

Nasdaq Calypso

DTCC GTR Release Notes

April 2025
Approved

This document describes functionality changes in the DTCC GTR module.

▶ Please refer to the Calypso DTCC GTR Integration Guide for information on installing the DTCC GTR Interface.

Document History

Published	Summary of Changes
October 2018	Initial Version
November 2018	Modified 3.4.0 and 3.4.1 release details Added details for modules 3.4.5, 3.3.5, 3.1.7, and 2.16.8 release
February 2019	Added credit xpath details to DTCC-1972 Added config details for DTCC-1989 Added details for modules 3.5.0 – 3.5.1, 3.3.6, 3.1.8 – 3.1.10 and 2.16.9 release
February 2019	Added details for modules 3.4.6 and 2.16.10
March 2019	Added details for modules 3.3.7 – 3.3.8
July 2019	Added details for module 3.5.5, and 3.4.8 – 3.4.9
August 2019	Added details for module 3.6.0, and 3.4.10
September 2019	Added details for module 3.6.1- 3.6.3, and 3.4.11
January 2020	Added details for module 3.7.0
March 2020	Added details for module 3.7.1 -3.7.3
April 2020	Added details for module 3.7.4, 3.8.0 – 3.8.2
June 2020	Added details for module 3.8.3 – 3.8.8 and 3.1.13
July 2020	Added details for module 3.9.0
August 2020	Updated the compatibility section and added DTCC-2640 to module 3.9.0

Published	Summary of Changes
September 2020	Added details for module 3.8.9, and 3.10.0 – 3.10.1
October 2020	Added details for module 3.8.10
October 2020	Added details for module 3.11.0 – 3.11.1
November 2020	Added details for module 3.11.2 – 3.11.4 and 3.12.0
February 2021	Added details for module 3.12.1
March 2021	Added details for module 3.12.2 and 3.12.3
April 2021	Added details for module 3.12.4
May 2021	Added details for module 3.12.5
June 2021	Added details for module 3.12.6, 3.12.7
July 2021	Added details for module 3.13.0
August 2021	Added details for module 3.13.1, 3.14.0
September 2021	Added details for module 3.14.1
October 2021	Added details for module 3.15.0
December 2021	Added details for module 3.15.1
January 2022	Added details for module 3.15.2
February 2022	Added details for module 3.15.3, 4.0.0, 4.0.1
March 2022	Added details for module 4.0.2, 3.15.4, 4.0.3
April 2022	Added details for module 3.16.0

Published	Summary of Changes
May 2022	Added details for module 3.16.1
June 2022	Added details for module 4.1.0, 3.16.2
July 2022	Added details for module 4.2.0
September 2022	Added details for module 3.17.0 (technical release only), 3.18.0, 3.18.1
November 2022	Added details for module 3.18.2, 4.3.0, 3.18.3
December 2022	Updated for version 4.3.1
January 2023	Updated for version 3.19.0, 3.19.1, 3.19.2, 4.4.0
February 2023	Updated for version 4.5.0, 3.19.3
March 2023	Updated for version 4.5.1, 3.19.4, 3.19.5
April 2023	Updated for version 3.20.0, 3.20.1, 4.6.0
May 2023	Updated for version 3.20.2
June 2023	Updated for version 4.7.0
July 2023	Updated for version 4.8.0, 3.20.3, 4.9.0
August 2023	Updated for version 4.9.1, 3.20.4
September 2023	Updated for version 4.10.0
October 2023	Updated for version 4.11.0, 4.11.1, 3.21.0, 3.21.1
November 2023	Updated for version 3.22.0, 3.22.1, 3.22.2, 4.12.0, 4.12.1
January 2024	Updated for version 5.2.0 – Technical release only – Compatibility with version 18

Published	Summary of Changes
	Updated for version 4.13.0, 4.13.1, 4.14.0, 3.23.0
February 2024	Updated for version 4.15.0, 4.15.1, 5.3.0, 5.3.1
March 2024	Updated for version 3.24.0, 3.25.0, 4.15.2, 4.16.0
April 2024	Updated for version 4.16.1, 4.16.2, 4.16.3, 5.4.0, 5.4.1, 3.26.0, 3.26.1
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June 2024	Updated for 3.26.2, 3.26.3, 4.16.4, 5.4.3
July 2024	Updated for 4.17.0, 4.17.1, 5.5.0
August 2024	Updated for 3.27.0, 3.27.1, 4.18.0, 4.18.1, 4.18.2, 5.6.0, 5.6.1, 5.6.2
September 2024	Updated for 4.18.3, 3.27.2, 5.6.3
October 2024	Updated for 4.18.4, 4.18.5, 4.19.0, 5.7.0
November 2024	Updated for 4.20.0, 4.21.0, 5.8.0
January 2025	Updated for 5.8.1, 4.21.1
February 2025	Updated for 4.22.0, 3.28.0
March 2025	Updated for 4.23.0, 4.23.1, 5.9.0
April 2025	Updated for 5.9.1

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Overview

1.1 Dependency

- Calypso Hierarchy for commodity reporting. Available in Calypso V15.0 and up.
- Clearing module for ETD reporting

1.2 Installation

Please refer to DTCC Module Integration posted on the Calypso download site.

Module 5.x Release Notes

2.1 Changes in 5.9.1

Important Notes – Changes to data model (domain DTCCGTR-ISOEMIR-Header)

Capability Group	Capability	Asset Class	Legacy Component	Case	APL	Issue	Type	Description
Post Trade Processing	Settlements	Cross	DTCC 5.9.1	00162082		DTCC-4604	Enh	Issue – A number of UPI Commodity:Agricultural:GrainsOilseeds codes are missing. Impact Analysis – Added UPI Commodity:Agricultural:GrainsOilseeds codes: Exotic, LoanLease:Cash, LoanLease:Physical, Option:Cash, Option:Physical, SpotFwd:Physical, Swap:Cash.
			DTCC 5.9.1			DTCC-4609	Enh	Issue – Update domain “DTCCGTR-ISOEMIR-Header” - For Value = DTCCGTR-ISOEMIR-Header-Receiver, Comment should be DDRIE instead of DDRL. Impact Analysis - Updated domain “DTCCGTR-ISOEMIR-Header” – For Value = DTCCGTR-ISOEMIR-Header-Receiver, Comment = DDRIE. Changes to the data model done using DTCC-4608-1.sql.

2.2 Changes in 5.9.0

Important Notes – Changes to data model, templates and setup

Capability Group	Capability	Asset Class	Legacy Component	Case	APL	Issue	Type	Description
			DTCC 5.9.0		APL-10481	DTCC-4588	Enh	<p>Issue - DTCC ASIC Rewrite Implementation.</p> <p>Impact Analysis – Added support of ASIC Rewrite program in DTCC GTR Solution for Equity, Commodities and Credit asset classes including:</p> <ul style="list-style-type: none"> 1- Trade Report 2- Collateral and Valuation Report 3- New elements 4- New ISO20022 XML templates <p>There are changes to the data model, templates and setup.</p> <p>Please refer to Calypso DTCC documentation for details.</p>
			DTCC 5.9.0		APL-12088	DTCC-4593	Enh	<p>Issue – DTCC MAS Rewrite Implementation.</p> <p>Impact Analysis – Added support of MAS Rewrite program in DTCC GTR Solution for Equity, Commodities and Credit asset classes including: Trade Report, new reporting fields, new ISO20022 XML templates</p> <p>There are changes to the templates and setup.</p> <p>Please refer to Calypso DTCC documentation for details.</p>
			DTCC 5.9.0		APL-13207	DTCC-4568	Sec	<p>Issue – Security – Upgrade com.thoughtworks.xstream:xstream library to version 1.4.21.</p>

2.3 Changes in 5.8.1

Important Note – Using reverse ASCII order to pick legal entity for commodity basis swaps (DTCC-4553).

Capability Group	Capability	Asset Class	Legacy Component	Case	APL	Issue	Type	Description
Post Trade Processing	Settlements	Cross	DTCC 5.8.1	00127805		DTCC-4553	Enh	Issue – When multiple legal entities have the same LEI, use reverse ASCII order to pick the legal entity for commodity basis swaps. Impact Analysis – Using reverse ASCII order to identify the legal entity.

2.4 Changes in 5.8.0

Important Notes – Changes to templates (DTCC-4542) – Changes to the data model (DTCC-4535)

Capability Group	Capability	Asset Class	Legacy Component	Case	APL	Issue	Type	Description
Post Trade Processing	Settlements	Cross	DTCC 5.8.0	00138664	APL-7866	DTCC-4542	Enh	Issue - Commodities and Equities asset classes changes for CFTC and Canada jurisdiction. Impact Analysis – The fields leg1TotalNotionalQuantity (Leg 1 - Total Notional Quantity) and cdeQuantityUnitOfMeasureLeg1 (Leg 1 - CDE - Quantity unit of measure) have been added to the templates for Commodities and Equities asset classes as they are now mandatory. There are changes to the templates.

Capability Group	Capability	Asset Class	Legacy Component	Case	APL	Issue	Type	Description
Post Trade Processing	Settlements	Cross	DTCC 5.8.0			DTCC-4535	Enh	<p>Issue - Create a message workflow rule to derive the end state of the child SFTP response messages from the message workflow.</p> <p>Impact Analysis – You can use the workflow rule DTCCGTRSFTPStatusSendChild to derive the end state of the child SFTP response messages from the message workflow instead of being hard-coded to SENT (on the SEND action).</p> <p>For example, if you set that rule on the VERIFIED – SEND – ACKED transition, the message will move to ACKED status instead of being hard-coded to SENT.</p> <p>There are changes to the data model.</p>

2.5 Changes in 5.7.0

Important Notes – There are changes to the data model – Changes to message configuration and templates (DTCC-4392)

Capability Group	Capability	Asset Class	Legacy Component	Case	APL	Issue	Type	Description
			DTCC 5.7.0			DTCC-4479	Issue	<p>Issue – The currency should be taken from the ISO code for DTCC messages, not the currency code.</p> <p>Impact Analysis – Local impact – Taking the currency from the ISO code.</p>

Capability Group	Capability	Asset Class	Legacy Component	Case	APL	Issue	Type	Description
			DTCC 5.7.0			DTCC-4463	Enh	<p>Issue - Create a domain value and trade keyword to store the trade version when migrating FpML ASIC trades to ISO.</p> <p>Impact Analysis – Added domain value “DTCC-ASIC-ISOMigration-UpdateEvent” to domain DTCCSwitches. It is set to DISABLE by default.</p> <p>You need to set to ENABLE to populate the trade keyword “DTCC-ASIC-ISOMigration-Version” to indicate the version of the trade that was used for ASIC ISO Migration.</p> <p>Changes to the data model.</p>
			DTCC 5.7.0		APL-10863	DTCC-4392	Enh	<p>Issue - MAS Rewrite Implementation.</p> <p>Impact Analysis - Support of MAS Rewrite program in DTCC GTR Solution for IR and FX Asset including: Trade Report, New reporting fields, New ISO20022 XML templates.</p> <p>There are changes to the message configuration and the templates.</p> <p>Please refer to Calypso DTCC documentation for details.</p>
			DTCC 5.7.0		APL-10821	DTCC-4348	Sec	<p>Issue – Security – The following libraries have been upgraded:</p> <p>spring.springframework:spring to version 6.1.11</p> <p>springboot-* to version 3.3.1</p> <p>spring-security to version 6.3.1</p> <p>commons-text to version 1.12.0</p>

Capability Group	Capability	Asset Class	Legacy Component	Case	APL	Issue	Type	Description
								camel to version 4.7.0 activemq to version 6.1.2 Jackson to version 2.17.2 Log4j2 to version 2.23.1 xbean-spring to version 4.25 guava to version 33.2.0-jre
Post Trade Processing	Settlements	Cross	DTCC 5.7.0	00131659		DTCC-4455	Enh	Issue - ASIC Reporting: Two messages need to be generated for FX Swap instead of single message. Impact Analysis – Generating two messages for FX Swap for ASIC.
Static Data	None	Cross	DTCC 5.7.0	00132264		DTCC-4470	Issue	Issue - Error When Opening Static Data Filter Window - Unable to add some criteria. Impact Analysis – Local impact – Initializing internal map upfront to avoid map being empty when calling other methods.
Post Trade Processing	Settlements	Cross	DTCC 5.7.0	00131659		DTCC-4453	Enh	Issue – Add Margin Call Additional Field Reporting_CollateralisationStatusCode. Impact Analysis – Added Margin Call Additional Field Reporting_CollateralisationStatusCode with possible values FLCL, OWCL, OWC1, OWC2, OWP1, OWP2, PRCL, PRC1, PRC2, UNCL. The column DTCC GTR Collateralized Code allows viewing the content of the new field in the DTCC GTR Collateral Value report. It is

Capability Group	Capability	Asset Class	Legacy Component	Case	APL	Issue	Type	Description
								updated upon upgrade using DTCC-4453-*.sql. There are changes to the data model.
Post Trade Processing	Settlements	Cross	DTCC 5.7.0	00129367		DTCC-4438	Issue	Issue - Valuation Report DELTA amount signage correction. Impact Analysis – Local impact to DTCCISOEMIRValuationReportFacade – Setting DELTA amount sign correctly.

2.6 Changes in 5.6.3

Important Notes – Changes to data model.

Capability Group	Capability	Asset Class	Legacy Component	Case	APL	Issue	Type	Description
Post Trade Processing	Settlements	Cross	DTCC 5.6.3			DTCC-4416	Enh	Issue – Set the GoLive Date default value for ASIC ISO migration. Impact Analysis – The following domain value has been added: Domain Name = DTCCGTR-GoLiveDate Value = ISOASIC Comment = 2024-10-21
Post Trade Processing	Settlements	Cross	DTCC 5.6.3	00129367		DTCC-4432	Issue	Issue - UK FCA Refit - FXSwap single leg UTI creating with "-SN" tag.

Capability Group	Capability	Asset Class	Legacy Component	Case	APL	Issue	Type	Description
								Impact Analysis – Local impact - Removing the suffix from trade reference of USI if the jurisdiction is present in GlobalUTI domain.
			DTCC 5.6.3			DTCC-4413	Issue	Issue - Sybase and PostgreSQL - Execute SQLerror: Invalid column name ENTITY_ID. Impact Analysis – Local impact to DTCC-4334 SQL – Setting lowercase column names.

2.7 Changes in 5.6.0, 5.6.1, 5.6.2

Important Notes – Changes to message configurations and templates.

Capability Group	Capability	Asset Class	Legacy Component	Case	APL	Issue	Type	Description
Post Trade Processing	Settlements	Cross	DTCC 5.6.2	00113467	APL-7766	DTCC-4353	Enh	Issue – Implement FCA Emir Refit changes - Trade activity, Valuation and Collateral for IR, FX, Equity, Credit and Commodity. Impact Analysis – Added support for FCA Emir UK Refit changes. There are changes to the message configuration and the templates. Please refer to Calypso DTCC EMIR Refit documentation for details.

2.8 Changes in 5.5.0

Important Notes – Changes to templates - Removed Pmt End Date from schedule block for Emir.

Capability Group	Capability	Asset Class	Legacy Component	Case	APL	Issue	Type	Description
Post Trade Processing	Settlements	Cross	DTCC 5.5.0	00115092, 00117078		DTCC-4251	Issue	Issue – Additional issue with Event Date (/CmonTradData/TxData/DerivEvt/TmStmp/Dt). Impact Analysis – If action type is NEW, Event Date time is the same as Execution Date time. Changes to templates: CommonISODerivEvt.xml CommonISOEarlyTermntnDt.xml RatesISOTxDataBody.xml
			DTCC 5.5.0			DTCC-4281	Enh	Issue - Suppress Pmt End Date in schedule block for Emir if it is generated. Impact Analysis – Removed Pmt End Date from schedule block for Emir.
			DTCC 5.5.0			DTCC-4104	Enh	Issue – Technical - Caller fixes to use Refactored QD classes for JoinParameters Impact Analysis – Updated RemoteQueryHelper to use Refactored QD classes for JoinParameters.
			DTCC 5.5.0		APL-10532	DTCC-4244	Sec	Issue – Security - Upgrade xmlunit library to version 2.10.0.

2.9 Changes in 5.4.3

Capability Group	Capability	Asset Class	Legacy Component	Case	APL	Issue	Type	Description
Post Trade Processing	Settlements	Cross	DTCC 5.4.3	00111688		DTCC-4229	Issue	Issue – EMIR Refit - FX Swap trade UTI tag should not contain "-SN" suffix. Impact Analysis – Local impact – Removed “-SN” suffix.
Post Trade Processing	Settlements	Cross	DTCC 5.4.3	00112921		DTCC-4225	Issue	Issue - Event Date (/CmonTradData/TxData/DerivEvt/TmStmp/Dt) is populating as T+1 instead of T. Impact Analysis – Local impact – Added missing declaration of DATE_FORMAT.
Post Trade Processing	Settlements	Cross	DTCC 5.4.3	00111689		DTCC-4230	Enh	Issue - DTCC DFA FX Swap message is generating for only one leg. Impact Analysis – Handling DFA FX Swap messages correctly.
			DTCC 5.4.3			DTCC-4217	Enh	Issue - Improvement of message filtering logic for outgoing messages. Impact Analysis – Performance optimization – Only loading outgoing DTCCGTR messages when matching incoming SFTP responses to related outgoing SFTP messages.

2.10 Changes in 5.4.2

Important Note - Changes to Swap, FRA and XCCySwap templates – See issue DTCC-4202 for details.

Capability Group	Capability	Asset Class	Legacy Component	HD/Case	APL	Issue	Type	Description
Post Trade Processing	Settlements	Cross	DTCC 5.4.2	00108751		DTCC-4194	Issue	Issue - Strike Price is set as '?' in the DTCC message for CappedSwap. Impact Analysis – Local impact to CappedSwapDTCCGTRFormatter – Handling leg option type "None" with Strike Price = 0.
Post Trade Processing	Settlements	Cross	DTCC 5.4.2	00108724		DTCC-4187	Issue	Issue - DTCC Valuation response is not moving from PENDING. Impact Analysis – Local impact to DTCCGTRSFTPMessageHandler – Setting IncomingMessageType and IncomingMessageStatus correctly.
			DTCC 5.4.2		APL-7763	DTCC-4202	Enh	Issue – Changes for delivery type. Impact Analysis – Added value DTCCGTR-ISOEMIR-DeliveryType in domain DTCCSwitches. It contains the product types for which the delivery type is Physical. It only applies to Swap, FRA and XCCySwap (unless both legs are floating). Changes to Swap, FRA and XCCySwap templates.

2.11 Changes in 5.4.0, 5.4.1

Important Notes - Changes to data model, message setup and XML templates (DTCC-4142) - Change to CancellableSwapHarmonizedData.xml and ExtendibleSwapHarmonizedData.xml templates (DTCC-4131, DTCC-4158) - Changes to Emir Refit - Generation of Schedule Block, Migration of FpML trade and Valuation Report fixes (DTCC-4180).

Capability Group	Capability	Asset Class	Legacy Component	HD/Case	APL	Issue	Type	Description
Post Trade Processing	Settlements	Cross	DTCC 5.4.1	00100060		DTCC-4126	Issue	Issue - NACK response for missing schedule in DTCC request. Impact Analysis – Local impact - Using the last cashflow in the schedules block if there is no applicable schedule.
Post Trade Processing	Settlements	Cross	DTCC 5.4.1	00101935		DTCC-4131	Issue	Issue – CFTC – Cancellable Swap and Extendible Swap DTCCGTR_OUTGOING message NACKED due to incorrect XML for cdeExpirationDate. Impact Analysis – Setting expiry date to EXPIRY_DATE_20022 instead of pull/call date schedule. Change to CancellableSwapHarmonizedData.xml and ExtendibleSwapHarmonizedData.xml templates.
			DTCC 5.4.1			DTCC-4142	Enh	Issue - Enhancement on Trade Activity Report for EMIR Refit for Treasury Lock and FX Flexi Forward. Impact Analysis – Changes to message setup and XML templates. Please refer to the Calypso DTCC EMIR Refit document for complete details.
			DTCC 5.4.1			DTCC-4180	Enh	Issue – Changes to Emir Refit migration. Impact Analysis - Changes to Emir Refit - Generation of Schedule Block, Migration of FpML trade and Valuation Report fixes.

