due to version mismatch.
7.8.3	DTUP	181593	DTUP-340031	Issue	Issue - ClassNotFoundException error thrown for FXSplitCurrencyRatesUtil class. Fix – Changed log level to Debug instead of Error.
7.8.3	DTUP		DTUP-338696	Enh	Issue – Add support for NOSA account structure. Fix – Added trade keyword CCPSrcSysClientId to store Eurex field srcSysClientId for Client trades. If keyword is found, it will be added to the account External Name to fetch the position account:

Version	Component	HelpDesk	Issue	Type	Description
					<p><external name>_<value of CCPSrcSysClientId trade keyword>.</p> <p>If keyword is not found, the position account is fetched using the account External Name.</p>
7.8.3	DTUP	180180	DTUP-340017	Enh	<p>Issue – Add support for Specific Resets in Swap trade uploader.</p> <p>Fix – Added specific reset fields to Data Uploader.</p>
7.8.3	DTUP	176467	DTUP-340062	Enh	<p>Issue - Market standard flag in input files of CDS trades is ignored by the Data Uploader.</p> <p>Fix - If Market Standard flag = true the system will use the specified settlement matrix if any, or the default settlement matrix otherwise.</p>

6.80 Changes in July 2019 - Version (7.8.4)

Version	Component	HelpDesk	Issue	Type	Description
7.8.4	DTUP	179168	DTUP-340082	Enh	<p>Issue – Add support for Accrual FX Options.</p> <p>Fix – Added import of Accrual FX Options.</p>

6.81 Changes in August 2019 - Version (7.8.5)

Version	Component	HelpDesk	Issue	Type	Description
7.8.5	DTUP	183297	DTUP-340127 DTUP-340166	Issue	<p>Issue – Trade date time not saved when uploading trade via Data Uploader.</p> <p>Fix - For proper date-time conversion, a date should contain the following information: Date, Time, Timezone offset.</p> <p>Example: Date = 20170602T16:12:39+05:30 (where +05:30 is the timezone offset with respect to GMT)</p> <p>If the timezone is not specified, the Data Uploader uses the system timezone.</p> <p>The DataUploaderEngine uses the EngineServer timezone by default.</p> <p>The Data Uploader window uses the User Default timezone.</p>

Version	Component	HelpDesk	Issue	Type	Description
7.8.5	DTUP		DTUP-340168	Issue	Issue – Swaption – Cash Settled – Settlement Rate Index Mapping – The tenor should be the tenor from the floating leg, not the swap tenor. Fix – Data Uploader change to fix Markitwire issue.
7.8.5	DTUP	183758	DTUP-340191	Issue	Issue – Legal Entity upload - It should be possible to provide an empty Holiday Code.
7.8.5	DTUP	182410 00003052	DTUP-340172	Enh	Issue – When uploading a trade amendment to remove trade fees (there are no fees in the uploaded file), the fees are not removed. 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. 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”. If you want to preserve some fees when domain “UploaderRemoveFeesForProduct” is set, you can add the fee types to the domain “UploadPreserveFee”. 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.

6.82 Changes in August 2019 - Version (7.8.6)

Version	Component	HelpDesk	Issue	Type	Description
7.8.6	DTUP	183439	DTUP-340219	Enh	Issue – Add Timestamp Filename attribute to scheduled task EXPORT_QUOTES. Fix – The attribute OUTPUT FILE NAME DATE FORMAT has been added. Example: ddMMyyyyHHmm.

Version	Component	HelpDesk	Issue	Type	Description
7.8.6	DTUP	184394	DTUP-340283	Issue	Issue - Data Uploader does not support negative Hedge Relationship credit spread.
7.8.6	DTUP	183498	DTUP-340287	Issue	Issue – Data Uploader error when uploading SDIs with RegenerateTransfersB = true.

6.83 Changes in October 2019 - Version (7.8.7)

Version	Component	HelpDesk	Issue	Type	Description
7.8.7	DTUP	180648 186290 184153 186647 186735	DTUP-340448	Issue	Issue – Sender engine error - SWIFT Messages are sent twice.

6.84 Changes in November 2019 - Version (7.8.8)

Version	Component	HelpDesk	Issue	Type	Description
7.8.8	DTUP	180348	DTUP-340491	Issue	Issue - When swift confirm MT306 is saved, tag 29k (expiry time) is based on a 12hr clock. It should be based on a 24hr clock.

6.85 Changes in August 2019 - Version (7.9.0)

Version	Component	HelpDesk	Issue	Type	Description
7.9.0	DTUP	179629	DTUP-339877	Enh	Issue - Failure to create FX volatility surface through Data Uploader. Fix - FXVolSurface definition is now supported in Data Uploader.
7.9.0	DTUP	177033	DTUP-339894	Enh	Issue - Calc_Agent role is required for booking swaption from markitwire but it should be optional. Fix - Suppressing the validation of values provided in keyword Calc_AgentRole by configuring the roles to be ignored in domain "SkipUploadValidations". You

Version	Component	HelpDesk	Issue	Type	Description
					should add Calc_Agent to that domain to suppress the Calc_Agent validation.
7.9.0	DTUP	159265	DTUP-339897	Issue	Issue - Variance Swap should not be uploaded successfully with “-tve” Volatility Notional. Fix - Validation has been added for the “-tve” Volatility Notional in DTUP.
7.9.0	DTUP	179319	DTUP-339911	Issue	Issue - MessageSource is not passed to UploadPoolObject.
7.9.0	DTUP	180892	DTUP-339918	Enh	Issue - When uploading EquityIndex with constituents, only the main EquityIndex attributes are populated. Fix - Uploading EquityIndex product with constituents is now supported.
7.9.0	DTUP	182681	DTUP-339925 DTUP-340113	Issue	Issue - Remove scientific format from Data Exporter as scheduled task EXPORT_QUOTE modifies the format of large number into exponential number in an exported CSV file.
7.9.0	DTUP	180931	DTUP-339927	Issue	Issue - swap_leg table shows option type incorrectly for uploaded capped swap trade.
7.9.0	DTUP	180425	DTUP-339933	Issue	Issue - Class Cast Exception in UploadImportEngine when sending ACK. Fix - Copy/convert contents (attributes) of UploadMessageContext to MessageContext and then pass them to sender.
7.9.0	DTUP		DTUP-339936	Issue	Issue - The query formed in UploadReprocessMessageRule is incorrect and does not have required spacing, which leads to SQL Exception and prevents manual reprocessing of the BOMessage. Fix - Corrected Data Uploader behavior to resolve issue in reprocessing of BOMessage.
7.9.0	DTUP		DTUP-339950	Enh	Issue - Add support for Fwd Start tenor on Swap Curve Underlyings. Fix - Added XML and CSV support of ForwardStart field in Curve Underlying Swap.

Version	Component	HelpDesk	Issue	Type	Description
7.9.0	DTUP	179569	DTUP-339953	Issue	Issue - When uploading a Scriptable OTC trade, the Trader Premium is always zero.
7.9.0	DTUP		DTUP-339958	Issue	Issue - VolSurfaceDerivedSABR: Unable to upload SABR matrix via FileWatcher as the system uses the system timezone to fetch the vol surface instead of the user default timezone.
7.9.0	DTUP	179961	DTUP-339959	Issue	Issue - System uploads wrong values in trade when NegotiatedPriceType is "Yield To Next".
7.9.0	DTUP	178672	DTUP-339960	Issue	Issue – Upload of future trade with quantity containing decimals – Quantity is set to 0. It should be set to the provided value.
7.9.0	DTUP	179320	DTUP-339979	Issue	Issue - Repo Rollover - Numbers after decimal are not taken into account.
7.9.0	DTUP		DTUP-339982	Enh	Issue – Add import of Collateral Transfer trades via the Data Uploader. Fix – Added support for Collateral Transfer trades.
7.9.0	DTUP		DTUP-339985	Enh	Issue - Making Datapersitor configurable to block/unblock on pending messages based on flag "BlockingStrategy" present in exchange header. Fix - Added functionality to Datapersitor to block/unblock the message from being processed if any related pending message is present. By default the behavior is if any pending message is present then the current message is blocked too. For disabling this blocking process, the Exchange Message header should have property BlockingStrategy=false. It should be disabled for Limits.
7.9.0	DTUP	181099	DTUP-339989	Issue	Issue - FX Swap Triangulation - Unwanted processing errors identified along with Triangulation error.
7.9.0	DTUP	180648	DTUP-339999	Issue	Issue - Exception while sending SWIFT Messages due to version mismatch.
7.9.0	DTUP	180180	DTUP-340018	Enh	Issue – Add support for Specific Resets in Swap trade uploader. Fix – Added specific reset fields to Data Uploader.

Version	Component	HelpDesk	Issue	Type	Description
7.9.0	DTUP	181829	DTUP-340025	Issue	Issue – Data Uploader Equity Swap - Audit entry generated even though there is no modification upon saving the trade.
7.9.0	DTUP	181593	DTUP-340030	Issue	Issue - ClassNotFoundException error thrown for FXSplitCurrencyRatesUtil class. Fix – Changed log level to Debug instead of Error.
7.9.0	DTUP	182048	DTUP-340036	Issue	Issue – Data Uploader - Equity Index uploaded with Constituents is throwing SQL warnings in the logs.
7.9.0	DTUP	182312	DTUP-340046	Issue	Issue - When importing an index product with no restructuring, the Credit Events window wrongly shows "BASKET RESTRUCTURING".
7.9.0	DTUP	182368	DTUP-340052	Issue	Issue - When importing an index product with CreditEvent_RestructuringB = true and CreditEvent_ModRestructMatLimitB = true, the Credit Events window shows wrong conventions MR and MMR. Fix – Added ISDAProvisionB. If ISDAProvisionB=TRUE in the upload file, the conventions are set to MR14 and MM14. If ISDAProvisionB=FALSE in the upload file, the conventions are set to MR and MMR.
7.9.0	DTUP	181407	DTUP-340056	Issue	Issue – Repo: Unable to reject a termination via DTUP if the trade keywords have been modified after the termination. Fix – The termination can now be rejected via DTUP.
7.9.0	DTUP	181563	DTUP-340065	Issue	Issue – Cannot exercise markitwire trade if swaption trade is NOT in "EXERCISED" status.
7.9.0	DTUP	182309	DTUP-340067	Issue	Issue - Unable to amend or terminate External Trade via DTUP.
7.9.0	DTUP	182347	DTUP-340079	Issue	Issue – Trade keyword is successfully uploaded from XML file but not CSV file.
7.9.0	DTUP	179168	DTUP-340081	Enh	Issue – Add support for Accrual FX Options. Fix – Added import of Accrual FX Options.

Version	Component	HelpDesk	Issue	Type	Description
7.9.0	DTUP	182641	DTUP-340086	Issue	<p>Issue – Automatic fees are not generated when partially terminating a Performance Swap trade through the Data Uploader.</p> <p>Fix - Domain "AutomaticFeesTradeEnricher.TradeAction" is now taken into account.</p>
7.9.0	DTUP		DTUP-340091	Enh	<p>Issue - Add support for equity Index on the Portfolio Swap contract and Portfolio swap trades.</p> <p>Fix – Added ability to upload Portfolio Swaps based on equity index.</p>
7.9.0	DTUP	182717	DTUP-340092	Issue	Issue - Unable to upload PL Mark on Positions.
7.9.0	DTUP	179323	DTUP-340106	Enh	<p>Issue - Action UNDO_ROLL does not work for trade uploaded through DTUP.</p> <p>The external reference of child trade is not modified causing two trades to have the same external reference.</p> <p>Fix – The workflow rule UpdateRollOver must be added to the action UNDO_ROLL and the action UNDO_ROLL must be added to the domain "UploadRejectAction".</p> <p>This rule takes care of setting the child trade external ref to parent external ref + parent trade id.</p>
7.9.0	DTUP	182493	DTUP-340108	Enh	<p>Issue - Add support for Explode Return/New margin field in Margin Call Contract.</p> <p>Fix - Support provided for Explode Return/New margin field in Margin Call Contract:</p> <p>XML field: ExplodeReturnOrNewMarginB</p> <p>CSV column names:</p> <p>EligibleCurrency_ExplodeReturnOrNewMarginB</p> <p>LEEligibleCurrency_ExplodeReturnOrNewMarginB</p>
7.9.0	DTUP	181913	DTUP-340110	Issue	Issue – Data Uploader – Bond Product – Reset sampling method is wrongly modified when Issuer is modified upon upload.