Capability Group	Capability	Asset Class	Legacy Component	HD/Case	APL	Issue	Type	Description
								Please refer to the Calypso DTCC EMIT Refit guide for details.
Post Trade Processing	Confirmations & Advices	Cross	DTCC 5.4.1	00104829, 00106449		DTCC-4158	Issue	Issue - DTCCGTR_OUTGOING messages for Energy Basis Swaps are rejected. Impact Analysis – Change to CommoditySwapHarmonizedData.xml template - cdePriceNotation is included for CommoditySwap only if either leg is fixed.

2.12 Changes in 5.3.0, 5.3.1

Important Note - Changes to data model, message setup and XML templates (DTCC-4119, DTCC-4101).

Capability Group	Capability	Asset Class	Legacy Component	HD/Case	APL	Issue	Type	Description
			DTCC 5.3.1		APL-7763	DTCC-4119	Enh	Issue - Enhancement on Trade Activity Report for EMIR Refit for Equity, Commodity and Credit asset classes. Impact Analysis – Changes to message setup and XML templates. Please refer to the Calypso DTCC EMIR Refit document for complete details.
Post Trade Processing	Settlements	Cross	DTCC 5.3.1	00090584		DTCC-4101	Enh	Issue – Add ability to map the GlobalUTI/Issuer to different trade keywords in Reporting Attribute.

Capability Group	Capability	Asset Class	Legacy Component	HD/Case	APL	Issue	Type	Description
								Impact Analysis – You can change the trade keyword mapping as needed in Reporting Attribute. Default is GTR-GlobalUTI/Issuer. Change to data model to accommodate the new mapping.
Post Trade Processing	Settlements	Cross	DTCC 5.3.1	00098173		DTCC-4109	Issue	Issue - DTCCGTR_OUTGOING message – CappedSwap strike price is not correct. Impact Analysis –Local impact to CappedSwapDTCCGTRFormatter – Getting correct leg type in parseSTRIKE_PRICE_20022.

Module 4.x Release Notes

3.1 Changes in 4.23.0, 4.23.1

Important Notes – Changes to data model, templates and setup

Capability Group	Capability	Asset Class	Legacy Component	Case	APL	Issue	Type	Description
			DTCC 4.23.1		APL-10482	DTCC-4589	Enh	<p>Issue - DTCC ASIC Rewrite Implementation.</p> <p>Impact Analysis – Added support of ASIC Rewrite program in DTCC GTR Solution for Equity, Commodities and Credit asset classes including:</p> <ul style="list-style-type: none"> 1- Trade Report 2- Collateral and Valuation Report 3- New elements 4- New ISO20022 XML templates <p>There are changes to the data model, templates and setup.</p> <p>Please refer to Calypso DTCC documentation for details.</p>
			DTCC 4.23.1		APL-12087	DTCC-4592	Enh	<p>Issue – DTCC MAS Rewrite Implementation.</p> <p>Impact Analysis – Added support of MAS Rewrite program in DTCC GTR Solution for Equity, Commodities and Credit asset classes including: Trade Report, new reporting fields, new ISO20022 XML templates</p>

Capability Group	Capability	Asset Class	Legacy Component	Case	APL	Issue	Type	Description
								There are changes to the templates and setup. Please refer to Calypso DTCC documentation for details.

3.2 Changes in 4.22.0

Capability Group	Capability	Asset Class	Legacy Component	Case	APL	Issue	Type	Description
			DTCC 4.22.0		APL-13016	DTCC-4559	Sec	Issue – Security - Upgrade the com.thoughtworks.xstream:xstream library to version 1.4.21.

3.3 Changes in 4.21.1

Important Notes –Using reverse ASCII order to pick legal entity for commodity basis swaps (DTCC-4555).

Capability Group	Capability	Asset Class	Legacy Component	Case	APL	Issue	Type	Description
Post Trade Processing	Settlements	Cross	DTCC 4.21.1	00127805		DTCC-4555	Enh	Issue – When multiple legal entities have the same LEI, use reverse ASCII order to pick the legal entity for commodity basis swaps. Impact Analysis – Using reverse ASCII order to identify the legal entity.

3.4 Changes in 4.21.0

Important Notes – Changes to templates (DTCC-4543).

Capability Group	Capability	Asset Class	Legacy Component	Case	APL	Issue	Type	Description
Post Trade Processing	Settlements	Cross	DTCC 4.21.0	00138664	APL-10828	DTCC-4543	Enh	<p>Issue - Commodities and Equities asset classes changes for CFTC and Canada jurisdiction.</p> <p>Impact Analysis – The fields leg1TotalNotionalQuantity (Leg 1 - Total Notional Quantity) and cdeQuantityUnitOfMeasureLeg1 (Leg 1 - CDE - Quantity unit of measure) have been added to the templates for Commodities and Equities asset classes as they are now mandatory.</p> <p>There are changes to the templates.</p>

3.5 Changes in 4.20.0

Important Notes – Changes to message configuration and templates (DTCC-4393) and changes to the data model (DTCC-4530).

Capability Group	Capability	Asset Class	Legacy Component	Case	APL	Issue	Type	Description
			DTCC 4.20.0		APL-12086	DTCC-4393	Enh	<p>Issue - MAS Rewrite Implementation.</p> <p>Impact Analysis - Support of MAS Rewrite program in DTCC GTR Solution for IR and FX Asset including: Trade Report, New reporting fields, New ISO20022 XML templates.</p> <p>There are changes to the message configuration and the templates.</p>

Capability Group	Capability	Asset Class	Legacy Component	Case	APL	Issue	Type	Description
								Please refer to Calypso DTCC documentation for details.
Post Trade Processing	Settlements	Cross	DTCC 4.20.0			DTCC-4530	Enh	<p>Issue - Create a message workflow rule to derive the end state of the child SFTP response messages from the message workflow.</p> <p>Impact Analysis – You can use the workflow rule DTCCGTRSFTPStatusSendChild to derive the end state of the child SFTP response messages from the message workflow instead of being hard-coded to SENT (on the SEND action).</p> <p>For example, if you set that rule on the VERIFIED – SEND – ACKED transition, the message will move to ACKED status instead of being hard-coded to SENT.</p> <p>There are changes to the data model.</p>

3.6 Changes in 4.19.0

Capability Group	Capability	Asset Class	Legacy Component	Case	APL	Issue	Type	Description
			DTCC 4.19.0			DTCC-4480	Issue	<p>Issue – The currency should be taken from the ISO code for DTCC messages, not the currency code.</p> <p>Impact Analysis – Local impact – Taking the currency from the ISO code.</p>

Capability Group	Capability	Asset Class	Legacy Component	Case	APL	Issue	Type	Description
			DTCC 4.19.0		APL-11494	DTCC-4402	Sec	Issue – Security – Upgrade org.springframework:spring-* library to version 5.3.39

3.7 Changes in 4.18.5

Important Notes – Changes to data model.

Capability Group	Capability	Asset Class	Legacy Component	Case	APL	Issue	Type	Description
Post Trade Processing	Settlements	Cross	DTCC 4.18.4	00131659		DTCC-4458	Enh	Issue – Additional upgrade script for column DTCC GTR Collateral Value for all jurisdictions. Impact Analysis - Updated upon upgrade using DTCC-4453-*.sql. There are changes to the data model.
Static Data	None	Cross	DTCC 4.18.5	00132264		DTCC-4467	Issue	Issue - Error When Opening Static Data Filter Window - Unable to add some criteria. Impact Analysis – Local impact – Initializing internal map upfront to avoid map being empty when calling other methods.

3.8 Changes in 4.18.4

Important Notes – Changes to data model.

Capability Group	Capability	Asset Class	Legacy Component	Case	APL	Issue	Type	Description
Post Trade Processing	Settlements	Cross	DTCC 4.18.4	00129367		DTCC-4437	Issue	Issue - Valuation Report DELTA amount signage correction. Impact Analysis – Local impact to DTCCISOEMIRValuationReportFacade – Setting DELTA amount sign correctly.
Post Trade Processing	Settlements	Cross	DTCC 4.18.4	00131659		DTCC-4458	Enh	Issue – Add Margin Call Additional Field Reporting_CollateralisationStatusCode. Impact Analysis – Added Margin Call Additional Field Reporting_CollateralisationStatusCode with possible values FLCL, OWCL, OWC1, OWC2, OWP1, OWP2, PRCL, PRC1, PRC2, UNCL. The column DTCC GTR Collateralized Code allows viewing the content of the new field in the DTCC GTR Collateral Value report. It is updated upon upgrade using DTCC-4453-*.sql. There are changes to the data model.
Post Trade Processing	Settlements	Cross	DTCC 4.18.4	00131659		DTCC-4460	Enh	Issue - ASIC Reporting: Two messages need to be generated for FX Swap instead of single message. Impact Analysis – Generating two messages for FX Swap for ASIC.
			DTCC 4.18.4			DTCC-4462	Enh	Issue - Create a domain value and trade keyword to store the trade version when migrating FpML ASIC trades to ISO.

Capability Group	Capability	Asset Class	Legacy Component	Case	APL	Issue	Type	Description
								<p>Impact Analysis – Added domain value “DTCC-ASIC-ISOMigration-UpdateEvent” to domain DTCCSwitches. It is set to DISABLE by default.</p> <p>You need to set to ENABLE to populate the trade keyword “DTCC-ASIC-ISOMigration-Version” to indicate the version of the trade that was used for ASIC ISO Migration.</p> <p>There are changes to the data model.</p>
Post Trade Processing	Settlements	Cross	DTCC 4.18.4	00129367		DTCC-4430	Issue	<p>Issue - UK FCA Refit - FXSwap single leg UTI creating with "-SN" tag.</p> <p>Impact Analysis – Local impact - Removing the suffix from trade reference of USI if the jurisdiction is present in GlobalUTI domain.</p>

3.9 Changes in 4.18.3

Important Notes – Changes to data model.

Capability Group	Capability	Asset Class	Legacy Component	Case	APL	Issue	Type	Description
Post Trade Processing	Settlements	Cross	DTCC 4.18.3			DTCC-4417	Enh	<p>Issue – Set the GoLive Date default value for ASIC ISO migration.</p> <p>Impact Analysis – The following domain value has been added:</p> <p>Domain Name = DTCCGTR-GoLiveDate</p>

Capability Group	Capability	Asset Class	Legacy Component	Case	APL	Issue	Type	Description
								Value = ISOASIC Comment = 2024-10-21

3.10 Changes in 4.18.0, 4.18.1, 4.18.2

Important Notes – Changes to message configurations and templates.

Capability Group	Capability	Asset Class	Legacy Component	Case	APL	Issue	Type	Description
Post Trade Processing	Settlements	Cross	DTCC 4.18.2	00113467	APL-7765	DTCC-4365	Enh	Issue – Implement FCA Emir Refit changes - Trade activity, Valuation and Collateral for IR, FX, Equity, Credit and Commodity. Impact Analysis – Added support for FCA Emir UK Refit changes. There are changes to the message configuration and the templates. Please refer to Calypso DTCC EMIR Refit documentation for details.
			DTCC 4.18.2		APL-10317	DTCC-4318	Sec	Issue – Security - Upgrade org.xmlunit:xmlunit-core library to version 2.10.0.
			DTCC 4.18.2		APL-11076	DTCC-4323	Sec	Issue – Security - Upgrade org.springframework:spring-web library to version 5.3.34.

3.11 Changes in 4.17.0, 4.17.1

Important Notes – Changes to templates and setup - Removed Pmt End Date from schedule block for Emir.

Capability Group	Capability	Asset Class	Legacy Component	Case	APL	Issue	Type	Description
Post Trade Processing	Settlements	Cross	DTCC 4.17.1	00115092, 00117078		DTCC-4258	Issue	Issue – Additional issue with Event Date (/CmonTradData/TxData/DerivEvt/TmStmp/Dt). Impact Analysis – If action type is NEW, Event Date time is the same as Execution Date time. Changes to templates: CommonISODerivEvt.xml CommonISOEarlyTermntnDt.xml RatesISOTxDataBody.xml
			DTCC 4.17.1			DTCC-4220	Enh	Issue - Improvement of message filtering logic for outgoing messages. Impact Analysis – Performance optimization – Only loading outgoing DTCCGTR messages when matching incoming SFTP responses to related outgoing SFTP messages.
Post Trade Processing	Post-Trade Reporting		DTCC 4.17.1	00048853	APL-6866	DTCC-4301	Enh	Issue - DTCC ASIC Rewrite Implementation. Impact Analysis – Added support of ASIC Rewrite program in DTCC GTR Solution for Rates and FX asset classes including: 1- Trade Report 2- Collateral and Valuation Report 3- New elements 4- New ISO20022 XML templates
			DTCC 4.17.1			DTCC-4284	Enh	Issue - Suppress Pmt End Date in schedule block for Emir if it is generated.

Capability Group	Capability	Asset Class	Legacy Component	Case	APL	Issue	Type	Description
								Impact Analysis – Removed Pmt End Date from schedule block for Emir.

3.12 Changes in 4.16.4

Capability Group	Capability	Asset Class	Legacy Component	Case	APL	Issue	Type	Description
Post Trade Processing	Settlements	Cross	DTCC 4.16.4	00111688		DTCC-4223	Issue	Issue – EMIR Refit - FX Swap trade UTI tag should not contain "-SN" suffix. Impact Analysis – Local impact – Removed “-SN” suffix.
Post Trade Processing	Settlements	Cross	DTCC 4.16.4	00112921		DTCC-4219	Issue	Issue - Event Date (/CmonTradData/TxData/DerivEvt/TmStmp/Dt) is populating as T+1 instead of T. Impact Analysis – Local impact – Added missing declaration of DATE_FORMAT.
Post Trade Processing	Settlements	Cross	DTCC 4.16.4	00111689		DTCC-4214	Enh	Issue - DTCC DFA FX Swap message is generating for only one leg. Impact Analysis – Local impact - Handling DFA FX Swap messages correctly.

3.13 Changes in 4.16.1, 4.16.2, 4.16.3

Important Note: Changes to Emir Refit - Generation of Schedule Block, Migration of FpML trade and Valuation Report fixes (DTCC-4179).

Capability Group	Capability	Asset Class	Legacy Component	Case	APL	Issue	Type	Description
			DTCC 4.16.3			DTCC-4179	Enh	Issue – Changes to Emir Refit migration. Impact Analysis - Changes to Emir Refit - Generation of Schedule Block, Migration of FpML trade and Valuation Report fixes. Please refer to the Calypso DTCC EMIT Refit guide for details.
Post Trade Processing	Settlements	Cross	DTCC 4.16.3	00108751		DTCC-4192	Issue	Issue - Strike Price is set as '?' in the DTCC message for CappedSwap. Impact Analysis – Local impact to CappedSwapDTCCGTRFormatter – Handling leg option type "None" with Strike Price = 0.
Post Trade Processing	Settlements	Cross	DTCC 4.16.3	00108724		DTCC-4186	Issue	Issue - DTCC Valuation response is not moving from PENDING. Impact Analysis – Local impact to DTCCGTRSFTPMessageHandler – Setting IncomingMessageType and IncomingMessageStatus correctly.

3.14 Changes in 4.16.0

Important Notes:

- Change to CommoditySwapHarmonizedData.xml template (DTCC-4157)

Capability Group	Capability	Asset Class	Legacy Component	HD/Case	APL	Issue	Type	Description
Post Trade Processing	Confirmations & Advices	Cross	DTCC 4.16.0	00104829 00106449		DTCC-4157	Issue	Issue - DTCCGTR_OUTGOING messages for Energy Basis Swaps are rejected. Impact Analysis – Change to CommoditySwapHarmonizedData.xml template - cdePriceNotation is included for CommoditySwap only if either leg is fixed.

3.15 Changes in 4.15.2

Important Note - Changes to data model, message setup and XML templates (DTCC-4141) - Change to CancellableSwapHarmonizedData.xml and ExtendibleSwapHarmonizedData.xml templates (DTCC-4130).

Capability Group	Capability	Asset Class	Legacy Component	HD/Case	APL	Issue	Type	Description
Post Trade Processing	Settlements	Cross	DTCC 4.15.2	00100060		DTCC-4127	Issue	Issue - NACK response for missing schedule in DTCC request. Impact Analysis – Local impact - Using the last cashflow in the schedules block if there is no applicable schedule.
Post Trade Processing	Settlements	Cross	DTCC 4.15.2	00101935		DTCC-4130	Issue	Issue – CFTC – Cancellable Swap and Extendible Swap DTCCGTR_OUTGOING message NACKED due to incorrect XML for cdeExpirationDate. Impact Analysis – Setting expiry date to EXPIRY_DATE_20022 instead of pull/call date schedule.

Capability Group	Capability	Asset Class	Legacy Component	HD/Case	APL	Issue	Type	Description
								Change to CancellableSwapHarmonizedData.xml and ExtendibleSwapHarmonizedData.xml templates.
			DTCC 4.15.2			DTCC-4141	Enh	Issue - Enhancement on Trade Activity Report for EMIR Refit for Treasury Lock and FX Flexi Forward. Impact Analysis – Changes to message setup and XML templates. Please refer to the Calypso DTCC EMIR Refit document for complete details.

3.16 Changes in 4.15.0, 4.15.1

Capability Group	Capability	Asset Class	Legacy Component	HD/Case	APL	Issue	Type	Description
Post Trade Processing	Settlements	Cross	DTCC 4.15.1	00098173		DTCC-4110	Issue	Issue - DTCCGTR_OUTGOING message – CappedSwap strike price is not correct. Impact Analysis –Local impact to CappedSwapDTCCGTRFormatter – Getting correct leg type in parseSTRIKE_PRICE_20022.
			DTCC 4.15.1			DTCC-4116	Enh	Issue – For contingent CDS, set RefPty from LEI legal entity attribute instead of RED_PAIR. Impact Analysis – Setting RefPty from LEI legal entity attribute instead of RED_PAIR for contingent CDS.

3.17 Changes in 4.13.0, 4.13.1, 4.14.0

Important Note - Changes to data model, message setup and XML templates (DTCC-4079, DTCC-4099), change to SwaptionHarmonizedData.xml template (DTCC-4085) and TreasuryLock templates (DTCC-4091).

Capability Group	Capability	Asset Class	Legacy Component	HD/Case	APL	Issue	Type	Description
			DTCC 4.14.0		APL-7762	DTCC-4079	Enh	Issue - Enhancement on Trade Activity Report for EMIR Refit for Equity, Commodity and Credit asset classes. Impact Analysis – Changes to message setup and XML templates. Please refer to the Calypso DTCC EMIR Refit document for complete details.
			DTCC 4.14.0			DTCC-4073	Issue	Issue – Cannot retrieve data from Recon module due to change in TradeReconAPIClient. Impact Analysis – Fixed integration code with Recon module.
Post Trade Processing	Settlements	Cross	DTCC 4.14.0	00095009		DTCC-4085	Issue	Issue – CFTC - Swaption DTCCGTR_OUTGOING message NACKED due to incorrect XML for cdeExpirationDate. Impact Analysis – Setting expiry date to EXPIRY_DATE_20022 instead of pull/call date schedule. Change to SwaptionHarmonizedData.xml template.
Post Trade Processing	Settlements	Cross	DTCC 4.14.0	00093821		DTCC-4088	Issue	Issue – CFTC – Cap Floor DTCCGTR_OUTGOING message NACKED due to spread amount exceeding scale decimal limit.