Version	Component	HelpDesk	Issue	Type	Description
7.9.0	DTUP	181347	DTUP-340117	Issue	Issue – Equity Swap trade created with field HolidayCode instead of field Holidays – Sample file issue.
7.9.0	DTUP	183297	DTUP-340128 DTUP-340165	Issue	<p>Issue – Trade date time not saved when uploading trade via Data Uploader.</p> <p>Fix - For proper date-time conversion, a date should contain the following information: Date, Time, Timezone offset.</p> <p>Example: Date = 20170602T16:12:39+05:30 (where +05:30 is the timezone offset with respect to GMT)</p> <p>If the timezone is not specified, the Data Uploader uses the system timezone.</p> <p>The DataUploaderEngine uses the EngineServer timezone by default.</p> <p>The Data Uploader window uses the User Default timezone.</p>
7.9.0	DTUP	181075	DTUP-340131	Enh	<p>Issue - Exercise / Settlement - OptionCalcDialog Window does NOT pick details from CSV Files.</p> <p>Fix – Added ValuationDateBusinessDays field to XML and CSV.</p>
7.9.0	DTUP	183019	DTUP-340147	Issue	Issue - For indexed bond, there is a discrepancy in prices when the negotiated price type = GrossUnitaryPrice. Trade price is being saved as clean price. It should be saved as gross price.
7.9.0	DTUP	180258	DTUP-340149	Issue	Issue - When Future Contract is amended, CTD details are not shown correctly in Trade as they are not set on the Future product.
7.9.0	DTUP	182818	DTUP-340154	Issue	Issue – Cash trade upload - If RateType is different from Fixed or Floating, the trade should not be uploaded.
7.9.0	DTUP	182999	DTUP-340156	Issue	Issue – Swap leg upload – When there is only one cashflow that is customized, the cashflow is not marked as customized.
7.9.0	DTUP		DTUP-340167	Issue	Issue – Swaption – Cash Settled – Settlement Rate Index Mapping – The tenor should be the tenor from the floating leg, not the swap tenor.

Version	Component	HelpDesk	Issue	Type	Description
					Fix – Data Uploader change to fix Markitwire issue.
7.9.0	DTUP	182706	DTUP-340169	Enh	<p>Issue – Cannot upload account with external settlement account and external cash account.</p> <p>Fix – Added support for External Settlement Account and External Cash Account.</p> <p>XML tags:</p> <p><ExternalSettlementAccount></p> <ul style="list-style-type: none"> • <AccountName> • <ProcessingOrg> • <Currency> <p><ExternalCashAccount></p> <ul style="list-style-type: none"> • <AccountName> • <ProcessingOrg> • <Currency> <p>CSV tags:</p> <p>ExternalSettlementAccount_Name</p> <p>ExternalSettlementAccount_ProcessingOrg</p> <p>ExternalSettlementAccount_Currency</p> <p>ExternalCashAccount_Name</p> <p>ExternalCashAccount_ProcessingOrg</p> <p>ExternalSettlementAccount_Currency</p>
7.9.0	DTUP	182229	DTUP-340174	Issue	Issue - Not able to upload Volatility Surface with "Vol Model=BpVol" if locale is not English.
7.9.0	DTUP	183106	DTUP-340186	Enh	<p>Issue – Support FX NDF FpML messages from LCH.</p> <p>Fix – Added support for LCH NDF FpML messages over MQ using ClearLink.</p>
7.9.0	DTUP	183758	DTUP-340190	Issue	Issue – Legal Entity upload - It should be possible to provide an empty Holiday Code.
7.9.0	DTUP	183142 183069 183343	DTUP-340159	Enh	<p>Issue - DTUP fails to save "Alt. Settle Date" on the G.Forex Trades.</p> <p>Fix – Added fields <AltSettleDate> and <FarAltSettleDate> for FX trades import.</p>

Version	Component	HelpDesk	Issue	Type	Description
7.9.0	DTUP	182688	DTUP-340164	Issue	Issue – When using action FO_EXERCISE in the uploader file to exercise a swaption trade, audit details are incorrect.
7.9.0	DTUP	182410 00003052	DTUP-340171	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>
7.9.0	DTUP	183454	DTUP-340183	Issue	<p>Issue – ABS Bond upload - System shows blank pool factor trade keyword for uploaded trade via DTUP.</p> <p>Fix – The PoolFactor trade keyword has been added upon upload.</p>
7.9.0	DTUP	182059	DTUP-340206	Issue	Issue – Upload of Equity Structured Option trade – Fees start date is set to premium pay date instead of using the start date provided in the XML file.
7.9.0	DTUP	183985	DTUP-340207	Issue	Issue - NegotiatedCurrency keyword not populated on Margin Call trades uploaded via Data Uploader CSV.
7.9.0	DTUP	183643	DTUP-340212	Issue	Issue – Custom Cashflows are wrong in the Swap with Unadjusted Pay Frequency. Principal cashflow should be uploaded even when Unadjusted Pay Frequency is used.

6.86 Changes in August 2019 - Version (7.9.1)

Version	Component	HelpDesk	Issue	Type	Description
7.9.1	DTUP	183648	DTUP-340228	Enh	Issue – DBV repos are not supported. Fix – Added support for DBV repos.
7.9.1	DTUP	179319	DTUP-340235	Issue	Issue - MessageSource is not passed to UploadPoolObject.
7.9.1	DTUP		DTUP-340244	Issue	Issue – Error about fee amounts when uploading a swaption from Markitwire.
7.9.1	DTUP		DTUP-340262	Issue	Issue – Replace print stack trace with log statements.

6.87 Changes in September 2019 - Version (7.9.2)

Version	Component	HelpDesk	Issue	Type	Description
7.9.2	DTUP	174341	DTUP-340348 DTUP-339728	Enh	<p>Issue – Setting Trade bundle name in the trade when trade bundle type is not provided.</p> <p>Fix – Added ability to map custom Fix tags.</p> <p>In the Interface Mappings for DataUploader, under MappingsTranslator, add Interface Value = BloombergFit and Calypso Value = Fix.</p> <p>Then, in the Interface Mappings for BloombergFit, under TradeMappings, you can map Fix tags to Calypso fields.</p> <p>Example: Interface Value = 75 and Calypso Value = salesperson.</p> <p>You can also map “NotesGroup.” to tradeBundleName, or “NotesGroup.<label>” to a Calypso field.</p> <p>Example: Interface Value = NotesGroup.BOOK and Calypso Value = tradeBook.</p> <p>Finally, you can add mapping for trade keywords in the Interface Mappings for BloombergFit, under TradeKeywordMappings using Interface Value = <Fix tag> and Calypso Value = <trade keyword>.</p>

Version	Component	HelpDesk	Issue	Type	Description
7.9.2	DTUP	183798	DTUP-340341	Issue	<p>Issue – Data Uploader – Swap Cross Currency custom flows error.</p> <p>The notional value was not converted into an Amount object, so the system was treating it as a change in notional and it was creating PRINC + INT flow.</p> <p>Fix – The notional is now converted into an amount.</p>
7.9.2	DTUP	174119	DTUP-340333	Enh	<p>Issue – Enhance Transfer Agent Trades import to support Custody functionality/Adding Client Accounts.</p> <p>Fix – Added fields SubAccountLegalEntity, SubAccountFromAgentSDIName, SubAccountToAgentSDIName.</p> <p>Refer to the sample file for configuration details.</p>
7.9.2	DTUP	184003	DTUP-340327	Issue	<p>Issue – Incorrect Performance Swap termination fee using fee explode option via DTUP.</p> <p>Fix – The flat price provided in the file is no longer converted to a rate.</p>
7.9.2	DTUP		DTUP-340323	Enh	<p>Issue – Add support for Order exporter.</p> <p>Fix - Added Order and BlockOrder exporter support for underlying Equity and Bond products.</p>
7.9.2	DTUP	179323	DTUP-340304	Enh	<p>Issue - Action UNDO_ROLL does not work for trade uploaded through DTUP.</p> <p>The external reference of child trade is not modified causing two trades to have the same external reference.</p> <p>Fix – The workflow rule UpdateRollOver must be added to the action UNDO_ROLL and the action UNDO_ROLL must be added to the domain “UploadRejectAction”.</p> <p>This rule takes care of setting the child trade external ref to parent external ref + parent trade id.</p>
7.9.2	DTUP	184587	DTUP-340297	Enh	<p>Issue – Add ability to select additional Bloomberg identifiers within trade workflow.</p>

Version	Component	HelpDesk	Issue	Type	Description
					Fix – The workflow rule RequestBloombergMessageRule now fetches the sec codes from the table bloomberg_values.
7.9.2	DTUP	183498	DTUP-340288	Issue	Issue – Data Uploader error when uploading SDIs with RegenerateTransfersB = true.
7.9.2	DTUP	184394	DTUP-340284	Issue	Issue - Data Uploader does not support negative Hedge Relationship credit spread.
7.9.2	DTUP	176565	DTUP-340267	Enh	<p>Issue – Enhance listed derivatives to Support Compressed Trades using Average Price, not just FutureBond.</p> <p>Fix – Added average price support to the following products: ETOCommodity, ETOEquity, ETOEquityIndex, ETOFX, ETOIR, FutureBond, FutureCommodity, FutureEquity, FutureEquityIndex, FutureFX, FutureMM, FutureOptionBond, FutureOptionCommodity, FutureOptionEquity, FutureOptionEquityIndex, FutureOptionFX, FutureOptionMM.</p>
7.9.2	DTUP	184069	DTUP-340259	Issue	Issue – When you Terminate / Partially Terminate Loan / Deposit trade via DTUP with "Termination_PayInterFlowsB" set to "TRUE" in csv, the keyword "TerminationPayIntFlow" does not show the correct value on Parent Trade. It should be set to Y.
7.9.2	DTUP	184001	DTUP-340252	Issue	<p>Issue - SWIFT, FAX, TELEX and other codes are not set in LE contacts when set using codes list in Data Uploader.</p> <p>Fix - Corrected Data Uploader behavior to set codes from code list in LE contact uploader.</p>
7.9.2	DTUP		DTUP-340225	Enh	Issue – Enhance Fix engine filter to accept Traiana Fix events.
7.9.2	DTUP	183439	DTUP-340218	Enh	<p>Issue – Add Timestamp Filename attribute to scheduled task EXPORT_QUOTES.</p> <p>Fix – The attribute OUTPUT FILE NAME DATE FORMAT has been added. Example: ddMMyyyyHHmm.</p>

Version	Component	HelpDesk	Issue	Type	Description
7.9.2	DTUP	176467	DTUP-340216	Issue	Issue – The Data Uploader does not process all the CSV-file information for a CDS trade.
7.9.2	DTUP	182969	DTUP-340210	Issue	Issue – Barrier FX Option - Barrier Start Time is picking up Option Expiry Cut instead of Option Cut.
7.9.2	DTUP	183045	DTUP-340202	Issue	Issue – Partial Repo allocation through Data Uploader - Allocation percentages in the child trades are not as per the input provided.
7.9.2	DTUP	183048	DTUP-340193	Issue	Issue - Cannot create Evergreen Repo trade using Data Uploader XML. Fix – Fixed evergreenSetDate method due to core change.
7.9.2	DTUP		DTUP-340177	Enh	Issue – Add utility to convert any Data Uploader XML into CSV. Fix – After uploading a file of source type Uploader in the Data Uploader window, you can choose Utilities > Export as CSV to convert the file to a CSV file. You will be prompted to enter a filename.
7.9.2	DTUP	180826	DTUP-340162	Issue	Issue – Cannot upload Partial Termination under German locale.
7.9.2	DTUP	181491	DTUP-340941	Issue	Issue – Data Uploader failed to initiate or amend Credit Rating configuration.
7.9.2	DTUP	179577	DTUP-340138	Issue	Issue – Data Uploader - Decimal error when comma is used as a decimal separator. The locale needs to be taken into account.
7.9.2	DTUP	182617	DTUP-340129	Issue	Issue – When uploading tenors for zero curves, the holiday calendar is not taken into account to generate the dates, when spot days is greater than tenor.
7.9.2	DTUP	181950	DTUP-340122	Issue	Issue - DTUP: Uploaded American FX Option cannot be exercised before expiry date. Fix – First Exercise Date is set as Trade Date instead of Expiry Date.
7.9.2	DTUP	182741	DTUP-340120	Issue	Issue – Unavailability Transfer trades do not select the correct client Account via DTUP.

6.88 Changes in September 2019 - Version (7.9.3)

Version	Component	HelpDesk	Issue	Type	Description
7.9.3	DTUP		DTUP-340407	Issue	Issue – Error when uploading ETO trade.

6.89 Changes in October 2019 - Version (7.9.4)

Version	Component	HelpDesk	Issue	Type	Description
7.9.4	DTUP	180648 186290 184153 186647 186735	DTUP-340450	Issue	Issue – Sender engine error - SWIFT Messages are sent twice.