Capability Group	Capability	Asset Class	Legacy Component	HD/Case	APL	Issue	Type	Description
								Impact Analysis – Local impact – Converting input spread to basis points for Swap, ContingentCreditDefaultSwap and capFloor.
Post Trade Processing	Settlements	Cross	DTCC 4.14.0	00094289		DTCC-4091	Issue	Issue – CFTC – T-Lock DTCCGTR_OUTGOING message NACKED due to missing spread amount. Impact Analysis – Populating leg1FixedRateInitial correctly. Changes to TreasuryLock templates.
Post Trade Processing	Settlements	Cross	DTCC 4.14.0	00090584		DTCC-4099	Enh	Issue – Add ability to map the GlobalUTI/Issuer to different trade keywords in Reporting Attribute. Impact Analysis – You can change the trade keyword mapping as needed in Reporting Attribute. Default is GTR-GlobalUTI/Issuer. Change to data model to accommodate the new mapping.

3.18 Changes in 4.12.0, 4.12.1

Important Note - Changes to data model, message setup and XML templates.

Capability Group	Capability	Asset Class	Legacy Component	HD/Case	APL	Issue	Type	Description
			DTCC 4.12.1			DTCC-4033	Enh	Issue - Removal of calypso-id-api jar dependency.

Capability Group	Capability	Asset Class	Legacy Component	HD/Case	APL	Issue	Type	Description
								Impact Analysis - Created packages "com.calypso.helper" and "com.calypso.cia.util", created wrapper classes by module.
Post Trade Processing	Post-Trade Reporting	Cross	DTCC 4.12.1	00054919, 00056574, 00006831, 00041691, 00040869	APL-1302, APL-7571	DTCC-4040	Enh	<p>Issue – DTCC: EMIR Refit changes – Creation of single FX Swap and single Non-Deliverable FX Swap message for DTCC reporting.</p> <p>Impact Analysis – To enable these changes, you need to add domain GlobalUTI with Value = ESMA and Comment = true.</p> <p>Generating single FX Swap and single Non-Deliverable FX Swap message in DTCC.</p> <p>Creating UTI without '-SN' and '-SF' tag.</p> <p><CtrctTp> changed from FORW to SWAP.</p> <p><FctvDt> mapped to EFFECTIVE_DATE of near leg.</p> <p><XprtnDt> mapped to EFFECTIVE_DATE of far leg.</p> <p>Changes to message setup as well as FX Swap and Non Deliverable FX Swap XML templates.</p> <p>Please refer to the Calypso DTCC EMIR Refit document for complete details.</p>
Post Trade Processing	Settlements	Cross	DTCC 4.12.1	00090833		DTCC-4050	Issue	Issue - After submitting trades with UPI to DTCC, getting NACK responses for missing Spread Amount and First Exercise Date on trade submissions, and missing Initial margin collateral portfolio code / Variation margin

Capability Group	Capability	Asset Class	Legacy Component	HD/Case	APL	Issue	Type	Description
								collateral portfolio code and CDE – Delta on valuation submissions. Impact Analysis - Added the premium tags for InflationCapFloor. Changed the valuation report to display NOTAPPLICABLE instead of NOCOLLATERAL when initial margin and variation margin are not available. Changes to CapFloor and Swap XML templates.
Post Trade Processing	Settlements	Cross	DTCC 4.12.1	00087934		DTCC-4046	Enh	Issue - DTCC CFTC Trade State XML has incorrect Commodity Underlying Id. Impact Analysis – Added DTCCSwitches value "DTCCGTR-XML-SuppressCommodityUnderlyer". Set to "ENABLE" to suppress the elements leg1CommodityUnderlyerId and leg1CommodityInstrumentId.

3.19 Changes in 4.11.0, 4.11.1

Important Note – Changes to XML templates and XSDs.

Capability Group	Capability	Asset Class	Legacy Component	HD/Case	APL	Issue	Type	Description
Post Trade Processing	Post-Trade Reporting	Cross	DTCC 4.11.1	00073781	APL-5071	DTCC-3982	Enh	Issue – Update to fields and Validation Rules for NOA2. Impact Analysis – Update to fields and validation rules is enabled when domain

Capability Group	Capability	Asset Class	Legacy Component	HD/Case	APL	Issue	Type	Description
								<p>“DTCCSwitches” contains Value = DTCCGTR-NoA2 and Comment = ENABLE.</p> <p>There are changes to XML templates and XSDs.</p>
			DTCC 4.11.1			DTCC-4006	Enh	<p>Issue – When UPI product code is empty, get the UPI from trade keyword InstrumentUPI.</p> <p>Impact Analysis - When UPI product code is empty, trade keyword InstrumentUPI is used.</p>

3.20 Changes in 4.10.0

Important Note – Changes to XML templates.

Capability Group	Capability	Asset Class	Legacy Component	HD/Case	APL	Issue	Type	Description
			DTCC 4.10.0		APL-6810	DTCC-3941	Enh	<p>Issue – Inclusion of UPI product code in DTCC NoA templates.</p> <p>Impact Analysis – Added /document/submission/core/upi/text() tag that contains the value of the UPI product code except for Commodities.</p> <p>This functionality is only enabled if domain value DTCCGTR-NoA2 contains Comment = ENABLE in domain “DTCCSwitches”. It is disabled by default.</p> <p>Changes to commodity swap XML templates.</p>

3.21 Changes in 4.9.1

Important Note – Changes to commodity swap XML templates.

Capability Group	Capability	Asset Class	Legacy Component	HD/Case	APL	Issue	Type	Description
Post Trade Processing	Settlements	Cross	DTCC 4.9.1	00073350		DTCC-3892	Enh	Issue – CFTC - In CommoditySwap_TradeState.xml message the Tag <payment1Payer> should show LEI of Processing Org and Tag <payment1Receiver> should show LEI ID of Counterparty. Impact Analysis – Setting payment1Payer and payment1Receiver and added <notionalAmount2> and <notionalCurrency2>. Changes to commodity swap XML templates.
Post Trade Processing	Settlements	Cross	DTCC 4.9.1	00074164		DTCC-3926	Issue	Issue - VALUATION_NACK due to error code FRMT-NACK-0191. Impact Analysis – Local impact to TrReportUtil - Added condition if CollateralType not defined, returning as NOCOLLATERAL for IM and VM.

3.22 Changes in 4.9.0

Important Note - Removed the parseEFFECTIVE_DATE method from FXDTCCGTRFormatter.

Capability Group	Capability	Asset Class	Legacy Component	HD/Case	APL	Issue	Type	Description
			DTCC 4.9.0			DTCC-3723	Enh	Issue – Add Portfolio Swap Position XML templates.

Capability Group	Capability	Asset Class	Legacy Component	HD/Case	APL	Issue	Type	Description
								Impact Analysis – Portfolio Swap Position XML templates have been added. Please refer to the Calypso DTCC NOA XML Templates document for details.
			DTCC 4.9.0			DTCC-3874	Issue	Issue - Remove the parseEFFECTIVE_DATE method from FXDTCCGTRFormatter as it just calls the same parse method of the super class. Impact Analysis - Removed the parseEFFECTIVE_DATE method from FXDTCCGTRFormatter.

3.23 Changes in 4.8.0

Important Notes:

- The class WorkflowActionHandlerMANUALINDEX has been moved from the DTCC module to Calypso Core
- Changes to strike truncation for commodity swaps and commodity options.

Capability Group	Capability	Asset Class	Legacy Component	HD/Case	RPM	Issue	Type	Description
			DTCC 4.8.0		APL-5443	DTCC-3862	Enh	Issue - CFI code update. Impact Analysis - Updated productCode.CFI to 6 characters. Please refer to Calypso DTCC Classification of Financial Instruments (CFI) documentation for details.

Capability Group	Capability	Asset Class	Legacy Component	HD/Case	RPM	Issue	Type	Description
			DTCC 4.8.0		APL-2434	DTCC-3862	Enh	Issue - Technical - Moving class WorkflowActionHandlerMANUALINDEX from DTCC to Calypso Core. Impact Analysis - Moved class WorkflowActionHandlerMANUALINDEX from DTCC to Calypso Core.
Post Trade Processing	Settlements	Cross	DTCC 4.8.0	00063200		DTCC-3866	Enh	Issue - DTCC strike truncation for commodity swaps and commodity options. Impact Analysis - Added message keyword STRIKE_20022 which is truncated to 4 decimals for commodity options, and changed STRIKE to STRIKE_20022 in "CommodityOptionHarmonizedData.xml". Truncated LEG1_STRIKE_20022 and LEG2_STRIKE_20022 message keywords to 4 decimals for commodity swaps.
Post Trade Processing	Settlements	Cross	DTCC 4.8.0	00052503		DTCC-3852	Issue	Issue - Scheduled task DTCC_EOD_Report is not using the correct valuation time. Impact Analysis - Local impact to ScheduledTaskDTCC_EOD_Report - Replaced valuation date with valuation datetime.

3.24 Changes in 4.7.0

Important Note: Data model changes to accommodate the enhancements below.

Capability Group	Capability	Asset Class	Legacy Component	HD/Case	RPM	Issue	Type	Description
Post Trade Processing	Settlements	Cross	DTCC 4.7.0	00061256		DTCC-3824	Issue	Issue – Wrong dates on DTCC message for Single Expiry Option for Brent and NatGas. Impact Analysis - Added domain "DTCC-DateFromFixingDatePolicy" - It should contain fixing policies (case sensitive) for the start and end date come from the fixing policy dates for Commodity Options.
Post Trade Processing	Settlements	Cross	DTCC 4.7.0	00042169, 00054317	APL-4699	DTCC-3755	Enh	Issue – Add Schedules block to the report. Impact Analysis – Added Schedules block to the report by default. You can suppress the schedule generation using the Comment for the Value DTCCGTR-XML-SuppressSchedules in the "DTCCSwitches" domain. It can contain ALL or a comma-separated list of product types for which the schedules should not be generated.
			DTCC 4.7.0		APL-994	DTCC-3850	Enh	Issue – Add ability to reconcile GTR data with internal Books and Records. Impact Analysis – Added ability to reconcile GTR data. Please refer to the Calypso DTCC GTR Integration Guide.

3.25 Changes in 4.6.0

Important Note: Data model changes to accommodate enhancement DTCC-3799.

Capability Group	Capability	Asset Class	Legacy Component	HD/Case	RPM	Issue	Type	Description
Post Trade Processing	Settlements	Cross	DTCC 4.6.0	00057033		DTCC-3765	Issue	<p>Issue – Wrong dates on DTCC message using fixing policy Penultimate.</p> <p>Impact Analysis – Local impact to CommoditySwap2DTCCGTRFormatter - If the fixing policy is Penultimate, the effective date is the fixing start date of the first cashflow and the end date is the fixing end date of the last cashflow.</p>
Post Trade Processing	Settlements	Cross	DTCC 4.6.0	00054317	APL-4795	DTCC-3800	Enh	<p>Issue - Amendment Indicator Tag should not always be populated as True.</p> <p>Impact Analysis – The Amendment Indicator is now based on trade keyword GTR-NoA-Amendment (true or false). It is true if not set.</p>
Post Trade Processing	Settlements	Cross	DTCC 4.6.0	00041255		DTCC-3799	Enh	<p>Issue - Trade Audit is incorrectly reflecting DTCC keywords after undo EXPIRY.</p> <p>Impact Analysis – Added Value = ENABLE-DTCC-TRADE-AUDIT to the domain “DTCCSwitches”.</p> <p>If you set Comment = DISABLE, Trade Audit is not reflecting DTCC keywords.</p> <p>If you set Comment = ENABLE (default), Trade Audit is reflecting DTCC keywords.</p>
Post Trade Processing	Settlements	Cross	DTCC 4.6.0	00057036		DTCC-3790	Enh	<p>Issue - Add Delivery Periods to NatGas DTCC XML.</p> <p>Impact Analysis – The following domains have been added to populate the Delivery Periods:</p>

Capability Group	Capability	Asset Class	Legacy Component	HD/Case	RPM	Issue	Type	Description
								<p>"DTCCGTR-NaturalGas-StartTime" and "DTCCGTR-NaturalGas-EndTime".</p> <p>The values should be the start time and end time in 24-hour time format: HH:mm:ss.</p> <p>Example: Value = 15:40:00</p>

3.26 Changes in 4.5.1

Capability Group	Capability	Asset Class	Legacy Component	HD/Case	RPM	Issue	Type	Description
Post Trade Processing	Settlements	Cross	DTCC 4.5.1	00050358		DTCC-3762	Issue	<p>Issue - DTCC message was NACKED due to error "Spread Amount has exceeded the scale decimal limit of 0" .</p> <p>Impact Analysis – Local impact – Changed the spread from double to int in SwapDTCCGTRFormatter and ContingentCreditDefaultSwapDTCCGTRFormatter.</p>
Post Trade Processing	Settlements	Cross	DTCC 4.5.1	00054964		DTCC-3770	Issue	<p>Issue – Bulk XML migration failed for 30 swap trades.</p> <p>Impact Analysis – Local impact - Fixed the cdeFinalContractualSettlementDate value to be the cdeExpirationDate value if the cdeFinalContractualSettlementDate is less than the cdeExpirationDate.</p>

3.27 Changes in 4.5.0

Capability Group	Capability	Asset Class	Legacy Component	HD/Case	RPM	Issue	Type	Description
Post Trade Processing	Settlements	Cross	DTCC 4.5.0	00042169		DTCC-3725	Issue	Issue - DTCC Incoming Files not correctly handled for internal trades. Impact Analysis – Local impact – Handling internal trades correctly.

3.28 Changes in 4.4.0

Important Notes:

- Changes to XML templates.
- Default value of NoA_ReArch changed to ENABLE

Capability Group	Capability	Asset Class	Legacy Component	HD/Case	RPM	Issue	Type	Description
Post Trade Processing	Settlements	Cross	DTCC 4.4.0	00042370		DTCC-3716	Issue	Issue - Wrong Expiry Date of Swaptions. Impact Analysis – Local impact – Field unadjustedDate set to trade expiry date instead of trade date.
			DTCC 4.4.0			DTCC-3714	Enh	Issue – Add tags usild and usildPrefix to FpML messages with USI identifier. Impact Analysis – Added tags usild and usildPrefix. They are only populated if GTR-USIIssuer does not contain UTI and if it is not a new trade.

Capability Group	Capability	Asset Class	Legacy Component	HD/Case	RPM	Issue	Type	Description
			DTCC 4.4.0			DTCC-3691	Enh	<p>Issue - RateIndex_Update action should create PPD and TradeState messages with action type as MODI and event type as TRAD.</p> <p>Impact Analysis – Checking TransferReason = RateIndex_Update to set action type as MODI and event type as TRAD.</p> <p>Added template IRSwapCanada_RateIndex_PPD_Expected.xml.</p>
			DTCC 4.4.0			DTCC-3687	Issue	<p>Issue - Sender and submittingPartyId tag should contain LEI of Agent if DTCCGTR-ReportingAgent LE Attribute is populated.</p> <p>Impact Analysis – Local impact – Checking ReportingAgent LE attribute.</p>
			DTCC 4.4.0			DTCC-3699	Enh	<p>Issue – Add ability to configure Trade Party 1 - Valuation Type, Trade Party 2 - Valuation Type and CCP - Valuation Type.</p> <p>Impact Analysis – Added domain “DTCCGTR-XML-ValuationType”.</p> <p>The value can be set to: Trade Party 1 - Valuation Type, Trade Party 2 - Valuation Type and CCP - Valuation Type.</p> <p>The comment can be set to MTMO, MTMA or CCPV to populate the short name for the corresponding valuation type.</p>
			DTCC 4.4.0			DTCC-3704	Issue	<p>Issue - Set the default value of NoA_ReArch under to ENABLE under domain DTCCSwitches.</p>

Capability Group	Capability	Asset Class	Legacy Component	HD/Case	RPM	Issue	Type	Description
								Impact Analysis - Default value of NoA_ReArch changed to ENABLE.
			DTCC 4.4.0			DTCC-3718	Enh	Issue - Migration of FpML messages to XML messages. Impact Analysis – Please refer to the Calypso DTCC NOA XML Templates document for details.

3.29 Changes in 4.3.1

Important Note - Changes to XML templates.

Capability Group	Capability	Asset Class	Legacy Component	HD/Case	RPM	Issue	Type	Description
			DTCC 4.3.1			DTCC-3660	Enh	Issue – Handle action type for MODI when switching from FpML to XML. Impact Analysis – Added mapping between FpML and XML trade centers: Domain = DTCCGTR-ReportingDataCenter Value = <FpML trade center> Comment = <XML trade center>
			DTCC 4.3.1		RPM-11520	DTCC-3639	Enh	Issue - Extend data and hashicorp property support to all applications. Impact Analysis - Extended hashicorp property support to all resource files.

Capability Group	Capability	Asset Class	Legacy Component	HD/Case	RPM	Issue	Type	Description
Post Trade Processing	Settlements	Cross	DTCC 4.3.1	00042060		DTCC-3635	Issue	Issue - Contingent CDS – Field underlyingAssetId is not populated. Impact Analysis – Local impact – If REDID is not available, underlyingAssetId displays LEID.
			DTCC 4.3.1			DTCC-3631	Issue	Issue - FX Option Template changes. Impact Analysis - cdeContractualSettlementDate is populated with DeliveryDate. cdePackageIdentifier is populated with bundleId if bundleId is not blank else Unknown. cdePackageIdentifier is required when packageIndicator is true.
			DTCC 4.3.1		RPM-10759	DTCC-3604	Enh	Issue – NOA - Rewrite FpML to XML format for Performance Swap (Total Return Swap) templates. Impact Analysis - PerformanceSwap_PPD.xml and PerformanceSwap_TradeState.xml have been added to DTCCGTRSchemaData.xml.
			DTCC 4.3.1			DTCC-3644	Enh	Issue - When StepIn_Transferor is populated, action type should be NEWT and event type should be NOVA instead of TRAD. Impact Analysis – For the <action>_<end status> step in transferor defined in domain “DTCCGTR-XML-STEPINTRANSFEROR”, action type is set to NEWT and event type is set to NOVA: Value = ACCEPT_VERIFIED

Capability Group	Capability	Asset Class	Legacy Component	HD/Case	RPM	Issue	Type	Description
								Value = NEW_PRICING

3.30 Changes in 4.3.0

Important Note - Changes to XML templates.

Capability Group	Capability	Asset Class	Legacy Component	HD/Case	RPM	Issue	Type	Description
Post Trade Processing	Settlements	Cross	DTCC 4.3.0	00037637		DTCC-3431	Issue	Issue – Wrong DTCC cancellation message. Impact Analysis – Change to Exit_Report.xml - Exclude <effectiveDate> tag when action type is E, N or M.
Post Trade Processing	Confirmations & Advices	Cross	DTCC 4.3.0	00038687		DTCC-3424	Issue	Issue - Messages stuck in unconsumed events even after Send Option is removed in Message Sender Config. Impact Analysis – Local impact to ScheduledTaskDTCC_EOD_Report – Taking Send Option into consideration.
			DTCC 4.3.0			DTCC-3578	Issue	Issue – CommoditySwaption - FpML - QuoteUnits Tag to display Units instead of percentage Unit. Impact Analysis – Local impact to CommodityOTCOption2DTCCGTRFormatter – Displayed QuoteUnits Tag correctly.
			DTCC 4.3.0	00015295 00018436	RPM-10759	DTCC-3548	Enh	Issue – NOA - Rewrite FpML to XML format for FX templates.

Capability Group	Capability	Asset Class	Legacy Component	HD/Case	RPM	Issue	Type	Description
				00015338 00020791 00020437 00030210 00023207				Fix – Implemented XML message format for Window Flexi Forward.
			DTCC 4.3.0			DTCC-3543	Issue	Issue - Interest Rate: Providing out-of-the-box missing IR NOA rewrite templates. Impact Analysis – Local impact to DTCCGTRSchemaData.xml - Added the following templates to “DTCCGTR.templates” domain: CancellableSwap, ExtendibleSwap, InflationCapFloor, NDS, SpreadCapFloor, XCCySwap.
			DTCC 4.3.0			DTCC-3598	Issue	Issue - sdMspIndicatorCounterparty2 uses the keyword RECEIVER_CONTACT_INFO_ELEMENT_20022 instead of RECEIVER_ORGANIZATION_TYPE_ELEMENT_20022. Impact Analysis – Change to CommonHarmonizedData.xml to set sdMspIndicatorCounterparty2 correctly.
			DTCC 4.3.0			DTCC-3553	Enh	Issue - Any changes made to trades are treated as correction and action type CORR. It should be MODI instead. Impact Analysis – Added Value = DTCC-OverrideActionCorrToModi to domain “DTCCSwitches”, Comment = DISABLE by default. If

Capability Group	Capability	Asset Class	Legacy Component	HD/Case	RPM	Issue	Type	Description
								Comment = ENABLE, the CORR action type is changed to MODI.
Post Trade Processing	Confirmations & Advices	Cross	DTCC 4.3.0	00041175		DTCC-3491	Issue	Issue - blockTradeElectionIndicator(harmonizedData block) tag to be populated for PPD and TradeState. Impact Analysis - Harcoded tag value to true if sef or dcm indicator is true.
Post Trade Processing	Settlements	Cross	DTCC 4.3.0	00042130		DTCC-3500	Issue	Issue – Various issues with Valuation Report. Impact Analysis – Local impact – Displaying Valuation Type as MMTA, MMTO or CCPV – Displaying NOCOLLATERAL if initial margin and variation collateral portfolio code are blank – Populating GTR-Collateral Type correctly.

3.31 Changes in 4.2.0

Component	HD/Case	RPM	Issue	Type	Description
DTCC 4.2.0		RPM-10066	DTCC-3311	Enh	Issue – Support for Portfolio Swap Position products. Fix – Added support for Portfolio Swap Position products.

3.32 Changes in 4.1.0

Component	HD/Case	RPM	Issue	Type	Description
DTCC 4.1.0			DTCC-3311	Issue	Issue – DTCC message in NOA jurisdiction are getting NACKed for Total Return Swap product as Payment Frequency Period is not populated. Impact Analysis – Local impact to TRSBond.xml – Added CFTC.
DTCC 4.1.0			DTCC-3305	Issue	Issue - Remove duplicate domain values in the DTCC schema data file. Impact Analysis – Local impact to DTCCSchemaData.xml – Removed duplicate domain values.
DTCC 4.1.0	00032280		DTCC-3295	Issue	Issue – Error while saving Real Yield Swap deal. Impact Analysis – Local impact to BaseUPIGenerator - Checking for null swapLeg before dereferencing, and changed product_id and rate_index local variables to conform to variable naming convention.
DTCC 4.1.0	00031732		DTCC-3285	Issue	Issue - Wrong validation for Originator attribute in DTCC_EOD_Report scheduled task. Impact Analysis – Local impact to ScheduledTaskDTCC_EOD_Report - Changed the Originator validation to allow for one number and 3 uppercase letters or numbers.
DTCC 4.1.0	00030685		DTCC-3260	Issue	Issue - CommoditySwap2 - Total Notional Quantity has exceeded the scale decimal limit of 5. Impact Analysis – Local impact to CommoditySwap2DTCCGTRFormatter - Rounding to decimals of currency definition.
DTCC 4.1.0	00030729		DTCC-3255	Issue	Issue - CommoditySwap2 - Tags PriceNotation, QuantityEMIR, TradeNotionalAmount, Region not populated correctly in RT, PET and SNAHPSHOT confirmation Impact Analysis – Local impact – Tags are populated correctly.

Component	HD/Case	RPM	Issue	Type	Description
DTCC 4.1.0	00031355		DTCC-3276	Issue	Issue - CommodityOTCOOption2 - Rounding is not applied correctly on Tag <quote id='TradeNotionalAmount'>. It should be rounded to 5 decimals. Impact Analysis – Local impact to CommodityOTCOOption2DTCCGTRFormatter – Rounding to decimals of currency definition.
DTCC 4.1.0	00012397 00024111	RPM-6771	DTCC-3187	Enh	Issue – Add support for FlexiForward in DTCC. Fix – Added support for FlexiForward in DTCC. Please refer to Calypso DTCC documentation for details.

3.33 Changes in 4.0.3

Component	HD/Case	RPM	Issue	Type	Description
DTCC 4.0.3	00020222		DTCC-3245	Issue	Issue – Error while reading trade filter. Impact Analysis – Local impact to TradeRepositoryKeywordHandler – Preventing error.
DTCC 4.0.3	00028675		DTCC-3229	Issue	Issue – Receiving NACK response from DTCC for Treasury Lock. Impact Analysis – Local impact to TreasuryLockDTCCGTRFormatter – Added implementation of payer, receiver and rate index.
DTCC 4.0.3	00025390		DTCC-3218	Issue	Issue – DTCCGTR OUTGOING messages - Remove the MasterAgreement block if no master agreement is found for MAS jurisdiction and credit derivatives products. Impact Analysis – All Credit Derivatives templates have been modified under resources/templates/dtcc/gtr/Credit/: documentation*CDS*.xml and documentationTRSBond.xml.

Component	HD/Case	RPM	Issue	Type	Description
DTCC 4.0.3	00027005		DTCC-3214	Enh	<p>Issue – DTCCGTR OUTGOING messages not generating when UTI is not available on the trades.</p> <p>Fix – In domain DTCCSwitches, added Value = Check_USIUTI_For_DTCCMsg with Comment = DISABLE so that the UTI is not checked by default. You can set Comment = ENABLE to check for the UTI.</p>

3.34 Changes in 4.0.2

Component	HD/Case	RPM	Issue	Type	Description
DTCC 4.0.2	00027765 00028508 00028570		DTCC-3211	Issue	<p>Issue - Receiving NACK response from DTCC for Commodity Option Termination RT message due to incorrect total notional quantity.</p> <p>Impact Analysis – Local impact to CommodityOTCOption2DTCCGTRFormatter – Added logic to parse TOTAL_QUANTITY.</p>
DTCC 4.0.2			DTCC-3148	Issue	<p>Issue - Oracle Execute SQL – Constraint Violation error with domain MsgAttributes.</p> <p>Impact Analysis – Local impact to DTCCCommonSchemaData.xml - Removed duplicate entry ReportginRegulation from domain MsgAttributes.</p>
DTCC 4.0.2	00024872		DTCC-3134	Issue	<p>Issue - Messages are sent to DTCC even if Send option is not checked in Message Sender Config for DTCCSFTP Gateway.</p> <p>Impact Analysis – Local impact to ScheduledTaskDTCC_EOD_Report – Taking Send option into account.</p>

3.35 Changes in 4.0.0, 4.0.1

Component	HD/Case	RPM	Issue	Type	Description
DTCC 4.0.1			DTCC-3132	Issue	Issue - SFTP - OUTGOING Message stuck in Verified status and INCOMING message stuck in Pending status. Impact analysis – Local impact to DTCCGTRSwitchesHelper – Ignoring case for true/false value in domain GTR_LINKEDTRADEID.
DTCC 4.0.1	00024684 00024862		DTCC-3126	Issue	Issue – DTCCGTR Commodity Swap – TOTAL_QUANTITY is null and CA_NOTIONAL is negative which causes the message to be rejected. Impact Analysis – Local impact to CommoditySwp2DTCCGTRFormatter – Adding check for TOTAL_QUANTITY and using absolute value for CA_NOTIONAL.

Module 3.x Release Notes

4.1 Changes in 3.28.0

Important Notes – There are changes to the data model - Changes to templates (DTCC-4544) - Changes to message configuration and templates (DTCC-4394)

Capability Group	Capability	Asset Class	Legacy Component	Case	APL	Issue	Type	Description
Post Trade Processing	Settlements	Cross	DTCC 3.28.0	00138664	APL-12231	DTCC-4544	Enh	<p>Issue - Commodities and Equities asset classes changes for CFTC and Canada jurisdiction.</p> <p>Impact Analysis – The fields leg1TotalNotionalQuantity (Leg 1 - Total Notional Quantity) and cdeQuantityUnitOfMeasureLeg1 (Leg 1 - CDE - Quantity unit of measure) have been added to the templates for Commodities and Equities asset classes as they are now mandatory.</p> <p>There are changes to the templates.</p>
Post Trade Processing	Settlements	Cross	DTCC 3.28.0			DTCC-4534	Enh	<p>Issue - Create a message workflow rule to derive the end state of the child SFTP response messages from the message workflow.</p> <p>Impact Analysis – You can use the workflow rule DTCCGTRSFTPStatusSendChild to derive the end state of the child SFTP response messages from the message workflow instead of being hard-coded to SENT (on the SEND action).</p>

Capability Group	Capability	Asset Class	Legacy Component	Case	APL	Issue	Type	Description
								<p>For example, if you set that rule on the VERIFIED – SEND – ACKED transition, the message will move to ACKED status instead of being hard-coded to SENT.</p> <p>There are changes to the data model.</p>
			DTCC 3.28.0			DTCC-4478	Issue	<p>Issue – The currency should be taken from the ISO code for DTCC messages, not the currency code.</p> <p>Impact Analysis – Local impact – Taking the currency from the ISO code.</p>
Static Data	None	Cross	DTCC 3.28.0	00132264		DTCC-4471	Issue	<p>Issue - Error When Opening Static Data Filter Window - Unable to add some criteria.</p> <p>Impact Analysis – Local impact – Initializing internal map upfront to avoid map being empty when calling other methods.</p>
			DTCC 3.28.0			DTCC-4464	Enh	<p>Issue - Create a domain value and trade keyword to store the trade version when migrating FpML ASIC trades to ISO.</p> <p>Impact Analysis – Added domain value “DTCC-ASIC-ISOMigration-UpdateEvent” to domain DTCCSwitches. It is set to DISABLE by default.</p> <p>You need to set to ENABLE to populate the trade keyword “DTCC-ASIC-ISOMigration-Version” to indicate the version of the trade that was used for ASIC ISO Migration.</p> <p>There are changes to the data model.</p>

Capability Group	Capability	Asset Class	Legacy Component	Case	APL	Issue	Type	Description
Post Trade Processing	Settlements	Cross	DTCC 3.28.0	00131659		DTCC-4461	Enh	<p>Issue - ASIC Reporting: Two messages need to be generated for FX Swap instead of single message.</p> <p>Impact Analysis – Generating two messages for FX Swap for ASIC.</p>
Post Trade Processing	Settlements	Cross	DTCC 3.28.0	00131659		DTCC-4459	Enh	<p>Issue – Add Margin Call Additional Field Reporting_CollateralisationStatusCode.</p> <p>Impact Analysis – Added Margin Call Additional Field Reporting_CollateralisationStatusCode with possible values FLCL, OWCL, OWC1, OWC2, OWP1, OWP2, PRCL, PRC1, PRC2, UNCL.</p> <p>The column DTCC GTR Collateralized Code allows viewing the content of the new field in the DTCC GTR Collateral Value report. It is updated upon upgrade using DTCC-4453-*.sql.</p> <p>There are changes to the data model.</p>
			DTCC 3.28.0		APL-12086	DTCC-4394	Enh	<p>Issue - MAS Rewrite Implementation.</p> <p>Impact Analysis - Support of MAS Rewrite program in DTCC GTR Solution for IR and FX Asset including: Trade Report, New reporting fields, New ISO20022 XML templates.</p> <p>There are changes to the message configuration and the templates.</p> <p>Please refer to Calypso DTCC documentation for details.</p>

4.2 Changes in 3.27.2

Important Notes – Changes to data model.

Capability Group	Capability	Asset Class	Legacy Component	Case	APL	Issue	Type	Description
Post Trade Processing	Settlements	Cross	DTCC 3.27.2			DTCC-4415	Enh	Issue – Set the GoLive Date default value for ASIC ISO migration. Impact Analysis – The following domain value has been added: Domain Name = DTCCGTR-GoLiveDate Value = ISOASIC Comment = 2024-10-21
Post Trade Processing	Settlements	Cross	DTCC 3.27.2	00129367		DTCC-4436	Issue	Issue - Valuation Report DELTA amount signage correction. Impact Analysis – Local impact to DTCCISOEMIRValuationReportFacade – Setting DELTA amount sign correctly.
Post Trade Processing	Settlements	Cross	DTCC 3.27.2	00129367		DTCC-4430	Issue	Issue - UK FCA Refit - FXSwap single leg UTI creating with "-SN" tag. Impact Analysis – Local impact - Removing the suffix from trade reference of USI if the jurisdiction is present in GlobalUTI domain.
			DTCC 3.27.2			DTCC-4411	Issue	Issue - Sybase and PostgreSQL - Execute SQLerror: Invalid column name ENTITY_ID. Impact Analysis – Local impact to DTCC-4334 SQL – Setting lowercase column names.

Capability Group	Capability	Asset Class	Legacy Component	Case	APL	Issue	Type	Description
			DTCC 3.27.2			DTCC-4409	Issue	Issue – Execute SQL error when creating reporting attributes upon upgrade from v13. Impact Analysis – Local impact to DTCCCommonSchemaData.xml - Insert script only created if ReportingResult-PET-FCA attribute is not already present.

4.3 Changes in 3.27.0, 3.27.1

Important Notes – Changes to message configurations and templates - Removed Pmt End Date from schedule block for Emir.

Capability Group	Capability	Asset Class	Legacy Component	Case	APL	Issue	Type	Description
			DTCC 3.27.1			DTCC-4221	Enh	Issue - Improvement of message filtering logic for outgoing messages. Impact Analysis – Performance optimization – Only loading outgoing DTCCGTR messages when matching incoming SFTP responses to related outgoing SFTP messages.
Post Trade Processing	Settlements	Cross	DTCC 3.27.1	00113467	APL-10478	DTCC-4358	Enh	Issue – Implement FCA Emir Refit changes - Trade activity, Valuation and Collateral for IR, FX, Equity, Credit and Commodity. Impact Analysis – Added support for FCA Emir UK Refit changes. There are changes to the message configuration and the templates. Please refer to Calypso DTCC EMIR Refit documentation for details.

Capability Group	Capability	Asset Class	Legacy Component	Case	APL	Issue	Type	Description
			DTCC 3.27.1			DTCC-4285	Enh	Issue - Suppress Pmt End Date in schedule block for Emir if it is generated. Impact Analysis – Removed Pmt End Date from schedule block for Emir.

4.4 Changes in 3.26.3

Important Note – Changes to templates

Capability Group	Capability	Asset Class	Legacy Component	HD/Case	APL	Issue	Type	Description
Post Trade Processing	Settlements	Cross	DTCC 3.26.3	00117078		DTCC-4250	Issue	Issue – Additional issue with Event Date (/CmonTradData/TxData/DerivEvt/TmStmp/Dt). Impact Analysis – If action type is NEW, Event Date time is the same as Execution Date time. Changes to templates: CommonISODerivEvt.xml CommonISOEarlyTermntnDt.xml RatesISOTxDataBody.xml

4.5 Changes in 3.26.2

Capability Group	Capability	Asset Class	Legacy Component	HD/Case	APL	Issue	Type	Description
Post Trade Processing	Settlements	Cross	DTCC 3.26.2	00112921		DTCC-4224	Issue	Issue - Event Date (/CmonTradData/TxData/DerivEvt/TmStmp/Dt) is populating as T+1 instead of T. Impact Analysis – Local impact – Added missing declaration of DATE_FORMAT.
Post Trade Processing	Settlements	Cross	DTCC 3.26.2	00111689		DTCC-4226	Enh	Issue - DTCC DFA FX Swap message is generating for only one leg. Impact Analysis – Local impact - Handling DFA FX Swap messages correctly.
Post Trade Processing	Settlements	Cross	DTCC 3.26.2	00111688		DTCC-4228	Issue	Issue – EMIR Refit - FX Swap trade UTI tag should not contain "-SN" suffix. Impact Analysis – Local impact – Removed “-SN” suffix.

4.6 Changes in 3.26.0, 3.26.1

Important Note: Changes to Emir Refit - Generation of Schedule Block, Migration of FpML trade and Valuation Report fixes (DTCC-4200).

Capability Group	Capability	Asset Class	Legacy Component	HD/Case	APL	Issue	Type	Description
Post Trade Processing	Settlements	Cross	DTCC 3.26.1	00108751		DTCC-4193	Issue	Issue - Strike Price is set as '?' in the DTCC message for CappedSwap.

Capability Group	Capability	Asset Class	Legacy Component	HD/Case	APL	Issue	Type	Description
								Impact Analysis – Local impact to CappedSwapDTCCGTRFormatter – Handling leg option type "None" with Strike Price = 0.
			DTCC 3.26.1			DTCC-4200	Enh	Issue – Changes to Emir Refit migration. Impact Analysis - Changes to Emir Refit - Generation of Schedule Block, Migration of FpML trade and Valuation Report fixes. Please refer to the Calypso DTCC EMIT Refit guide for details.
Post Trade Processing	Settlements	Cross	DTCC 3.26.1	00108724		DTCC-4188	Issue	Issue - DTCC Valuation response is not moving from PENDING. Impact Analysis – Local impact to DTCCGTRSFTPMessageHandler – Setting IncomingMessageType and IncomingMessageStatus correctly.

4.7 Changes in 3.25.0

Important Notes:

- Change to CommoditySwapHarmonizedData.xml template (DTCC-4108)
- Changes to data model, message setup and XML templates (DTCC-4162)

Capability Group	Capability	Asset Class	Legacy Component	HD/Case	APL	Issue	Type	Description
Post Trade Processing	Confirmations & Advices	Cross	DTCC 3.25.0	00104829, 00106449		DTCC-4108	Issue	Issue - DTCCGTR_OUTGOING messages for Energy Basis Swaps are rejected. Impact Analysis – Change to CommoditySwapHarmonizedData.xml template - cdePriceNotation is included for CommoditySwap only if either leg is fixed.
			DTCC 3.25.0			DTCC-4162	Enh	Issue - Enhancement on Trade Activity Report for EMIR Refit for Treasury Lock and FX Flexi Forward. Impact Analysis – Changes to message setup and XML templates. Please refer to the Calypso DTCC EMIR Refit document for complete details.

4.8 Changes in 3.24.0

Important Note - Changes to data model, message setup and XML templates (DTCC-4121, DTCC-4100) - Change to CancellableSwapHarmonizedData.xml and ExtendibleSwapHarmonizedData.xml templates (DTCC-4132).

Capability Group	Capability	Asset Class	Legacy Component	HD/Case	APL	Issue	Type	Description
Post Trade Processing	Settlements	Cross	DTCC 3.24.0	00098173		DTCC-4108	Issue	Issue - DTCCGTR_OUTGOING message – CappedSwap strike price is not correct. Impact Analysis –Local impact to CappedSwapDTCCGTRFormatter – Getting correct leg type in parseSTRIKE_PRICE_20022.

Capability Group	Capability	Asset Class	Legacy Component	HD/Case	APL	Issue	Type	Description
Post Trade Processing	Settlements	Cross	DTCC 3.24.0	00090584		DTCC-4100	Enh	<p>Issue – Add ability to map the GlobalUTI/Issuer to different trade keywords in Reporting Attribute.</p> <p>Impact Analysis – You can change the trade keyword mapping as needed in Reporting Attribute. Default is GTR-GlobalUTI/Issuer.</p> <p>Change to data model to accommodate the new mapping.</p>
			DTCC 3.24.0		APL-7764	DTCC-4121	Enh	<p>Issue - Enhancement on Trade Activity Report for EMIR Refit for Equity, Commodity and Credit asset classes.</p> <p>Impact Analysis – Changes to message setup and XML templates.</p> <p>Please refer to the Calypso DTCC EMIR Refit document for complete details.</p>
Post Trade Processing	Settlements	Cross	DTCC 3.24.0	00101935		DTCC-4132	Issue	<p>Issue – CFTC – Cancellable Swap and Extendible Swap DTCCGTR_OUTGOING message NACKED due to incorrect XML for cdeExpirationDate.</p> <p>Impact Analysis – Setting expiry date to EXPIRY_DATE_20022 instead of pull/call date schedule.</p> <p>Change to CancellableSwapHarmonizedData.xml and ExtendibleSwapHarmonizedData.xml templates.</p>

Capability Group	Capability	Asset Class	Legacy Component	HD/Case	APL	Issue	Type	Description
Post Trade Processing	Settlements	Cross	DTCC 3.24.0	00100060		DTCC-4128	Issue	Issue - NACK response for missing schedule in DTCC request. Impact Analysis – Local impact - Using the last cashflow in the schedules block if there is no applicable schedule.