6.90 Changes in November 2019 - Version (7.9.5)

Version	Component	HelpDesk	Issue	Type	Description
7.9.5	DTUP	187321	DTUP-340526	Enh	<p>Issue – Add ability to upload FX Spot trades as FX Forward.</p> <p>Fix - Introduced domain "UploadSkipSpotDateValidation". When true, there is no validation of the spot date for FX Spot trades, therefore FX Spot trades are created.</p> <p>When false, the following validation is applied to FX Spot trades:</p> <p>If Settle Date is not the spot date, an FX Forward trade is created.</p> <p>If Settle Date is the spot date, an FX Spot trade is created.</p>

6.91 Changes in December 2019 - Version (7.9.6)

Version	Component	HelpDesk	Issue	Type	Description
7.9.6	DTUP	188659	DTUP-340641	Enh	Issue – Trade price on Trade Browser is different from the price provided to the Data Uploader. Fix - For house trades, position account is defined as follows <memblId><acctTypGrp Name><srcSysLEId>.
7.9.6	DTUP	188467	DTUP-340609	Issue	Issue - DataUploader does not allow Cash Principal/ Funding Principal to be 0.

6.92 Changes in December 2019 - Version (7.9.7)

Version	Component	HelpDesk	Issue	Type	Description
7.9.7	DTUP	185759	DTUP-340673	Issue	Issue – Fix engine session is not getting closed.

6.93 Changes in October 2019 - Version (7.10.1)

Version	Component	HelpDesk	Issue	Type	Description
7.10.1	DTUP	186606	DTUP-340538	Issue	Issue – Line break does not work for Address in LEContact CSV uploader file. Fix – Added new line tag for the address field to that the Text area is displayed on a new line.
7.10.1	DTUP		DTUP-340553	Issue	Issue - Unable apply action PN, FN, and NI on equity swap trade. Fix - Check added to calculate fees only in case of Terminate/PartialTerminate actions.
7.10.1	DTUP	187342	DTUP-340495	Issue	Issue - Termination Fixing Rates should not be validated in case of trade termination.
7.10.1	DTUP	186830	DTUP-340521	Enh	Issue – Provide API to fetch legal entities using an external reference in Data Uploader for the SAP interface.
7.10.1	DTUP		DTUP-340510	Issue	Issue - Unable to upload ELS trade where Leg Type is fixed.

Version	Component	HelpDesk	Issue	Type	Description
7.10.1	DTUP	184924	DTUP-340428	Enh	Issue – Floating rate Advance trade – Add support for Reset Sample Timing and Compounding. Fix – Added “Sample Timing” and “Use Reset Period Dates for Compound”.
7.10.1	DTUP		DTUP-340483	Enh	Issue - Support FX Option trades with accruals in Data Uploader. Fix – Added support for FX Option Accrual with RangeStyle as Multiple.
7.10.1	DTUP		DTUP-340473	Enh	Issue – Extend cash account dormant process to settle accounts.
7.10.1	DTUP	185948	DTUP-340471	Issue	Issue – Uploading an IRS trade with NonDeliverable currency and Alternate Settlement Currency enabled does not set Principal Amt and Pmt Amt in customized cashflows where notional is customized. Fix - When NonDeliverable IRS is uploaded with Alternate Settlement Currency, the cashflows are obtained from the product and non deliverable flows are processed. When the notional is edited, Princ+Int flows are generated but not set on the product. These are now set on the product to avoid any discrepancy.
7.10.1	DTUP	186198	DTUP-340470	Issue	Issue – Data Uploader fails to upload with GrossPrice input for Bond Trade when Quote type is set to "Yield" on Bond definition window.
7.10.1	DTUP		DTUP-340456	Enh	Issue – Add support for Derived Flag in CSV file for Volatility Surfaces. Fix – The filed DerivedB has been added.
7.10.1	DTUP	180648 186290 184153 186647 186735	DTUP-340447	Issue	Issue – Sender engine error - SWIFT Messages are sent twice.
7.10.1	DTUP		DTUP-340438	Enh	Issue – Support CCPClearedDate and ClearingTimeStamp trade keywords for Margin engine.

Version	Component	HelpDesk	Issue	Type	Description
7.10.1	DTUP	185025	DTUP-340435	Issue	Issue – Add support for Netting termination messages for FX NDF trades.
7.10.1	DTUP		DTUP-340425	Issue	<p>Issue - EUREX Clearing XML files are not getting directly saved.</p> <p>Fix - Please add the following in the properties files <eurex service>Service.properties:</p> <p>logMessages=true</p> <p>messageFileDir=<UserDefinedLocation></p>
7.10.1	DTUP	185357	DTUP-340370	Enh	<p>Issue - Data Uploader - Swaption exercise always creates an underlying swap, regardless of the settlement type.</p> <p>Fix- Added XML and CSV support for creating an underlying trade while performing exercise on Swaption trade.</p> <p>Add the field <CreateUnderlyingB> in the XML file and the field ExerciseCreateUnderlyingB in the CSV file. Set to true or false as needed.</p>
7.10.1	DTUP	184907	DTUP-340421	Issue	<p>Issue – Cash Settle Info for a Swap Trade uploaded using DTUP is missing the Schedule – When generating the Schedule manually, the Save button is de-activated, which prevents saving the schedule.</p> <p>Fix – The Schedule is now automatically generated.</p>
7.10.1	DTUP	186032	DTUP-340410	Issue	Issue – FXNDF: Node BuySell is incorrectly populated from FpML.
7.10.1	DTUP	185033 185030	DTUP-340403 DTUP-340402	Issue	Issue – Data Uploader window – Selecting all rows should upload all the rows, not just the first one.
7.10.1	DTUP		DTUP-340391	Issue	Issue – Error when uploading ETO trade.
7.10.1	DTUP	185384	DTUP-340387	Issue	<p>Issue – Equity Swap - Applying Partial Termination through the Data Uploader results in Partial Termination message that trade cannot be uploaded with an error message “Invalid termination amount for partial termination”.</p> <p>Fix – Fixed locale issue when formatting the amount.</p>