4.9 Changes in 3.23.0

Important Notes – Change to SwaptionHarmonizedData.xml template (DTCC-4084) and TreasuryLock templates (DTCC-4090) – Changes to data model, message setup and XML templates (DTCC-4078).

Capability Group	Capability	Asset Class	Legacy Component	HD/Case	APL	Issue	Type	Description
Post Trade Processing	Settlements	Cross	DTCC 3.23.0	00095009		DTCC-4084	Issue	Issue – CFTC - Swaption DTCCGTR_OUTGOING message NACKED due to incorrect XML for cdeExpirationDate. Impact Analysis – Setting expiry date to EXPIRY_DATE_20022 instead of pull/call date schedule. Change to SwaptionHarmonizedData.xml template.
Post Trade Processing	Settlements	Cross	DTCC 3.23.0	00093821		DTCC-4087	Issue	Issue – CFTC – Cap Floor DTCCGTR_OUTGOING message NACKED due to spread amount exceeding scale decimal limit.

Capability Group	Capability	Asset Class	Legacy Component	HD/Case	APL	Issue	Type	Description
								Impact Analysis – Local impact – Converting input spread to basis points for Swap, ContingentCreditDefaultSwap and capFloor.
Post Trade Processing	Settlements	Cross	DTCC 3.23.0	00094289		DTCC-4090	Issue	Issue – CFTC – T-Lock DTCCGTR_OUTGOING message NACKED due to missing spread amount. Impact Analysis – Populating leg1FixedRateInitial correctly. Changes to TreasuryLock templates.
			DTCC 3.23.0		APL-7764	DTCC-4078	Enh	Issue - Enhancement on Trade Activity Report for EMIR Refit for Equity, Commodity and Credit asset classes. Impact Analysis –Changes to message setup and XML templates. Please refer to the Calypso DTCC EMIR Refit document for complete details.

4.10 Changes in 3.22.0, 3.22.1, 3.22.2

Important Note - Changes to data model and to CapFloor, Swap, FX Swap, Non Deliverable FX Swap XML templates.

Capability Group	Capability	Asset Class	Legacy Component	HD/Case	APL	Issue	Type	Description
			DTCC 3.22.2			DTCC-4034	Enh	Issue - Removal of calypso-id-api jar dependency. Impact Analysis - Created packages "com.calypso.helper" and

Capability Group	Capability	Asset Class	Legacy Component	HD/Case	APL	Issue	Type	Description
								"com.calypso.cia.util", created wrapper classes by module.
Post Trade Processing	Post-Trade Reporting	Cross	DTCC 3.22.2	00054919, 00056574, 00006831, 00041691, 00040869	APL-841, APL-7572	DTCC-4038	Enh	<p>Issue – DTCC: EMIR Refit changes – Creation of single FX Swap and single Non-Deliverable FX Swap message for DTCC reporting.</p> <p>Impact Analysis - To enable these changes, you need to add domain GlobalUTI with Value = ESMA and Comment = true.</p> <p>Generating single FX Swap and single Non-Deliverable FX Swap message in DTCC.</p> <p>Creating UTI without '-SN' and '-SF' tag.</p> <p><CtrctTp> changed from FORW to SWAP.</p> <p><FctvDt> mapped to EFFECTIVE_DATE of near leg.</p> <p><XprtnDt> mapped to EFFECTIVE_DATE of far leg.</p> <p>Changes to FX Swap and Non-Deliverable FX Swap XML templates.</p>
Post Trade Processing	Settlements	Cross	DTCC 3.22.2	00090833		DTCC-4051	Issue	<p>Issue - After submitting trades with UPI to DTCC, getting NACK responses for missing Spread Amount and First Exercise Date on trade submissions, and missing Initial margin collateral portfolio code / Variation margin collateral portfolio code and CDE – Delta on valuation submissions.</p> <p>Impact Analysis - Added the premium tags for InflationCapFloor. Changed the valuation report to display NOTAPPLICABLE instead of</p>

Capability Group	Capability	Asset Class	Legacy Component	HD/Case	APL	Issue	Type	Description
								NOCOLLATERAL when initial margin and variation margin are not available. Changes to CapFloor and Swap XML templates.
Post Trade Processing	Settlements	Cross	DTCC 3.22.2	00087934		DTCC-4047	Enh	Issue - DTCC CFTC Trade State XML has incorrect Commodity Underlying Id. Impact Analysis – Added DTCCSwitches value "DTCCGTR-XML-SuppressCommodityUnderlyer". Set to "ENABLE" to suppress the elements leg1CommodityUnderlyerId and leg1CommodityInstrumentId.

4.11 Changes in 3.21.0, 3.21.1

Important Note – Changes to XML templates and XSDs.

Capability Group	Capability	Asset Class	Legacy Component	HD/Case	APL	Issue	Type	Description
Post Trade Processing	Post-Trade Reporting	Cross	DTCC 3.21.1	00073781	APL-5072	DTCC-3987	Enh	Issue – Update to fields and Validation Rules for NOA2. Impact Analysis – Update to fields and validation rules is enabled when domain "DTCCSwitches" contains Value = DTCCGTR-NoA2 and Comment = ENABLE. There are changes to XML templates and XSDs.

Capability Group	Capability	Asset Class	Legacy Component	HD/Case	APL	Issue	Type	Description
			DTCC 3.21.1		APL-6811	DTCC-3963	Enh	<p>Issue – Inclusion of UPI product code in DTCC NoA templates.</p> <p>Impact Analysis – Added /document/submission/core/upi/text() tag that contains the value of the UPI product code except for Commodities.</p> <p>When UPI product code is empty, get the UPI from trade keyword InstrumentUPI.</p> <p>This functionality is only enabled if domain value DTCCGTR-NoA2 contains Comment = ENABLE in domain “DTCCSwitches”. It is disabled by default.</p> <p>Changes to commodity swap XML templates.</p>

4.12 Changes in 3.20.4

Important Notes:

- Changes to commodity swap XML templates
- Removed the parseEFFECTIVE_DATE method from FXDTCCGTRFormatter

Capability Group	Capability	Asset Class	Legacy Component	HD/Case	APL	Issue	Type	Description
Post Trade Processing	Settlements	Cross	DTCC 3.20.4	00073350		DTCC-3891	Enh	Issue – CFTC - In CommoditySwap_TradeState.xml message the Tag <payment1Payer> should show LEI of Processing Org and Tag <payment1Receiver> should show LEI ID of Counterparty. Impact Analysis – Setting payment1Payer and payment1Receiver and added <notionalAmount2> and <notionalCurrency2>. Changes to commodity swap XML templates.
			DTCC 3.20.4			DTCC-3873	Issue	Issue - Remove the parseEFFECTIVE_DATE method from FXDTCCGTRFormatter as it just calls the same parse method of the super class. Impact Analysis - Removed the parseEFFECTIVE_DATE method from FXDTCCGTRFormatter.
Post Trade Processing	Settlements	Cross	DTCC 3.20.4	00074164		DTCC-3934	Issue	Issue - VALUATION_NACK due to error code FRMT-NACK-0191. Impact Analysis – Local impact to TrReportUtil - Added condition if CollateralType not defined, returning as NOCOLLATERAL for IM and VM.

4.13 Changes in 3.20.3

Important Notes:

- Changes to strike truncation for commodity swaps and commodity options.

Capability Group	Capability	Asset Class	Legacy Component	HD/Case	RPM	Issue	Type	Description
Post Trade Processing	Settlements	Cross	DTCC 3.20.3	00063200		DTCC-3865	Enh	Issue - DTCC strike truncation for commodity swaps and commodity options. Impact Analysis - Added message keyword STRIKE_20022 which is truncated to 4 decimals for commodity options, and changed STRIKE to STRIKE_20022 in "CommodityOptionHarmonizedData.xml". Truncated LEG1_STRIKE_20022 and LEG2_STRIKE_20022 message keywords to 4 decimals for commodity swaps.
Post Trade Processing	Settlements	Cross	DTCC 3.20.3	00052503		DTCC-3853	Issue	Issue - Scheduled task DTCC_EOD_Report is not using the correct valuation time. Impact Analysis - Local impact to ScheduledTaskDTCC_EOD_Report - Replaced valuation date with valuation datetime.

4.14 Changes in 3.20.2

Capability Group	Capability	Asset Class	Legacy Component	HD/Case	RPM	Issue	Type	Description
Post Trade Processing	Settlements	Cross	DTCC 3.20.2	00061256		DTCC-3823	Issue	Issue – Wrong dates on DTCC message for Single Expiry Option for Brent and NatGas. Impact Analysis - Added domain "DTCC-DateFromFixingDatePolicy" - It should contain fixing policies (case sensitive) for which the start and end dates come from the fixing policy dates for Commodity Options.

4.15 Changes in 3.20.0, 3.20.1

Important Note: Data model changes to accommodate enhancement DTCC-3798.

Capability Group	Capability	Asset Class	Legacy Component	HD/Case	RPM	Issue	Type	Description
Post Trade Processing	Settlements	Cross	DTCC 3.20.1	00057033		DTCC-3810	Issue	Issue – Wrong dates on DTCC message using fixing policy Penultimate. Impact Analysis – Local impact to CommoditySwap2DTCCGTRFormatter - If the fixing policy is Penultimate, the effective date is the fixing start date of the first cashflow and the end date is the fixing end date of the last cashflow.

Capability Group	Capability	Asset Class	Legacy Component	HD/Case	RPM	Issue	Type	Description
Post Trade Processing	Settlements	Cross	DTCC 3.20.1	00057036		DTCC-3791	Enh	<p>Issue - Add Delivery Periods to NatGas DTCC XML.</p> <p>Impact Analysis – The following domains have been added to populate the Delivery Periods: “DTCCGTR-NaturalGas-StartTime” and “DTCCGTR-NaturalGas-EndTime”.</p> <p>The values should be the start time and end time in 24-hour time format: HH:mm:ss.</p> <p>Example: Value = 15:40:00</p>
Post Trade Processing	Settlements	Cross	DTCC 3.20.1	00041255		DTCC-3798	Enh	<p>Issue - Trade Audit is incorrectly reflecting DTCC keywords after undo EXPIRY.</p> <p>Impact Analysis – Added Value = ENABLE-DTCC-TRADE-AUDIT to the domain “DTCCSwitches”.</p> <p>If you set Comment = DISABLE, Trade Audit is not reflecting DTCC keywords.</p> <p>If you set Comment = ENABLE (default), Trade Audit is reflecting DTCC keywords.</p>

4.16 Changes in 3.19.4, 3.19.5

Important Note: Data model changes to accommodate the enhancement below.

Capability Group	Capability	Asset Class	Legacy Component	HD/Case	RPM	Issue	Type	Description
Post Trade Processing	Settlements	Cross	DTCC 3.19.5	00042169 00054317	APL-4893	DTCC-3754	Enh	Issue – Add Schedules block to the report. Impact Analysis – Added Schedules block to the report by default. You can suppress the schedule generation using the Comment for the Value DTCCGTR-XML-SuppressSchedules in the “DTCCSwitches” domain. It can contain ALL or a comma-separated list of product types for which the schedules should not be generated.
Post Trade Processing	Settlements	Cross	DTCC 3.19.5	00054964 00062436		DTCC-3769	Issue	Issue – Bulk XML migration failed for 30 swap trades. Impact Analysis – Local impact - Fixed the cdeFinalContractualSettlementDate value to be the cdeExpirationDate value if the cdeFinalContractualSettlementDate is less than the cdeExpirationDate.
Post Trade Processing	Settlements	Cross	DTCC 3.19.5	00050358		DTCC-3761	Issue	Issue - DTCC message was NACKED due to error "Spread Amount has exceeded the scale decimal limit of 0" . Impact Analysis – Local impact – Changed the spread from double to int in SwapDTCCGTRFormatter and ContingentCreditDefaultSwapDTCCGTRFormatter.

4.17 Changes in 3.19.3

Capability Group	Capability	Asset Class	Legacy Component	HD/Case	RPM	Issue	Type	Description
Post Trade Processing	Settlements	Cross	DTCC 3.19.3	00042169		DTCC-3726	Issue	Issue - DTCC Incoming Files not correctly handled for internal trades. Impact Analysis – Local impact – Handling internal trades correctly.

4.18 Changes in 3.19.0, 3.19.1, 3.19.2

Important Notes:

- Changes to XML templates
- Default value of NoA_ReArch changed to ENABLE

Capability Group	Capability	Asset Class	Legacy Component	HD/Case	RPM	Issue	Type	Description
			DTCC 3.19.2			DTCC-3698	Enh	Issue – Add ability to configure Trade Party 1 - Valuation Type, Trade Party 2 - Valuation Type and CCP - Valuation Type. Impact Analysis – Added domain “DTCCGTR-XML-ValuationType”. The value can be set to: Trade Party 1 - Valuation Type, Trade Party 2 - Valuation Type and CCP - Valuation Type.

Capability Group	Capability	Asset Class	Legacy Component	HD/Case	RPM	Issue	Type	Description
								The comment can be set to MTMO, MTMA or CCPV to populate the short name for the corresponding valuation type.
			DTCC 3.19.2			DTCC-3690	Enh	Issue - RateIndex_Update action should create PPD and TradeState messages with action type as MODI and event type as TRAD. Impact Analysis – Checking TransferReason = RateIndex_Update to set action type as MODI and event type as TRAD. Added template IRSwapCanada_RateIndex_PPD_Expected.xml.
			DTCC 3.19.2			DTCC-3686	Issue	Issue - Sender and submittingPartyId tag should contain LEI of Agent if DTCCGTR-ReportingAgent LE Attribute is populated. Impact Analysis – Local impact – Checking ReportingAgent LE attribute.
Post Trade Processing	Settlements	Cross	DTCC 3.19.2	00042370		DTCC-3706	Issue	Issue - Wrong Expiry Date of Swaptions. Impact Analysis – Local impact – Field unadjustedDate set to trade expiry date instead of trade date.
			DTCC 3.19.2			DTCC-3705	Issue	Issue - Set the default value of NoA_ReArch under to ENABLE under domain DTCCSwitches. Impact Analysis - Default value of NoA_ReArch changed to ENABLE.

Capability Group	Capability	Asset Class	Legacy Component	HD/Case	RPM	Issue	Type	Description
			DTCC 3.19.2			DTCC-3715	Enh	Issue – Add tags usild and usildPrefix to FpML messages with USI identifier. Impact Analysis – Added tags usild and usildPrefix. They are only populated if GTR-USIIssuer does not contain UTI and if it is not a new trade.
			DTCC 3.19.2			DTCC-3719	Enh	Issue - Migration of FpML messages to XML messages. Impact Analysis – Please refer to the Calypso DTCC NOA XML Templates document for details.

4.19 Changes in 3.18.3

Important Note - Changes to XML templates.

Capability Group	Capability	Asset Class	Legacy Component	HD/Case	RPM	Issue	Type	Description
			DTCC 3.18.3			DTCC-3661	Issue	Issue – Handle action type for MODI when switching from FpML to XML. Impact Analysis – Added mapping between FpML and XML trade centers: Domain = DTCCGTR-ReportingDataCenter

Capability Group	Capability	Asset Class	Legacy Component	HD/Case	RPM	Issue	Type	Description
								Value = <FpML trade center> Comment = <XML trade center>
			DTCC 3.18.3			DTCC-3645	Enh	Issue - When StepIn_Transferor is populated, action type should be NEWT and event type should be NOVA instead of TRAD. Impact Analysis – For the <action>_<end status> step in transferor defined in domain “DTCCGTR-XML-STEPINTRANSFEROR”, action type is set to NEWT and event type is set to NOVA: Value = ACCEPT_VERIFIED Value = NEW_PRICING
Post Trade Processing	Settlements	Cross	DTCC 3.18.3	00042060		DTCC-3636	Issue	Issue - Contingent CDS – Field underlyingAssetId is not populated. Impact Analysis – Local impact – If REDID is not available, underlyingAssetId displays LEID.
			DTCC 3.18.3			DTCC-3632	Issue	Issue - FX Option Template changes. Impact Analysis - cdeContractualSettlementDate is populated with DeliveryDate. cdePackageIdentifier is populated with bundleId if bundleId is not blank else Unknown. cdePackageIdentifier is required when packageIndicator is true.

Capability Group	Capability	Asset Class	Legacy Component	HD/Case	RPM	Issue	Type	Description
			DTCC 3.18.3		RPM-10759	DTCC-3591	Enh	Issue – NOA - Rewrite FpML to XML format for Performance Swap (Total Return Swap) templates. Impact Analysis - PerformanceSwap_PPD.xml and PerformanceSwap_TradeState.xml have been added to DTCCGTRSchemaData.xml.

4.20 Changes in 3.18.2

Important Note - Changes to XML templates.

Component	HD/Case	RPM	Issue	Type	Description
DTCC 3.18.2			DTCC-3580	Issue	Issue – CommoditySwaption - FpML - QuoteUnits Tag to display Units instead of percentage Unit. Impact Analysis – Local impact to CommodityOTCOption2DTCCGTRFormatter – Displayed QuoteUnits Tag correctly.
DTCC 3.18.2			DTCC-3543	Issue	Issue - Interest Rate: Providing out-of-the-box missing IR NOA rewrite templates. Impact Analysis – Local impact to DTCCGTRSchemaData.xml - Added the following templates to “DTCCGTR.templates” domain:

Component	HD/Case	RPM	Issue	Type	Description
					CancellableSwap, ExtendibleSwap, InflationCapFloor, NDS, SpreadCapFloor, XCCySwap.
DTCC 3.18.2			DTCC-3555	Enh	Issue - Any changes made to trades are treated as correction and action type CORR. It should be MODI instead. Impact Analysis – Added Value = DTCC-OverrideActionCorrToModi to domain “DTCCSwitches”, Comment = DISABLE by default. If Comment = ENABLE, the CORR action type is changed to MODI.
DTCC 3.18.2	00015295 00018436 00015338 00020791 00020437 00030210 00023207	RPM-10759	DTCC-3550	Enh	Issue – NOA - Rewrite FpML to XML format for FX templates. Fix – Implemented XML message format for Window Flexi Forward.
DTCC 3.18.2			DTCC-3600	Issue	Issue - sdMspIndicatorCounterparty2 uses the keyword RECEIVER_CONTACT_INFO_ELEMENT_20022 instead of RECEIVER_ORGANIZATION_TYPE_ELEMENT_20022. Impact Analysis – Change to CommonHarmonizedData.xml to set sdMspIndicatorCounterparty2 correctly.
DTCC 3.18.2	00038687		DTCC-3423	Issue	Issue - Messages stuck in unconsumed events even after Send Option is removed in Message Sender Config. Impact Analysis – Local impact to ScheduledTaskDTCC_EOD_Report – Taking Send Option into consideration.
DTCC 3.18.2	00042130		DTCC-3502	Issue	Issue – Various issues with Valuation Report.

Component	HD/Case	RPM	Issue	Type	Description
					Impact Analysis – Local impact – Displaying Valuation Type as MMTA, MMTO or CCPV – Displaying NOCOLLATERAL if initial margin and variation collateral portfolio code are blank – Populating GTR-Collateral Type correctly.
DTCC 3.18.2	00041175		DTCC-3493	Issue	Issue - blockTradeElectionIndicator(harmonizedData block) tag to be populated for PPD and TradeState. Impact Analysis - Harcoded tag value to true if sef or dcm indicator is true.

4.21 Changes in 3.18.0, 3.18.1

Change to Exit_Report.xml template – See issue DTCC-3432 for details.

Component	HD/Case	RPM	Issue	Type	Description
DTCC 3.18.1	00015295 00018436 00015338 00020791 00020437 00030210 00023207	RPM-10759	DTCC-3287	Enh	Issue – NOA - Rewrite FpML to XML format for FX templates. Fix – Implemented XML message format for FX, FXNDF, FX Swap, FX Forward FX Option messages for CFTC and Canada.
DTCC 3.18.1	00037637		DTCC-3432	Issue	Issue - Wrong DTCC cancellation message. Impact Analysis – Change to Exit_Report.xml - Exclude <effectiveDate> tag when action type is E, N or M.