Version	Component	HelpDesk	Issue	Type	Description
7.10.1	DTUP	181593	DTUP-340377	Issue	Issue - Error while uploading FX trades with triangulation currency pair. Fix – Changed log level to Debug instead of Error.
7.10.1	DTUP	176145	DTUP-340375	Issue	Issue - Uploaded Swap trade does not correctly pick up reset holidays from the FpML. They should be picked up from the <resetDatesAdjustments> section.
7.10.1	DTUP	185065	DTUP-340365	Issue	Issue - LCH FXNDF: Calypso Mapping required for FX Reset. Fix- Added Mapping support for FXReset for FXNDF product for LCH interface.
7.10.1	DTUP	185162	DTUP-340352	Issue	Issue – Unable to import book attribute set to blank when importing Book.
7.10.1	DTUP	174341	DTUP-340347 DTUP-339729	Enh	Issue – Setting Trade bundle name in the trade when trade bundle type is not provided. Fix – Added ability to map custom Fix tags. In the Interface Mappings for DataUploader, under MappingsTranslator, add Interface Value = BloombergFit and Calypso Value = Fix. Then, in the Interface Mappings for BloombergFit, under TradeMappings, you can map Fix tags to Calypso fields. Example: Interface Value = 75 and Calypso Value = salesperson. You can also map “NotesGroup.” to tradeBundleName, or “NotesGroup.<label>” to a Calypso field. Example: Interface Value = NotesGroup.BOOK and Calypso Value = tradeBook. Finally, you can add mapping for trade keywords in the Interface Mappings for BloombergFit, under TradeKeywordMappings using Interface Value = <Fix tag> and Calypso Value = <trade keyword>.
7.10.1	DTUP	183798	DTUP-340340	Issue	Issue – Data Uploader – Swap Cross Currency custom flows error.

Version	Component	HelpDesk	Issue	Type	Description
					<p>The notional value was not converted into an Amount object, so the system was treating it as a change in notional and it was creating PRINC + INT flow.</p> <p>Fix – The notional is now converted into an amount.</p>
7.10.1	DTUP		DTUP-340334	Enh	<p>Issue – Add utility to convert any Data Uploader XML into CSV.</p> <p>Fix – After uploading a file of source type Uploader in the Data Uploader window, you can choose Utilities > Export as CSV to convert the file to a CSV file. You will be prompted to enter a filename.</p>
7.10.1	DTUP	184003	DTUP-340326	Issue	<p>Issue – Incorrect Performance Swap termination fee using fee explode option via DTUP.</p> <p>Fix – The flat price provided in the file is no longer converted to a rate.</p>
7.10.1	DTUP	174119	DTUP-340316	Enh	<p>Issue – Enhance Transfer Agent Trades import to support Custody functionality/Adding Client Accounts.</p> <p>Fix – Added fields SubAccountLegalEntity, SubAccountFromAgentSDIName, SubAccountToAgentSDIName.</p> <p>Refer to the sample file for configuration details.</p>
7.10.1	DTUP	179323	DTUP-340303	Enh	<p>Issue - Action UNDO_ROLL does not work for trade uploaded through DTUP.</p> <p>The external reference of child trade is not modified causing two trades to have the same external reference.</p> <p>Fix – The workflow rule UpdateRollOver must be added to the action UNDO_ROLL and the action UNDO_ROLL must be added to the domain "UploadRejectAction".</p> <p>This rule takes care of setting the child trade external ref to parent external ref + parent trade id.</p>
7.10.1	DTUP	184587	DTUP-340296	Enh	<p>Issue – Add ability to select additional Bloomberg identifiers within trade workflow.</p>

Version	Component	HelpDesk	Issue	Type	Description
					Fix – The workflow rule RequestBloombergMessageRule now fetches the sec codes from the table bloomberg_values.
7.10.1	DTUP	183498	DTUP-340286	Issue	Issue – Data Uploader error when uploading SDIs with RegenerateTransfersB = true.
7.10.1	DTUP	184394	DTUP-340282	Issue	Issue - Data Uploader does not support negative Hedge Relationship credit spread.
7.10.1	DTUP		DTUP-340261	Issue	Issue – Replace print stack trace with log statements.
7.10.1	DTUP	184069	DTUP-340258	Issue	Issue – When you Terminate / Partially Terminate Loan / Deposit trade via DTUP with "Termination_PayInterFlowsB" set to "TRUE" in csv, the keyword "TerminationPayIntFlow" does not show the correct value on Parent Trade. It should be set to Y.
7.10.1	DTUP	184001	DTUP-340250	Issue	Issue - SWIFT, FAX, TELEX and other codes are not set in LE contacts when set using codes list in Data Uploader. Fix - Corrected Data Uploader behavior to set codes from code list in LE contact uploader.
7.10.1	DTUP		DTUP-340243	Issue	Issue – Error about fee amounts when uploading a swaption from Markitwire.
7.10.1	DTUP	179319	DTUP-340236	Issue	Issue - MessageSource is not passed to UploadPoolObject.
7.10.1	DTUP	183648	DTUP-340227	Enh	Issue – DBV repos are not supported. Fix – Added support for DBV repos.
7.10.1	DTUP		DTUP-340224	Enh	Issue – Enhance Fix engine filter to accept Traiana Fix events.
7.10.1	DTUP	183439	DTUP-340217	Enh	Issue – Add Timestamp Filename attribute to scheduled task EXPORT_QUOTES. Fix – The attribute OUTPUT FILE NAME DATE FORMAT has been added. Example: ddMMyyyyHHmm.
7.10.1	DTUP	182969	DTUP-340312	Issue	Issue – Barrier FX Option - Barrier Start Time is picking up Option Expiry Cut instead of Option Cut.

Version	Component	HelpDesk	Issue	Type	Description
7.10.1	DTUP	183045	DTUP-340201	Issue	Issue – Partial Repo allocation through Data Uploader - Allocation percentages in the child trades are not as per the input provided.
7.10.1	DTUP	183048	DTUP-340192	Issue	Issue - Cannot create Evergreen Repo trade using Data Uploader XML. Fix – Fixed evergreenSetDate method due to core change.
7.10.1	DTUP	180258	DTUP-340179	Issue	Issue - When Future Contract is amended, CTD details are not shown correctly in Trade as they are not set on the Future product.
7.10.1	DTUP	180826	DTUP-340160	Issue	Issue – Cannot upload Partial Termination under German locale.
7.10.1	DTUP	182818	DTUP-340152	Issue	Issue – Cash trade upload - If RateType is different from Fixed or Floating, the trade should not be uploaded.
7.10.1	DTUP	181075	DTUP-340143	Enh	Issue – Exercise / Settlement - OptionCalcDialog Window does NOT pick details from CSV Files. Fix – Added ValuationDateBusinessDays field to XML and CSV.
7.10.1	DTUP	182741	DTUP-340142	Issue	Issue – Unavailability Transfer trades do not select the correct client Account via DTUP.
7.10.1	DTUP	181941	DTUP-340139	Issue	Issue – Data Uploader failed to save Credit Rating configuration.
7.10.1	DTUP	179577	DTUP-340136	Issue	Issue – Data Uploader - Decimal error when comma is used as a decimal separator. The locale needs to be taken into account.
7.10.1	DTUP	181950	DTUP-340135	Issue	Issue - DTUP: Uploaded American FX Option cannot be exercised before expiry date. Fix – First Exercise Date is set as Trade Date instead of Expiry Date.
7.10.1	DTUP	182617	DTUP-340133	Issue	Issue – When uploading tenors for zero curves, the holiday calendar is not taken into account to generate the dates, when spot days is greater than tenor.