Component	HD/Case	RPM	Issue	Type	Description
DTCC 3.18.1	00030757	RPM-9798	DTCC-3429	Enh	Issue – Support for Commodity Swaption products. Fix – Added support for Commodity Swaption products.

4.22 Changes in 3.16.2

Component	HD/Case	RPM	Issue	Type	Description
DTCC 3.16.2			DTCC-3313	Issue	Issue – DTCC message in NOA jurisdiction are getting NACKed for Total Return Swap product as Payment Frequency Period is not populated. Impact Analysis – Local impact to TRSBond.xml – Added CFTC.

4.23 Changes in 3.16.1

Component	HD/Case	RPM	Issue	Type	Description
DTCC 3.16.1			DTCC-3309	Issue	Issue - Remove duplicate domain values in the DTCC schema data file. Impact Analysis – Local impact to DTCCSchemaData.xml – Removed duplicate domain values.
DTCC 3.16.1	00032280		DTCC-3296	Issue	Issue – Error while saving Real Yield Swap deal. Impact Analysis – Local impact to BaseUPIGenerator - Checking for null swapLeg before dereferencing, and changed product_id and rate_index local variables to conform to variable naming convention.

4.24 Changes in 3.16.0

Component	HD/Case	RPM	Issue	Type	Description
DTCC 3.16.0	00031732		DTCC-3286	Issue	Issue - Wrong validation for Originator attribute in DTCC_EOD_Report scheduled task. Impact Analysis – Local impact to ScheduledTaskDTCC_EOD_Report - Changed the Originator validation to allow for one number and 3 uppercase letters or numbers.
DTCC 3.16.0	00031355		DTCC-3277	Issue	Issue - CommodityOTCOption2 - Rounding is not applied correctly on Tag <quote id='TradeNotionalAmount'>. It should be rounded to 5 decimals. Impact Analysis – Local impact to CommodityOTCOption2DTCCGTRFormatter – Rounding to decimals of currency definition.
DTCC 3.16.0	00030685		DTCC-3261	Issue	Issue - CommoditySwap2 - Total Notional Quantity has exceeded the scale decimal limit of 5. Impact Analysis – Local impact to CommoditySwap2DTCCGTRFormatter - Rounding to decimals of currency definition.
DTCC 3.16.0	00030729		DTCC-3256	Issue	Issue - CommoditySwap2 - Tags PriceNotation, QuantityEMIR, TradeNotionalAmount, Region not populated correctly in RT, PET and SNAHPSHOT confirmation Impact Analysis – Local impact – Tags are populated correctly.
DTCC 3.16.0	00012397 00024111	RPM-6771	DTCC-3189	Enh	Issue – Add support for FlexiForward in DTCC. Fix – Added support for FlexiForward in DTCC. Please refer to Calypso DTCC documentation for details.
DTCC 3.16.0	00020222		DTCC-3243	Issue	Issue - Error while reading trade filter.

Component	HD/Case	RPM	Issue	Type	Description
					Impact Analysis – Local impact to TradeRepositoryKeywordHandler – Preventing error. Already in 3.15.4.
DTCC 3.16.0	00028675		DTCC-3227	Issue	Issue - Receiving NACK response from DTCC for Treasury Lock. Impact Analysis – Local impact to TreasuryLockDTCCGTRFormatter – Added implementation of payer, receiver and rate index. Already in 3.15.4.
DTCC 3.16.0	00025390		DTCC-3219	Issue	Issue - DTCCGTR OUTGOING messages - Remove the MasterAgreement block if no master agreement is found for MAS jurisdiction and credit derivatives products. Impact Analysis – All Credit Derivatives templates have been modified under resources/templates/dtcc/gtr/Credit/: documentation*CDS*.xml and documentationTRSBond.xml. Already in 3.15.4.
DTCC 3.16.0	00027005		DTCC-3215	Enh	Issue - DTCCGTR OUTGOING messages not generating when UTI is not available on the trades. Fix – In domain DTCCSwitches, added Value = Check_USIUTI_For_DTCCMsg with Comment = DISABLE so that the UTI is not checked by default. You can set Comment = ENABLE to check for the UTI. Already in 3.15.4.
DTCC 3.16.0	00027765 00028508 00028570		DTCC-3209	Issue	Issue - Receiving NACK response from DTCC for Commodity Option Termination RT message due to incorrect total notional quantity. Impact Analysis – Local impact to CommodityOTCOption2DTCCGTRFormatter – Added logic to parse TOTAL_QUANTITY.

Component	HD/Case	RPM	Issue	Type	Description
					Already in 3.15.3.

4.25 Changes in 3.15.4

Component	HD/Case	RPM	Issue	Type	Description
DTCC 3.15.4	00020222		DTCC-3244	Issue	Issue - Error while reading trade filter. Impact Analysis – Local impact to TradeRepositoryKeywordHandler – Preventing error.
DTCC 3.15.4	00028675		DTCC-3228	Issue	Issue - Receiving NACK response from DTCC for Treasury Lock. Impact Analysis – Local impact to TreasuryLockDTCCGTRFormatter – Added implementation of payer, receiver and rate index.
DTCC 3.15.4	00025390		DTCC-3220	Issue	Issue - DTCCGTR OUTGOING messages - Remove the MasterAgreement block if no master agreement is found for MAS jurisdiction and credit derivatives products. Impact Analysis – All Credit Derivatives templates have been modified under resources/templates/dtcc/gtr/Credit/: documentation*CDS*.xml and documentationTRSBond.xml.
DTCC 3.15.4	00027005		DTCC-3216	Enh	Issue - DTCCGTR OUTGOING messages not generating when UTI is not available on the trades. Fix – In domain DTCCSwitches, added Value = Check_USIUTI_For_DTCCMsg with Comment = DISABLE so that the UTI is not checked by default. You can set Comment = ENABLE to check for the UTI.

4.26 Changes in 3.15.3

Component	HD/Case	RPM	Issue	Type	Description
DTCC 3.15.3	00027765 00028508 00028570		DTCC-3205	Issue	Issue - Receiving NACK response from DTCC for Commodity Option Termination RT message due to incorrect total notional quantity. Impact Analysis – Local impact to CommodityOTCOption2DTCCGTRFormatter – Added logic to parse TOTAL_QUANTITY.

4.27 Changes in 3.15.2

Component	HD/Case	RPM	Issue	Type	Description
DTCC 3.15.2			DTCC-3147	Issue	Issue - Oracle Execute SQL – Constraint Violation error with domain MsgAttributes. Impact Analysis – Local impact to DTCCCommonSchemaData.xml - Removed duplicate entry ReportginRegulation from domain MsgAttributes.
DTCC 3.15.2	00024872		DTCC-3135	Issue	Issue - Messages are sent to DTCC even if Send option is not checked in Message Sender Config for DTCCSFTP Gateway. Impact Analysis – Local impact to ScheduledTaskDTCC_EOD_Report – Taking Send option into account.
DTCC 3.15.2	00024684 00024862		DTCC-3127	Issue	Issue – DTCCGTR Commodity Swap – TOTAL_QUANTITY is null and CA_NOTIONAL is negative which causes the message to be rejected. Impact Analysis – Local impact to CommoditySwp2DTCCGTRFormatter – Adding check for TOTAL_QUANTITY and using absolute value for CA_NOTIONAL.

4.28 Changes in 3.15.1

Component	HD/Case	RPM	Issue	Type	Description
DTCC 3.15.1			DTCC-3131	Issue	Issue - SFTP - OUTGOING Message stuck in Verified status and INCOMING message stuck in Pending status. Impact analysis – Local impact to DTCCGTRSwitchesHelper – Ignoring case for true/false value in domain GTR_LINKEDTRADEID.

4.29 Changes in 3.15.0

Component	HD/Case	RPM	Issue	Type	Description
DTCC 3.15.0	00001132	RPM-2917	DTCC-3087	Enh	DTCC support for Portfolio Swap product added in the module.
DTCC 3.15.0		RPM-5905	DTCC-3068	Enh	Issue – Security - Upgrade commons-lang libraries to version 3.12.0.
DTCC 3.15.0	00017855		DTCC-3072	Issue	Issue - The NPV of the trade when priced on the Navigator (Deal Station or Report Window) does not match with the NPV populated on the valuation report generated via scheduled task execution Impact Analysis – With this change, the value in the offset field of schedule task will be taken into consideration for the valuation report.
DTCC 3.15.0	00021192		DTCC-3070	Issue	Issue – Contingent Credit Default Swap product received NACK from DTCC Incoming Message Impact Analysis – Payment 1 frequency period was missing and is now added to the DTCC message.
DTCC 3.15.0	00020028		DTCC-3064	Issue	Issue - The format of the strike in the <quote> tag is seen as the percentage value in the RT message. It should be an amount instead. Example 0.021 instead of 2.1%.

Component	HD/Case	RPM	Issue	Type	Description
					Impact Analysis – Local impact to SwaptionDTCCGTRFormatter - Display the strike as amount instead of percentage.

4.30 Changes in 3.14.1

Component	HD/Case	RPM	Issue	Type	Description
DTCC 3.14.1		RPM-5905	DTCC-3067	Enh	Issue – Security - Upgrade commons-lang libraries to version 3.12.0.
DTCC 3.14.1	00020028		DTCC-3063	Issue	Issue - The format of the strike in the <quote> tag is seen as the percentage value in the RT message. It should be an amount instead. Example 0.021 instead of 2.1%. Impact Analysis – Local impact to SwaptionDTCCGTRFormatter - Display the strike as amount instead of percentage.

4.31 Changes in 3.14.0

Component	HD/Case	RPM	Issue	Type	Description
DTCC 3.14.0	00019281		DTCC-3044	Issue	Issue – For a Commodity trades, the outgoing DTCC RT message populating incorrect "total notional quantity" when quantity is customized in trade. Impact Analysis – Local impact - Change in STEP_STRIKE / TOTAL_QUANTITY / NOTIONAL_AMOUNT to obtain the proper quantity and notional.
DTCC 3.14.0	00019068		DTCC-3041	Issue	Issue - For a Capfloor trade, whenever Day Count ACT/365 is selected, all the outgoing DTCC Messages are NACKed. Impact Analysis – Local impact to CapFloorDTCCGTRFormatter.

Component	HD/Case	RPM	Issue	Type	Description
DTCC 3.14.0	00016753		DTCC-3028	Issue	Issue - Commodity Options - DTCC Messages section <expirationDate><adjustableDate><unadjustedDate> should be inverted and provide the last period end date first. Impact Analysis - Added new SortIterator and used in CommodityOption.xml and ExercisePeriodIterator.
DTCC 3.14.0	00017986		DTCC-3034	Issue	Issue - DTCCGTR - Incorrect price and totalNotionalQuantity for Commodity trades when cashflow is customized. Impact Analysis – Local impact - Change in STEP_STRIKE / TOTAL_QUANTITY / NOTIONAL_AMOUNT to obtain the proper quantity and notional.
DTCC 3.14.0	00003036	RPM-4143	DTCC-3053	Enh	Issue – SFTP Distributed Environment - Support Multiple Hostnames. Fix – Created feed type “DTCCSFTP” that contains the common properties across the SFTP feed configurations that are used to connect to specific DTCC jurisdictions. Please refer to the Calypso DTCC SFTP Connectivity Guide for details.

4.32 Changes in 3.13.1

Component	HD/Case	RPM	Issue	Type	Description
DTCC 3.13.1	00019281		DTCC-3043	Issue	Issue – For a Commodity trades, the outgoing DTCC RT message populating incorrect "total notional quantity" when quantity is customized in trade. Impact Analysis – Local impact - Change in STEP_STRIKE / TOTAL_QUANTITY / NOTIONAL_AMOUNT to obtain the proper quantity and notional.
DTCC 3.13.1	00019068		DTCC-3040	Issue	Issue - For a Capfloor trade, whenever Day Count ACT/365 is selected, all the outgoing DTCC Messages are NACKed.

Component	HD/Case	RPM	Issue	Type	Description
					Impact Analysis – Local impact to CapFloorDTCCGTRFormatter.
DTCC 3.13.1	00016753		DTCC-3038	Issue	Issue - Commodity Options - DTCC Messages section <expirationDate><adjustableDate><unadjustedDate> should be inverted and provide the last period end date first. Impact Analysis - Added new SortIterator and used in CommodityOption.xml and ExercisePeriodIterator.
DTCC 3.13.1	00017986		DTCC-3035	Issue	Issue - DTCCGTR - Incorrect price and totalNotionalQuantity for Commodity trades when cashflow is customized. Impact Analysis – Local impact - Change in STEP_STRIKE / TOTAL_QUANTITY / NOTIONAL_AMOUNT to obtain the proper quantity and notional.

4.33 Changes in 3.13.0

Important Note

An upgrade script needs to be run to update the issuer_source_id – See issue DTCC-2995 below for details.

Component	HD/Case	RPM	Issue	Type	Description
DTCC 3.13.0	00006695		DTCC-2884	Issue	Issue – Premium fees on Swaption generate incomplete third party reference. Impact Analysis – Premium and other fee types are now supported in third party details of DTCC message. Also fixed in 3.12.1
DTCC 3.13.0	00005837		DTCC-2886	Issue	Issue – PPD/RT message for Asset Class Commodities and FX should not be generated for Canada Jurisdiction.

Component	HD/Case	RPM	Issue	Type	Description
					Impact Analysis – PPD/RT messages to Canada jurisdiction are now restricted for asset class FX & Commodities. Also fixed in 3.12.1
DTCC 3.13.0	00014264		DTCC-2972	Issue	Issue - 'ClearingExceptionParty' tag populated in DTCC messages even though LE attribute DFA-ClearingExceptionClaimed is false. Impact Analysis – Local impact to DTCCGTRFormatter - Not resolving the LE ID if there is no clearingexceptionclaimed LE. Also fixed in 3.12.1
DTCC 3.13.0			DTCC-2899	Issue	Issue – Duplicate domain value in DTCCCommonSchemaData. Fix – Removed the description given for the trade keyword 'CCP' from DTCCCommonSchemaData to prevent multiple entries via Execute SQL. Also fixed in 3.12.1
DTCC 3.13.0	00012954		DTCC-2969	Enh	Issue - DTCC / Settlement Type is missing for MAS eligible trades. Fix – Added gtr-settlement-type, Cash or Physical, for MAS jurisdiction.
DTCC 3.13.0	00014295		DTCC-2996	Issue	Issue - DTCC Messages are stuck in Sender Engine due to null attributes. Impact Analysis – Local impact to DTCCGTRFormatter – Checking for null attributes.
DTCC 3.13.0	00015518		DTCC-2995	Issue	Issue - The USI/UTI issuer defaults to the NFA_ID. If an NFA_ID is unavailable, the issuer information is determined using characters 7-16 of the LEI. If no LEI is available, the issuer is identified using the following order of priority CICI, DTCC ID, AVOX ID, SWIFT BIC. In Calypso, UTI/USI issuers are assigned an issuer_source_id. As part of the NOA re-architecture, the new party identifiers NPID and PLID were added with a higher priority which causes a mismatch in already determined UTI/USI issuer_source_id.

Component	HD/Case	RPM	Issue	Type	Description
					<p>For example, if the LEI characters 7-16 are used in building the issuer, the UTI/USI issuer was created as UTI XNKVSO1Q10. However, for new / modified trades the UTI/USI issuer is set as FREEFORMATTEXT XNKVSO1Q10.</p> <p>Impact Analysis – Local impact to LegalEntityIdIssuerEnum – An upgrade script is provided to update the issuer_source_id for trades that have been modified or created after versions 3.11.4 to 3.12.6 were installed.</p> <p>Please run the following script after installing version 3.13.0: client/bin/dbscripts/core/oracle/sql/UpdateIssuerSourceId.sql</p> <p>Also fixed in 3.12.7</p>
DTCC 3.13.0	00001085	RPM-2916	DTCC-2970	Enh	<p>Issue – Integrate Execution Venue fields in DTCC FpML message.</p> <p>Fix - Addition of fields 'Execution Venue – ID', 'Execution Venue ID Type' and 'MIC' to FpML message for all the asset classes. Also, support added for new Execution Venue Type Codes.</p> <p>Also fixed in 3.12.6</p>
DTCC 3.13.0	00010298		DTCC-2937	Enh	<p>Issue - DTCC - Valuation ack/nack not linking with respective trades.</p> <p>Fix - To automatically link valuation responses to the applicable trade, the following domain value needs to be set:</p> <p>Name = DTCCSwitches Value = GTR_LinkedTradeId Comment = ENABLE</p> <p>Also fixed in 3.12.5</p>
DTCC 3.13.0	00011273		DTCC-2935	Enh	<p>Issue - DTCCGTR - FXNDF Termination RT - Nack Received with error as "Missing value for field: Notional Amount 2".</p> <p>Fix - Addition of field <changeinNotionalAmount[2]>.</p>

Component	HD/Case	RPM	Issue	Type	Description
					Also fixed in 3.12.5
DTCC 3.13.0	00010171		DTCC-2926	Issue	Issue – DTCCGTR - CappedSwap Quote Value - Decimal Rounding Issue. Impact Analysis – If rate decimals are not specified in the Currency Definition, default to 4 decimals. Also fixed in 3.12.4
DTCC 3.13.0	00002964		DTCC-2919	Enh	Issue – DTCC GTR SFTP: Facilitate DTCC Account password reset. Fix – Updated the script DTCCCommonSchemaData to include DTCCSFTP into the “feedType” domain so that the password can be set in the Feed window. Added the property sftpConfigName to the sample SFTP property file to specify the feed config name. See issue CAL-403763 for details. Also fixed in 3.12.3
DTCC 3.13.0	00004569		DTCC-2918	Enh	Issue – "Agreement Date, Execution DateTime and Effective Date" tags missing in Termination_RT message generated for Cancel trade - Message getting Nacked by DTCC. Fix – You can use the domain “DTCC-Keepkeywords.<ACTION>.<RESULT STATUS>” to retain user defined inputs. For example, you can use domain “DTCC-Keepkeywords.CANCEL.CANCELED” to retain trade keywords TerminationDate and TerminationTradeDate. The system date and time are used if the trade keywords are not defined. Also fixed in 3.12.4
DTCC 3.13.0	00008915		DTCC-2917	Issue	Issue – Clearing Exception Party ID exceeds the 200 character and DTCC message gets NACK.

Component	HD/Case	RPM	Issue	Type	Description
					Impact Analysis – Truncation occurs for Clearing Exception Party ID if the length of the identifier is more than the one defined in domain “DTCCGTR-PartyIdentifier”. Already in 3.12.1
DTCC 3.13.0	00008551		DTCC-2910	Issue	Issue – DTCCGTR – Invalid UPI GTR LD on task station: Load Interrupted error. Impact Analysis – Local impact to CalypsoBaseReportingAdapter – Identifying listed product using product family. Also fixed in 3.12.3
DTCC 3.13.0			DTCC-2901	Enh	Issue – CFTC & Canada Re-architecture – Addition of the following Clearing Fields: Origin, Clearing Member Client Account ID, Clearing Receipt Date Time, Original Swap SDR. Also fixed in 3.12.1
DTCC 3.13.0			DTCC-2899	Issue	Issue – Duplicate domain value in DTCCCommonSchemaData. Impact Analysis – Removed the description given for the trade keyword ‘CCP’ from DTCCCommonSchemaData to prevent multiple entries via Execute SQL. Also fixed in 3.12.1
DTCC 3.13.0	00005975 00005769 00006165 00006970 00007080		DTCC-2896	Enh	Issue – Modification to collateral value and link report to support new party identifier Internal, PLID and NPID. Fix – Collateral value and Collateral link reports now support new party identifier Internal, NPID and PLID. Also fixed in 3.12.1
DTCC 3.13.0			DTCC-2893	Enh	Issue – Update DTCCCommonSchemaData with leAttributeType DFA-ClearingExceptionClaimed.

Component	HD/Case	RPM	Issue	Type	Description
					Also fixed in 3.12.1
DTCC 3.13.0	00005975 00005769 00006165 00006970 00007080		DTCC-2891	Enh	Issue – Create out-of-box LE attributes INTERNAL, NPID and PLID. Fix – Creation of LE attributes INTERNAL, NPID and PLID via DTCCCommonSchemaData. Also fixed in 3.12.1

4.34 Changes in 3.12.7

Important Note

An upgrade script needs to be run to update the issuer_source_id – See issue DTCC-2981 below for details.

Component	HD/Case	RPM	Issue	Type	Description
DTCC 3.12.7	00014264		DTCC-2973	Issue	Issue - 'ClearingExceptionParty' tag populated in DTCC messages even though LE attribute DFA-ClearingExceptionClaimed is false. Impact Analysis – Local impact to DTCCGTRFormatter - Not resolving the LE ID if there is no clearingexceptionclaimed LE.
DTCC 3.12.7	00015518		DTCC-2981	Issue	Issue - The USI/UTI issuer defaults to the NFA_ID. If an NFA_ID is unavailable, the issuer information is determined using characters 7-16 of the LEI. If no LEI is available, the issuer is identified using the following order of priority CICI, DTCC ID, AVOX ID, SWIFT BIC. In Calypso, UTI/USI issuers are assigned an issuer_source_id. As part of the NOA re-architecture, the new party identifiers NPID and PLID were added with a higher priority which causes a mismatch in already determined UTI/USI issuer_source_id.

Component	HD/Case	RPM	Issue	Type	Description
					<p>For example, if the LEI characters 7-16 are used in building the issuer, the UTI/USI issuer was created as UTI XNKVSO1Q10. However, for new / modified trades the UTI/USI issuer is set as FREEFORMATTEXT XNKVSO1Q10.</p> <p>Impact Analysis – Local impact to LegalEntityIdIssuerEnum – An upgrade script is provided to update the issuer_source_id for trades that have been modified or created after versions 3.11.4 to 3.12.6 were installed.</p> <p>Please run the following script after installing version 3.12.7: client/bin/dbscripts/core/oracle/sql/UpdateIssuerSourceId.sql</p>

4.35 Changes in 3.12.6

Component	HD/Case	RPM	Issue	Type	Description
DTCC 3.12.6	00001085	RPM-2916	DTCC-2947	Enh	<p>Issue – Integrate Execution Venue fields in DTCC FpML message.</p> <p>Fix - Addition of fields 'Execution Venue – ID', 'Execution Venue ID Type' and 'MIC' to FpML message for all the asset classes. Also, support added for new Execution Venue Type Codes.</p>

4.36 Changes in 3.12.5

Component	HD/Case	RPM	Issue	Type	Description
DTCC 3.12.5	00010298		DTCC-2966	Issue	<p>Issue - DTCC - Valuation ack/nack not linking with respective trades.</p> <p>Fix - To automatically link valuation responses to the applicable trade, the following domain value needs to be set:</p>

Component	HD/Case	RPM	Issue	Type	Description
					Name = DTCCSwitches Value = GTR_LinkedTradeld Comment = ENABLE
DTCC 3.12.5	00011273		DTCC-2933	Issue	Issue - DTCCGTR - FXNDF Termination RT - Nack Received with error as " Missing value for field: Notional Amount 2". Fix - Addition of field <changeinNotionalAmount[2]>.

4.37 Changes in 3.12.4

Helpdesk	Type	Issue	Description
SF 4569	Issue	DTCC-2930	Enable generation of a Termination_RT message for a trade cancellation in Pricing status. New domain "DTCC-Keepkeywords.<ACTION>.<ENDSTATE>" created to retain user defined inputs for Termination date timestamp keywords. Additional information is available in the DTCC GTR Module integration Guide section "Generation of a Termination_RT message in a trade cancellation".
SF 10171	Issue	DTCC-2931	CappedSwap Quote Value – Decimal rounding now made consistent for Price Notation 1 & 2 tags. The decimal rounding is retrieved from the 'Currency Default' definition. For example, if 'rate decimals' is set as 4 then Price Notation 1 & 2 is rounded to 4 decimals.

4.38 Changes in 3.12.3

Helpdesk	Type	Issue	Description
SF 8551	Issue	DTCC-2921	DTCCGTR - Invalid UPI GTR LD on task station: Load Interrupted error
SF 2964	Enhancement	DTCC-2925	<p>DTCC GTR SFTP: Facilitate DTCC Account password reset</p> <p>Updated the script DTCCCommonSchemaData to include the 'DTCCSFTP' feed type to the 'feedType' domain value</p> <p>Added the property 'sftpConfigName' to the sample SFTP property file.</p> <p>Enhancements in this jira are related to CAL-402153. Please consult the Calypso Release Guide for additional details. This function is only available starting in Calypso 16.1.MR.Mar21.</p>

4.39 Changes in 3.12.2

Technical release. No applicable changes

4.40 Changes in 3.12.1

Helpdesk	Type	Issue	Description
SF 6695	Issue	DTCC-2876 DTCC-2888	Premium and other fee type are now supported in third party details of DTCC message
SF 5837	Issue	DTCC-2885	PPD/RT messages to Canada jurisdiction are now restricted for asset class FX & Commodities.
SF 5975	Enhancement	DTCC-2890	Creation of LE Attribute type INTERNAL, NPID and PLID via DTCCCommonSchemaData

Helpdesk	Type	Issue	Description
SF 5769 SF 6970 SF 7080	Enhancement	DTCC-2895	Collateral value and Collateral link reports now support new party Identifier viz. Internal, NPID & PLID
	Issue	DTCC-2892	Update DTCCCommonSchemaData with leAttributeType DFA-ClearingExceptionClaimed
	Issue	DTCC-2898	DTCCCommonSchemaData: Removed the description given for the trade keyword 'CCP' to prevent multiple entries via executeSql as this value is shared by multiple teams.
	Enhancement	DTCC-2903	CFTC & Canada Re-architecture – Addition of the following Clearing Fields: Origin Clearing Member Client Account ID Clearing Receipt Date Time Original Swap SDR
SF 8915	Issue	DTCC-2916	Truncation occurs for Clearing Exception Party ID if the length of the identifier is more than the one defined in domain DTCCGTR-PartyIdentifier

4.41 Changes in 3.12.0

This module contains all changes and enhancements seen in previous module releases as well as the following:

Helpdesk	Type	Issue	Description
SF 2598	Issue	DTCC-2736	Lifecycle events are not being processed by DTCCGTR as we are seeing Nullpointer in the ES Log and hence no incoming Any errors in generating the advice document should be caught and should be handled gracefully.

Helpdesk	Type	Issue	Description
			<p>The document sent to DTCC should be linked to the outgoing message</p> <p>If we do not have an advice document when processing the response file, an incoming message should be created with logs clearly specifying the Message ID and Trade ID for which we do not have the advice document</p>
	Issue	DTCC-2813	SFTP: ScheduledTask Generated BOMessage is Blank
	Issue	DTCC-2827	<strikePercentage> is not accepted for RT messages
	Issue	DTCC-2838	<p>Changes to resolve Sonar issues - Message Report</p> <p>Functional Area</p> <p>Reporting Attribute window</p> <p>Impact</p> <p>Reporting Attribute window allows save, display and refresh.</p> <p>Ability to export an advice document from the Message Report</p> <p>Ability to run the Scheduled Task DTCC_REPORTING_ATTRIBUTES_SETUP</p> <p>Ability to run the Scheduled Task REPORTING_ATTRIBUTES_MIGRATIONS</p> <p>Ability to run the Scheduled Task DTCCGTR_ETD_TRADE_STATE</p> <p>Collateral Report is properly displayed</p> <p>Log statements are rendered properly in the log file</p>
	Issue	DTCC-2841	<p>Changes to resolve Sonar issues - SFTP Outgoing</p> <p>Functional Area</p> <p>SFTP Outgoing File</p> <p>Impact</p> <p>Generated outgoing SFTP file is correctly formatted and processed.</p>

Helpdesk	Type	Issue	Description
	Issue	DTCC-2842	<p>Changes to resolve Sonar issues - Outgoing Messages</p> <p>Product Type(s)</p> <p>Commodity Option, CapFloor, CappedSwap, CDSIndexOption, Commodity Swap, Equity Linked Swap</p> <p>Functional Area</p> <p>Outgoing Message generation</p> <p>Impact</p> <p>RETRACT_ELEMENT AND CHANGE_IN_NOTIONAL_AMOUNT values are populated accordingly</p> <p>BASKET_WEIGHT and SPREAD_PERCENTAGE values are calculated correctly for Equity Linked Swap and Commodity Swap</p> <p>Outgoing BO messages are created properly, and incoming responses are properly indexed.</p>
	Issue	DTCC-2843	<p>Changes to resolve Sonar issues - Workflow Rules</p> <p>Functional Area</p> <p>Workflow Rules (Reporting Regime Trade Processing)</p> <p>Impact</p> <p>Ability to run the Scheduled Task DTCCGTR_IMPORT</p> <p>The following workflow rules are applied correctly:</p> <p>DTCCRejectLastTradeAction</p> <p>DTCCGTROnExistingTrade</p> <p>DTCCGTRSetReportingRegime</p>
	Issue	DTCC-2845	<p>Changes to resolve Sonar issues - SFTP Transaction File Response</p> <p>Functional Area</p>

Helpdesk	Type	Issue	Description
			SFTP Incoming Response File Impact Incoming transaction response files are properly processed and indexed
	Issue	DTCC-2857	DTCC-All Messages NACKED - Message Type is required
	Issue	DTCC-2883	Update to script - terminator for Sybase should be "go" not ";

4.42 Changes in 3.11.4

Helpdesk	Type	Issue	Description
SF 5975 SF 5769 SF 6970 SF 7080	Enhancement	DTCC-2739	Introduce new Party Identifiers in DTCC module The domain "DTCCGTR-PartyIdentifiers" allows users to define the "order of priority" and "character limitation" of the LE attributes identifying a Legal Entity. The comment section provides the FpML scheme used in the messages. For example: Value: 1 LEI 20 Comment: http://www.fpml.org/coding-scheme/external/iso17442
SF 5176	Issue	DTCC-2858	DTCCGTR – Snapshot is NACKED when Premium is paid to Third-party

4.43 Changes in 3.11.3

Helpdesk	Type	Issue	Description
SF 5243	Issue	DTCC-2861	If a UTI is reported for CFTC transaction, then the Valuation report should also display UTI.

4.44 Changes in 3.11.2

Helpdesk	Type	Issue	Description
SF 5243	Enhancement	DTCC-2832	Support UTI URL in CFTC reporting The "USI/Issuer or UTI/Issuer" is populated by default with the "NFA_ID" of the Processing Org. When this entity has no NFA_ID, the characters 7 to 16 of the LEI are used as suggested in the ISDA recommendations. If the LEI is used then a UTI will be reported for CFTC jurisdiction
SF 4915 SF 6723	Issue	DTCC-2834	DTCCGTR – CappedSwap Quote Value Included price notation1 and price notation 2 in generated messages

4.45 Changes in 3.11.1

Helpdesk	Type	Issue	Description
	Issue	DTCC-2739	Profiling changes done to support commodity option strategies in 15.2. Strategies include: Put Spread Call Spread

Helpdesk	Type	Issue	Description
			Straddle Strangle Risk Reversal Synthetic Forward
	Issue	DTCC-2733	NOA RE-ARCH: EQ Option Termination the change in notional amount calculated incorrectly

4.46 Changes in 3.11.0

This module contains all changes and enhancements seen in previous module releases as well as the following/

Helpdesk	Type	Issue	Description
SF 5176	Issue	DTCC-2755	NOA RE-ARCH: Premium block resolution for swaption, cap/floor, and commodity option. If premium is not provided this value will be defaulted to 0 for all message types - RT, PET, Confirm, Snapshot.
	Issue	DTCC-2732	NOA RE-ARCH: Termination RT in Variance Swap is NACKED due to missing UnderlyingAsset ID
SF 4643	Issue	DTCC-2798	SFTP response on commodity valuation not processed
	Issue	DTCC-2669	NOA RE-ARCH: Managing FX Option Termination Notional Amount 1 If the termination message is an RT (PPD) then the notional amount 1 is retrieved from the <changeInNotionalAmount>. The value provided is the terminated notional.

Helpdesk	Type	Issue	Description
			If the termination message is a Trade State, like CONFIM, then the notional amount 1 is retrieved from the <outstandingNotionalAmount>. The value provided is the remaining notional.
		DTCC-2735	<p>Change the Withdrawal/Exit Reason on Counterparty change to read as "CptyChange" instead of 'Error' at present</p> <p>This error reason will be set to "CPTYCHANGE" only if there is no other modification applied to the trade.</p> <p>The domain "DTCC_GTR_TRDAUDIT_EXCL" allows users to list trade audit fields to be ignored when determining if there is a counterparty change. The default values are ADDKEY, MODKEY and DELKEY.</p> <p>If there is any counterparty change along with an audit entry of MODKEY then the error will be tagged as "CPTYCHANGE".</p>
		DTCC-2774	The Snapshot templates across products should be updated to include the CrossAsset/Exit_Report.xml for Message substatus = Cancel
		DTCC-2731	NOA RE-ARCH: EquityLinkedSwap Termination is NACKED due to missing quantity
	Issue	DTCC-2733	NOA RE-ARCH: EquityOption Termination Notional Amount incorrect calculation
	Issue	DTCC-2738	GTR Valuation - In Criteria field the Canadian jurisdictions should use "." instead of "_"
		DTCC-2687	<p>Allocation status is always set to "unallocated"</p> <p>When the keyword "GTR-AllocationIndicator" is set the value given will be provided in the generated message, otherwise default value "unallocated" will be given</p>

4.47 Changes in 3.10.1

Helpdesk	Type	Issue	Description
197295	Enhancement	DTCC-2581	SFTP: Managing CFTC 1.0 Response Files
196553	Issue	DTCC-2651	DTCC: ScheduledTask DTCC_EOD_Report giving Formatter Error When the scheduled task is executed a "DTCCGTRFormatter Method not defined to parse AI_PARTY_1_ID error" and "DTCCGTRFormatter Method not defined to parse AI_PARTY_2_ID error" is seen.
SF 2598	Issue	DTCC-2729	Lifecycle events are not being processed by DTCCGTR as we are seeing Nullpointer in the ES Log and hence no incoming The NPE was due to the selected legal agreement not having a date defined. This fix will properly handle such errors in the future.
	Issue	DTCC-2741	Garbled characters in the report send to DTCC in SFTP env This issue was in relation to UTF-8 format getting applied. This has been resolved.

4.48 Changes in 3.10.0

This module contains all changes and enhancements seen in previous module releases as well as the following.

Helpdesk	Type	Issue	Description
SF 1079 SF 1065	Issue	DTCC-2586	DTCC: Keyword for populating the Clearing Venue
198689 198604 197276	Enhancement	DTCC-2624	NOA RE-ARCH: GTR 2.0 CFTC & Canada Re-architecture – Phase I

Helpdesk	Type	Issue	Description
196481 192853			DTCC GTR has been implementing architectural changes in phases starting with EMIR in 2017. In Nov 2020, DTCC plans to move its Canadian and CFTC jurisdictions to this new architectural platform.
194853	Issue	DTCC-2633	tradekeyword Reporting-GTR-Version is not populated for CANADA jurisdiction
SF 1193	Issue	DTCC-2634	V16.1 upgrade: Criteria fields hidden in DTCCGTRCollateral reports In the DTCCGTRCollateralValue and DTCCGTRCollateralAggregatedValue reports the criteria selection was fixed to show the jurisdictions and the collateral posted checkbox.
	Enhancement	DTCC-2635	NOA RE-ARCH: <embeddedOptionType> valid values have changed and should be updated for Equity asset class The <embeddedOptionType> was initially hardcoded to false however, as this is no longer a valid value the equity templates will no longer include this optional field.
	Enhancement	DTCC-2638	NOA RE-ARCH: Commodity Notional Amount
	Issue	DTCC-2639	NOA RE-ARCH: Commodity Option: The Premium Payment Date Unadjusted is required when Premium Amount is populated
198676	Issue	DTCC-2644	ORA-00001: unique constraint for domain 'xmlFormatType' while migrating from V14 to V16 The DTCCSchemaData.xml and DTCCGTRSchemaData.xml scripts will no longer create the domain 'xmlFormatType' this will be provided directly in the BOMSGSchemaData script to prevent ExecuteSQL errors.
	Enhancement	DTCC-2660	NOA RE-ARCH: RT messages not getting indexed
	Issue	DTCC-2661	NOA RE-ARCH: Blank outgoing messages for all Credit trades.

Helpdesk	Type	Issue	Description
	Enhancement	DTCC-2670	NOA RE-ARCH: CapFloor <daycountfraction> does not meet DTCC requirements. Consult the DTCC GTR North America Re-architecture user guide for detailed list of supported formats.
	Issue	DTCC-2671	NOA RE-ARCH: Commodity Option: Premium Payment Date Unadjusted and Premium Amount
	Issue	DTCC-2675	NOA RE-ARCH: Reporting Timestamp missing from IRS novation PET and confirm outgoing messages
	Enhancement	DTCC-2677	NOA RE-ARCH: <clearingstatus>missing from novation RT message
199117	Issue	DTCC-2678	Errors while validating the DTCCGTR Valuation Report via DTCC's NoA simulator Resolution: Canadian jurisdictions should use "." instead of "_". So, for example the correct jurisdiction should say CA.ON.OSC
	Issue	DTCC-2679	NOA RE-ARCH: credit-quotes.xml is missing a closing </quote>
	Enhancement	DTCC-2691	NOA RE-ARCH: <endUserException> tag missing from IRSwap_NovationFee_RT message.
	Issue	DTCC-2693	NOA RE-ARCH: Swaption: getting Nack from DTCC for RT message because premium date is given
	Issue	DTCC-2694	Issue in emirBuyerSeller tag value. The fields <buyerPartyReference> and <sellerPartyReference> are both set as party2
	Issue	DTCC-2698	NOA RE-ARCH: Daycount fraction is missing from Exotic Swap new trade templates

Helpdesk	Type	Issue	Description
	Issue	DTCC-2699	NOA RE-ARCH: UTI/USI missing from outgoing CANADA NovationFee_RT message
	Issue	DTCC-2700	NOA RE-ARCH: TradeParty1 Role missing error from DTCC for CANADA Novation FEE_RT message
	Issue	DTCC-2706	NOA RE-ARCH: DividendSwap - Sell Trade - Amount in outgoing messages is displayed in negative & hence rejected by DTCC
	Enhancement	DTCC-2711	NOA RE-ARCH: <embeddedOptionType> valid values have changed and should be updated for Credit asset class. This change only impacts the template CreditDefaultSwap.xml
	Issue	DTCC-2714	Error in Navigator and ES logs on applying any lifecycle action on CDS trades and outgoing msgs not created.
	Issue	DTCC-2720	NOA RE-ARCH: Commodity Option Novation_PET NACKED due to missing reference quotes.xml in the commodityOption_NovationTrade.xml
	Enhancement	DTCC-2722	publish code coverage to sonar

This module contains all changes and enhancements seen in previous module releases as well as the following:

4.49 Changes in 3.9.0

Helpdesk	Type	Issue	Description
183565	Enhancement	DTCC-2475	Support for commodity option strategies in DTCC The following strategies have been added: Put Spread