Version	Component	HelpDesk	Issue	Type	Description
7.10.1	DTUP	176467	DTUP-340061	Enh	Issue - Market standard flag in input files of CDS trades is ignored by the Data Uploader. Fix - If Market Standard flag = true the system will use the specified settlement matrix if any, or the default settlement matrix otherwise.
7.10.1	DTUP	180348	DTUP-340491	Issue	Issue - When swift confirm MT306 is saved, tag 29k (expiry time) is based on a 12hr clock. It should be based on a 24hr clock.

6.94 Changes in December 2019 - Version (7.10.2)

Version	Component	HelpDesk	Issue	Type	Description
7.10.2	DTUP	190359	DTUP-340735	Issue	Issue - Principal Amortization amounts are incorrect upon using a different Locale than the default one.
7.10.2	DTUP	188176	DTUP-340683	Issue	Issue - Custom message source not being recognized in UploadImportMessageEngine.

6.95 Changes in November 2019 - Version (7.11.2)

Version	Component	HelpDesk	Issue	Type	Description
7.11.2	DTUP	188108	DTUP-340607	Issue	Issue – CDS Trades - Data Uploader is using the bond product seniority instead of seniority provided in the input file.
7.11.2	DTUP	188582	DTUP-340604	Issue	Issue - FX Flexi Forward - TAKEUP does not set regulatory keywords on child trade.
7.11.2	DTUP	176576	DTUP-340587	Issue	Issue – Add columns that were added to Inventory Check window: ReferenceDateCheck, PeriodCheck, IsBusinessDay, Holidays.
7.11.2	DTUP	186372	DTUP-340577	Issue	Issue – When uploading Digital FX Option with Barrier, the barrier type from the input file is ignored.
7.11.2	DTUP	180809	DTUP-340579 CTUP-340502	Issue	Issue – Add interface to translate the source message into an intermediate template message.

Version	Component	HelpDesk	Issue	Type	Description
					<p>Fix – Added ability to translate messages into template messages using the template message translator: <data type>MessageTo<data>TemplateMessageTranslator.</p> <p>This is currently only available for XML to XML mapping.</p> <p>The <data type> and <data> should be defined in the Mapping window for <source>FieldMappings:</p> <p>Interface Value = data Calypso Value = XML</p> <p>Interface Value = datatype Calypso Value = XML</p> <p>For the XML to XML TemplateMessageTranslator, you also need to provide:</p> <p>Interface Value = sourceRootElement Calypso Value = data</p> <p>Interface Value = sourceRowElement Calypso Value = row</p> <p>Interface Value = templateRootElement Calypso Value = data</p> <p>Interface Value = templateRowElement Calypso Value = row</p> <p>Then you need to define the mapping of each field under FieldMapping.</p> <p>This new interface is used to import ETD intraday trades from an FCM.</p>
7.11.2	DTUP	186978	DTUP-340574	Issue	<p>Issue – Sales Margin FX Rate incorrectly computed when trade comes from Data Uploader.</p> <p>Fix – MarginFXRate is shown properly if PriceCcy is set.</p>
7.11.2	DTUP	187545	DTUP-340571	Enh	<p>Issue – Add Data Uploader field “Crystallization Days” for Repo trades.</p> <p>Fix – The field CrystallizationDays has been added.</p>
7.11.2	DTUP	185759	DTUP-340568	Issue	<p>Issue – Fix engine session is not getting closed.</p>

Version	Component	HelpDesk	Issue	Type	Description
7.11.2	DTUP		DTUP-340564	Enh	Issue – Data Exporter - Add ability to retrieve books by name and attribute, and legal entities by name and attribute.
7.11.2	DTUP		DTUP-340563	Enh	Issue – Add ability to import a Bond trade based on the TemplateName in CSV file. Fix – TempateName has been added to the CSV file.
7.11.2	DTUP	180348	DTUP-340561	Issue	Issue - When swift confirm MT306 is saved, tag 29k (expiry time) is based on a 12hr clock. It should be based on a 24hr clock.
7.11.2	DTUP	184924	DTUP-340550	Enh	Issue – Floating rate Advance trade – Add support for Reset Sample Timing and Compounding. Fix – Added “Sample Timing” and “Use Reset Period Dates for Compound”.
7.11.2	DTUP		DTUP-340547	Issue	Issue – The Interface Mapping for the Data Uploader has been renamed from DataUploader to Uploader (used for MappingsTranslator).
7.11.2	DTUP	187290	DTUP-340541	Issue	Issue – DTUP - SDI validator does not conform to Tag 72 format. Fix – Added tag “ValidateSenderToReceiverInfoB”. If true, then DTUP only uploads the SDI if Tag 72 follows 6*35 format.
7.11.2	DTUP	186606	DTUP-340539	Issue	Issue – Line break does not work for Address in LEContact CSV uploader file. Fix – Added new line tag for the address field to that the Text area is displayed on a new line.
7.11.2	DTUP	185571	DTUP-340534	Issue	Issue - For Partial termination via DTUP, fixings are not accepted when FFCP=FALSE. Fix - Fixing rates are accepted in case of Partial Termination via DTUP.
7.11.2	DTUP	186823	DTUP-340528	Enh	Issue – Scheduled task DATA_UPLOADER goes out of memory because the translated object (csv to cud xml) is getting stored in memory, and since it is a large object, the heap size is getting exhausted. Fix - Instead of storing the object in memory, it is streamed out to a file. For this, the following

Version	Component	HelpDesk	Issue	Type	Description
					<p>properties should be set in "datauploader.properties".</p> <p>logMessages = true</p> <p>messageFileDir = Directory where the data will be stored (If this property is not provided, the data will be stored in the default user directory).</p>
7.11.2	DTUP	187321	DTUP-340525	Enh	<p>Issue – Add ability to upload FX Spot trades as FX Forward.</p> <p>Fix - Introduced domain "UploadSkipSpotDateValidation". When true, there is no validation of the spot date for FX Spot trades, therefore FX Spot trades are created.</p> <p>When false, the following validation is applied to FX Spot trades:</p> <p>If Settle Date is not the spot date, an FX Forward trade is created.</p> <p>If Settle Date is the spot date, an FX Spot trade is created.</p>
7.11.2	DTUP	186830	DTUP-340519	Enh	<p>Issue – Provide API to fetch legal entities using an external reference in Data Uploader for the SAP interface.</p>
7.11.2	DTUP	185953	DTUP-340513	Enh	<p>Issue – Equity Swap: Fetch missing underlying from Bloomberg automatically.</p> <p>Fix – Added Equity Swap to RequestBloomberg message rule.</p>
7.11.2	DTUP		DTUP-340511	Issue	<p>Issue - Unable to upload ELS trade where Leg Type is fixed.</p>
7.11.2	DTUP	187342	DTUP-340498	Issue	<p>Issue - Termination Fixing Rates should not be validated in case of trade termination.</p>
7.11.2	DTUP	183440	DTUP-340479	Issue	<p>Issue – Add ability to upload both Bid and Ask volatility points using the VolSurfaceOffsets uploader file.</p> <p>Fix – Added support for Bid and Ask points.</p> <p>CSV: Tags Bid_StrikeValue, Bid_Vol, Ask_StrikeValue, Ask_Vol</p>

Version	Component	HelpDesk	Issue	Type	Description
					XML: Tags <Bid> and <Ask> under <Expiry>.
7.11.2	DTUP	185132	DTUP-340460	Issue	Issue – AMEND of Funds triggers unrelated modifications. Fix - Set default values in uploader once the fund object is created so that upon re-saving via UI without any amendments, no audit entries are generated.
7.11.2	DTUP	185025	DTUP-340435	Enh	Issue – Add support for Netting termination messages for FX NDF trades.
7.11.2	DTUP	176565	DTUP-340266	Enh	Issue – Enhance listed derivatives to Support Compressed Trades using Average Price, not just FutureBond. Fix – Added average price support to the following products: ETOCommodity, ETOEquity, ETOEquityIndex, ETOFX, ETOIR, FutureBond, FutureCommodity, FutureEquity, FutureEquityIndex, FutureFX, FutureMM, FutureOptionBond, FutureOptionCommodity, FutureOptionEquity, FutureOptionEquityIndex, FutureOptionFX, FutureOptionMM.
7.11.2	DTUP		DTUP-340559	Enh	Issue – Data Exporter – Add support for Equity Structured Option trades.

6.96 Changes in December 2019 - Version (7.11.3, 7.11.4)

Version	Component	HelpDesk	Issue	Type	Description
7.11.3	DTUP	189959	DTUP-340672	Enh	Issue – Data Exporter - Add ability to set the Internal Reference and External Reference to blank in the exported file. Fix – Added domain “DataExporterBlankReferences”. Add Value = true to set the Internal Reference and External Reference to blank in the exported file.
7.11.4	DTUP		DTUP-340730	Issue	Issue – Incorrect dependency.

6.97 Changes in December 2019 - Version (7.12.1)

Version	Component	HelpDesk	Issue	Type	Description
7.12.1	DTUP	189990	DTUP-340726	Issue	Issue – Unable to update LE short name if LE contact is updated as well.
7.12.1	DTUP		DTUP-340719	Issue	Issue - Data Exporter – When Market Place is set to NONE, it should not be populated in the export file.
7.12.1	DTUP	189815	DTUP-340696	Issue	Issue – Unitized Fund Trade imported via Data Uploader does not respect the Currency Defaults rounding for the settlement amount.
7.12.1	DTUP	189361	DTUP-340691	Issue	Issue – Equity Structured Option - When the price is not specified, the Fee amount specified in Premium Fee is not uploaded. Instead it is auto-calculated and ignores the user specified amount.
7.12.1	DTUP	188176	DTUP-340682	Issue	Issue - Custom message source not being recognized in UploadImportMessageEngine.
7.12.1	DTUP	189821	DTUP-340675	Issue	Issue – Data Uploader: Float details like rate index are appearing on Fixed trades.
7.12.1	DTUP	189959	DTUP-340671	Enh	Issue – Data Exporter - Add ability to set the Internal Reference and External Reference to blank in the exported file. Fix – Added domain “DataExporterBlankReferences”. Add Value = true to set the Internal Reference and External Reference to blank in the exported file.
7.12.1	DTUP	188745	DTUP-340660	Issue	Issue – Equity Swap Trade - Trade currency in Funding Leg is not set as the underlying currency when Swap Settlement Currency is different from the underlying currency with FXConversionMethod = Local.
7.12.1	DTUP		DTUP-340653	Enh	Issue - Support CDSNthDefault with Basket in DataUploader.
7.12.1	DTUP	185840	DTUP-340652	Issue	Issue – Markitwire: Incorrect Roll Dates Holiday calendar for UNADJUSTED trades.
7.12.1	DTUP	188659	DTUP-340639	Enh	Issue – Trade price on Trade Browser is different from the price provided to the Data Uploader.

Version	Component	HelpDesk	Issue	Type	Description
					Fix - For house trades, position account is defined as follows <memblId><acctTypGrp Name><srcSysLEId>.
7.12.1	DTUP	188827	DTUP-340633	Enh	Issue – Create LE contact based on contact action instead of LE action. Fix - Updated LE uploader to upload multiple LE contacts having same contact type.
7.12.1	DTUP	180991	DTUP-340615	Issue	Issue - UploaderImportMessageEngine does not reconnect to MQ if connectivity is lost. Fix – Make use of environment properties RESTART_ATTEMPTS and RESTART_DELAY.
7.12.1	DTUP	188467	DTUP-340608	Issue	Issue - DataUploader does not allow Cash Principal/ Funding Principal to be 0.
7.12.1	DTUP	190359	DTUP-340768	Issue	Issue - Principal Amortization amounts are incorrect upon using a different Locale than the default one.
7.12.1	DTUP	188582	DTUP-340763	Issue	Issue - FX Flexi Forward - TAKEUP does not set regulatory keywords on child trade.
7.12.1	DTUP		DTUP-340586	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.