Helpdesk	Type	Issue	Description
			Call Spread Straddle Strangle Risk Reversal Synthetic Forward
	Issue	DTCC-2562	Remove duplicate domain value "DTCCGTRSFTPSendChild" for domain name "workflowRuleMessage"
	Issue	DTCC-2568	DTCC EOD Valuation Report Scheduled Task Fails: NPE
	Issue	DTCC-2599	Commodity OTC option strategies DTCC – CFTC: Implementing Buyer/Seller logic
	Issue	DTCC-2601	Support for COO2 Strategies in DTCC - Impact on <Value> Tag If UTI for Leg 1 is Sell Call & Leg 2 is Buy Call then, From PO Side the value tag is Lower Strike = Leg 1 & Upper Strike = Leg 2
	Issue	DTCC-2627	Support for COO2 Strategies in DTCC - Impact on <Category Tag> in Straddle SELL Trade for EMIR If UTI for Leg 1 is Sell Call & Leg 2 is Sell Put then, From PO perspective the Leg 1 is Sell Call -'S' & Leg 2 is Sell Put -'S'; and on CP perspective the inverse is given.
183565	Enhancement	DTCC-2629	Support for commodity option strategies in DTCC - Valuation report changes
	Issue	DTCC-2631	Add domain value for UniqueTradeId-LEG2 in DTCCGTRSchemaData
	Issue	DTCC-2632	Support for COO2 Strategies in DTCC - NACK in FCA & EMIR due to Action type tag populated as 'N' ideally should be "M"
	Issue	DTCC-2640	leAttributeType=LEI should have null description in schema data

4.50 Changes in 3.8.10

Helpdesk	Type	Issue	Description
SF 3415	Issue	DTCC-2778	<p>Excluding timestamp from scheduled task "DTCC_EOD_Report" causes duplicate submission. If no messages are available then, a file not found error is seen in the logs.</p> <p>Users must always set the timestamp to prevent duplicate reporting. This will also allow the users to reference past submissions.</p> <p>If there is no message to send the ST will be completed as "Finished with errors" with a log entry indicating "No Record Found".</p>
SF 4385	Issue	DTCC-2790	<p>Domain SFTP_DTCC_MODE appends DTS5 to the remoteFileName in Production</p> <p>Fixed the issue seen in SFTP_DTCC_MODE domain and created a new domain "SFTP_DTCC_UPFILE_PREFIX" to allow the users override the prefix of the remoteFileName.</p>

4.51 Changes in 3.8.9

Helpdesk	Type	Issue	Description
196553	Issue	DTCC-2574	<p>DTCC: ScheduledTask DTCC_EOD_Report giving Formatter Error</p> <p>When the scheduled task is executed a "DTCCGTRFormatter Method not defined to parse AI_PARTY_1_ID error" and "DTCCGTRFormatter Method not defined to parse AI_PARTY_2_ID error" is seen.</p>
SF 1193	Issue	DTCC-2688	<p>V16.1 upgrade: Criteria fields hidden in DTCCGTRCollateral reports</p> <p>In the DTCCGTRCollateralValue and DTCCGTRCollateralAggregatedValue reports the criteria selection was fixed to show the jurisdictions and the collateral posted checkbox.</p>

Helpdesk	Type	Issue	Description
198676	Issue	DTCC-2697	<p>ORA-00001: unique constraint for domain 'xmlFormatType' while migrating from V14 to V16</p> <p>The DTCCSchemaData.xml and DTCCGTRSchemaData.xml scripts will no longer create the domain 'xmlFormatType' this will be provided directly in the BOMSGSchemaData script to prevent ExecuteSQL errors.</p>
SF 2598	Issue	DTCC-2728	<p>Lifecycle events are not being processed by DTCCGTR as we are seeing Nullpointer in the ES Log and hence no incoming</p> <p>The NPE was due to the selected legal agreement not having a date defined. This fix will properly handle such errors in the future.</p>
SF 3356	Issue	DTCC-2762	<p>Multi Entity Trades have a limitation on the character size for Party2 to 100 characters, whereas the contents Calypso is sending is over 100 characters.</p> <p>The domain "DTCCGTR-PartyName-Source" has been created to allow the users to define where the legal entity party name will be retrieved from, either the shortname or longname (representing the full name of LEs), and how many characters should be provided.</p> <p>Sample configurations:</p> <p>Name: DTCCGTR-PartyName-Source Value: shortname Comment: 100</p> <p>Name: DTCCGTR-PartyName-Source Value: longname Comment: 50</p> <p>If not configured, Calypso will provide the full name of the legal entity as given. There will be no character limit.</p>

4.52 Changes in 3.8.8

Helpdesk	Type	Issue	Description
	Issue	DTCC-2617	Duplicate domain Updated DTCCGTRSchemaData script to prevent duplicate domain creation

4.53 Changes in 3.8.7

Helpdesk	Type	Issue	Description
	Issue	DTCC-2605	The CFTC 1.0 response files are not indexed

4.54 Changes in 3.8.6

Helpdesk	Type	Issue	Description
197295	Enhancement	DTCC-2598	SFTP: Managing CFTC 1.0 Response Files

4.55 Changes in 3.8.5

Helpdesk	Type	Issue	Description
	Issue	DTCC-2573	SFTP: In ST for DTCC_EOD_Report -> Originator Code must allow only valid values
196060	Issue	DTCC-2575	DTCC GTR: Unable to output "OnBehalfOf" tags in FpML message (and therefore rejected by DTCC)

Helpdesk	Type	Issue	Description
	Issue	DTCC-2583	SFTP: Messages received in response file are not processed thereby inhouse message are stuck in SENT and are not ACKED/NACKED

4.56 Changes in 3.8.4

Helpdesk	Type	Issue	Description
195467	Enhancement	DTCC-2550	SFTP: Managing the DTCC Upload Command Format; 9th character. In the Scheduled Task DTCC_EOD_Report the element "DTCC Account Assignment" has been created for managing DTCC upload command. In general mainframe is assigned the character 'G' and distributed is assigned 'C'
196048	Issue	DTCC-2563	DTCC Trailer Record Incorrect

4.57 Changes in 3.8.3

Helpdesk	Type	Issue	Description
	Issue	DTCC-2560	Remove duplicate domain value "DTCCGTRSFTPSendChild" for domain name "workflowRuleMessage"

4.58 Changes in 3.8.2

Helpdesk	Type	Issue	Description
	Enhancement	DTCC-2515	DTCC New Fields: Mandatory Delegated Reporting

Helpdesk	Type	Issue	Description
			Amended EU Regulation mandates financial counterparties to report on behalf of non-financial counterparties operating below the clearing threshold. To support this requirement two new fields have been added to the DTCC template. Trade Party 1 – Mandatory Delegated Reporting Trade Party 2 – Mandatory Delegated Reporting
194118	Issue	DTCC-2529	PET SNAPSHOT & CONFIRM messages coming in as ACKED and showing the Spread as a Positive Value
192690	Issue	DTCC-2530	Issue with Exit messages when ProcessingOrgRole-ASIC = AgentSubmissionSingleSided
193136	Issue	DTCC-2532	RT Message getting NACKED when we customize cashflows for Commodity Swap
	Issue	DTCC-2537	Add DTCC_EOD_Report ST name to gtr-core\bin\dbscripts\DTCCGTRSchemaData.xml
	Issue	DTCC-2539	DTCC_EOD_Report not displaying for 16.1 Update DTCCGTRSchemaData script to include the scheduled task DTCC_EOD_Report
	Enhancement	DTCC-2543	Upgrade Calypso to 16.1.M and 15.2.M in DTCC Master and 3-8_PATCHES

4.59 Changes in 3.8.1

This module contains all changes and enhancements seen in previous module releases as well as the following/

Helpdesk	Type	Issue	Description
181397	Enhancement	DTCC-2434	SFTP: DTCC Scheduled Task - Link to CORE Branch FEATURE-CORE-INTERFACES_16-1-SFTP-GATEWAY
181397	Enhancement	DTCC-2435	DTCC SFTP: Incoming and Outgoing Reports - Link to CORE Branch FEATURE-CORE-INTERFACES_16-1-SFTP-GATEWAY
190579	Issue	DTCC-2471	When FCA-ReportingDelegation = extended the PO region is always set as EEA
	Issue	DTCC-2482	SFTP: remoteFilename is not created independently
190589 191785		DTCC-2485	DTCC DFA Jurisdiction CapFloor PET CONFIRM SNAPSHOTmessages are getting NACKED The tags <payerPartyReference> and <receiverPartyReference> have been added
	Issue	DTCC-2492	SQL error in DTCC upgrade file
	Enhancement	DTCC-2493	SFTP: Create a workflow rule that will move the child messages to 'sent' status when the parent message (file) is sent
	Issue	DTCC-2497	Typo error in the Child message created to store the child
	Enhancement	DTCC-2500	SFTP: Incoming and Outgoing Valuation Report
	Enhancement	DTCC-2502	Update the DTCCGTR Schema Data Script The script was updated to include the following: WorkflowRuleMessage – DTCCGTRSFTPSendChild Domain - SFTP_DTCC_MODE Gateway – DTCCSFTP and DTCCGTRFile Message Type - DTCCGTR_CHILDMESSAGE

Helpdesk	Type	Issue	Description
	Issue	DTCC-2510	SFTP: Message status are not getting filtered. All messages are getting picked up on running ST
181397	Task	DTCC-2519	Rebase FEATURE-DTCC-370-MASTER-SFTP2377 from DTCC Master and then Merge changes from FEATURE-DTCC-370-MASTER-SFTP2377 to DTCC Master

4.60 Changes in 3.7.4

- DTCC-2522: (Patch) PET SNAPSHOT & CONFIRM messages coming in as ACKED and showing the Spread as a Positive Value
- DTCC-2526: (Patch) RT Message getting NACKED when we customize cashflows

4.61 Changes in 3.7.3

- DTCC-2491: (Patch) Issue with Exit messages when ProcessingOrgRole-ASIC = AgentSubmissionSingleSided

4.62 Changes in 3.7.2

- DTCC-2481: (Patch) DTCC DFA Jurisdiction CapFloor PET CONFIRM SNAPSHOT messages are getting NACKED

4.63 Changes in 3.7.1

- DTCC-2468: When FCA-ReportingDelegation = extended the PO region is always set as EEA

4.64 Changes in 3.7.0

Initial version for module 3.7 contains all changes and enhancements seen in previous module releases as well as the following.

- DTCC-2461 (Patch) SQL error in DTCC upgrade file

- DTCC-2463 (Patch) create a class TradeExtensionDTCCGTRValuationTradeReport
- DTCC-2329 (Patch) ESMA+FCA Equity trades rejected by DTCC for Invalid Fpml
- DTCC-2442 (Patch) Nack Received for RT Confirms when Novation is done with RP as ProcessingOrg for Commodities and Canada Jurisdiction. and keyword "reporting-gtr-version"
- DTCC-2453 (Patch) ESMA + ASIC: Delivery Type Xpath
- DTCC-2446 (Patch) The Scheduled task dedicated to archive trades does not work. Add columns to tr_report_hist table
- DTCC-2445 (Patch) Bond Option ESMA +DFA - Product ID Value not accepted by DTCCUS
- DTCC-2425 (Patch) FCA UTI not created for ESMA+FCA trades
- DTCC-2431 (Patch) Collateral portfolio column did not populate with value Y for FCA
- DTCC-2430 (Patch) UTI Prefix and UTI value did not populate in the Collateral Link Report for FCA
- DTCC-2429 (Patch) Cap/Floor ProductId(CFI code) from outgoing messages for ESMA and FCA trades
- DTCC-2420 (Patch) FCA UTI not saved to the correct table
- DTCC-2416 (Patch) Incorrect Action Type on NovationTrade
- DTCC-2409 (Patch) DTCCGTR Valuation Report - "Submitter For Prefix and Submitter for Value" columns not populated in case of FCA Self and Dual submission trades
- DTCC-2410 (Patch) ESMA & FCA: Include Quotes template in the NovationTrade template
- DTCC-2405 (Patch) BondOption: ESMA Underlying Asset ID (Applies to FCA as well)
- DTCC-2313 (Patch) FCA Reporting - Extension to Valuation and Collateral Reports
- DTCC-2244 (Patch) Unable to open/send amendment_RT and Amendment_Snapshot for Canada Reporting
- DTCC-2394 (Patch) BondOption: <businessDayConvention> value does not meet DTCC requirement
- DTCC-2379 (Patch) Populate "FCA" for DTCCGTRTradePartyReportingObligation column in Collateral Value Report
- DTCC-2384 (Patch) Update Bond Option Template
- DTCC-2112 (Patch) Trade keyword GTR-UI set through wf rule DTCCGTRSetUPI is unavailable for selection in SDFilter criteria
- DTCC-2251 (Patch) Bond Option Regulatory Reporting
- DTCC-2372 (Patch) Sender Engine is unable to send edited DTCC messages
- DTCC-2354 (Patch) PET Message getting NACKED when cashflows are customized for Commodity Swap2
- DTCC-2358 (Patch) DTCCGTRValuation Report: Selecting Canadian province does not display relevant trade
- DTCC-2353 (Patch) DTCCGTRValuation Report: Issue regarding unmarshalling of EJB parameters

- DTCC-2186 (Patch) Export DTCC messages as text message
- DTCC-2350 (Patch) NPE in DTCCGTRValuationTradeReportStyle
- DTCC-2342 (Patch) Domain value 'DTCCGTRValuationTrade' causing exception in 'Trade Statement Runner'
- DTCC-2339 (Patch) DTCC GTR Missing value for field ESMA Underlying Asset ID (VarianceSwap - Underlying is EquityIndex)
- DTCC-2338 (Patch) DTCCGTRValuation Report: Extend DTCC GTR Spacer to 500
- DTCC-2327 (Patch) Update WF rule DTCCGTRSetSupervisorInformation to remove dependency on Collateral module
- DTCC-2218 (Patch) USI issuer should use CFTC xpath when submitting to DFA
- DTCC-2298 (Patch) TradeExtensionDTCCGTRValuationTradeReport not found: Valuation report error
- DTCC-2282 (Patch) Outgoing Confirm message Naked by DTCCUS for missing Confirmation Timestamp - in case of DFA+ESMA and DFA+FCA both.
- DTCC-2317 (Patch) Using Novation Fee RT to report Novations (without a Fee)
- DTCC-2314 (Patch) Update the Script DTCCCommonSchemaData - Add trade keyword for Version
- DTCC-2278 (Patch) GTR-USIIssuer and GTR-USITradeld keywords not getting populated for CANADA jurisdiction
- DTCC-2305 (Patch) Show warning when more than 5 ID's are selected for PO or CP in the ThirdPartyViewer
- DTCC-2285: DTCC Valuation Report includes trades for "NotReportingParty" trades in V16
- DTCC-2219 (Patch) Trade Party 1 & Party 2 Third Party Viewer ID/Type
- DTCC-2249 (Patch) Managing the field 'Version'
- DTCC-2286 (Patch) Refactor dtcc-module: upgrade logging library
- DTCC-1869 (Patch) Knock In should not propagate UTI to Child trade as per ISDA - New UTI Required
- DTCC-1869 – Knock In should not propagate UTI to Child trade as per ISDA - New UTI Required
- DTCC-1323 (Patch) GTR Commodity Derivatives: Field names to be corrected in tabular view of BO Message window
- DTCC-2256 (Patch) DTCC / EMIR / CDSIndexOption / The Strike price notation is missing
- DTCC-2025 (Patch) GTR: Brexit Impact - FCA Reporting
- DTCC-1332 (Patch) DTCC GTR - Commodity Option - NovationTrade_Confirm specific issue

4.65 Changes in 3.6.6

- DTCC-2461 (Patch) SQL error in DTCC upgrade file

- DTCC-2446 (Patch) The Scheduled task dedicated to archive trades does not work : Add columns to tr_report_hist table

4.66 Changes in 3.6.5

- DTCC-2430: UTI Prefix and UTI value did not populate in the Collateral Link Report for FCA
- DTCC-2425: FCA UTI not created for ESMA+FCA trades

4.67 Changes in 3.6.4

- DTCC-2442: Nack Received for RT Confirms when Novation is done with RP as ProcessingOrg for Commodities and Canada Jurisdiction. and keyword "reporting-gtr-version"
- DTCC-2431: Collateral portfolio column did not populate with value Y for FCA
- DTCC-2429: Cap/Floor ProductId(CFI code) from outgoing messages for ESMA and FCA trades
- DTCC-2420: FCA UTI not saved to the correct table
- DTCC-2416: Incorrect Action Type on NovationTrade
- DTCC-2409: DTCCGTR Valuation Report - "Submitter For Prefix and Submitter for Value" columns not populated in case of FCA Self and Dual submission trades
- DTCC-2410: ESMA & FCA: Include Quotes template in the NovationTrade template
- DTCC-2313 (Patch) FCA Reporting - Extension to Valuation and Collateral Reports
- DTCC-1332 (Patch) DTCC GTR - Commodity Option - NovationTrade_Confirm specific issue
- DTCC-2393: Error on opening Outgoing messages
- DTCC-2379: Populate "FCA" for DTCCGTRTradePartyReportingObligation column in Collateral Value Report
- DTCC-2371: UTI not created for FCA eligible CDSIndex trades
- DTCC-2329: ESMA+FCA Equity trades rejected by DTCC for Invalid Fpml
- DTCC-2372: Sender Engine is unable to send edited DTCC messages
- DTCC-2186: Export DTCC messages as text message
- DTCC-2218: USI issuer should use CFTC xpath when submitting to DFA
- DTCC-2317: Using Novation Fee RT to report Novations (without a Fee)
- DTCC-2286: Refactor dtcc-module: To upgrade logging library

- DTCC-1323: GTR Commodity Derivatives: Field names to be corrected in tabular view of BO Message window
- DTCC-2025: GTR Brexit Impact - FCA Reporting

4.68 Changes in 3.6.3

- DTCC-2363: PET Message getting NACKED when cashflows are customized for Commodity Swap2
- DTCC-2366: DTCCGTRValuation Report: Selecting Canadian province does not display relevant trade
- DTCC-2362: DTCCGTRValuation Report: Issue regarding unmarshalling of EJB parameters
- DTCC-2317 Using Novation Fee RT to report Novations (without a Fee)

4.69 Changes in 3.6.2

- DTCC-2352: NPE in DTCCGTRValuationTradeReportStyle
- DTCC-2348: Domain value 'DTCCGTRValuationTrade' causing exception in 'Trade Statement Runner'
- DTCC-2345: DTCC GTR Missing value for field ESMA Underlying Asset ID (VarianceSwap - Underlying is EquityIndex)
- DTCC-2341: DTCCGTRValuation Report: Extend DTCC GTR Spacer to 500
- DTCC-2336: Update WF rule DTCCGTRSetSupervisorInformation to remove dependency on Collateral module
- DTCC-2305: Show warning when more than 5 ID's are selected for PO or CP in the ThirdPartyViewerDTCC.

DTCCs limit is 5; if exceeded a NACK will be sent

4.70 Changes in 3.6.1

- DTCC-2320 - (Patch) Outgoing Confirm message Nacked by DTCCUS for Confirmation Timestamp - in case of DFA+ESMA and DFA+FCA
- DTCC-2311 - (Patch) GTR-USIIssuer and GTR-USITradeld keywords not getting populated for CANADA jurisdiction
- DTCC-2315 - (Patch) Update the Script DTCCCommonSchemaData - Add trade keyword for Version
- DTCC-2296 - (Patch) Managing the field Version

Domains added

- GTR-InterestRate-Version

- GTR-Credit-Version
- GTR-ForeignExchange-Version
- GTR-Equity-Version
- GTR-Commodity-Version

Domain details available in the DTCC Module Integration Guide

- DTCC-2300 - (Patch) Trade Party 1 & Party 2 Third Party Viewer ID/Type
- DTCC-2268 - (Patch) Unable to open/send amendment_RT and Amendment_Snapshot for Canada Reporting
- DTCC-2293 - DTCC Valuation Report includes trades for "NotReportingParty" trades in V16
- DTCC-2260 - (Patch) DTCC / EMIR / CDSIndexOption / The Strike price is missing
- DTCC-1880 - (Patch) Knock In should not propagate UTI to Child trade as per ISDA - New UTI Required

4.71 Changes in 3.6.0

Initial version for module 3.5 contains all changes and enhancements seen in previous module releases as well as the following.

- DTCC-2273 - (Patch) Capped Swap trade getting Nack from DTCC as Floating rate and resetfrequency details are incorrect
- DTCC-2211 - (Patch) Nack Received for FX ASIC eligible trades for 'Settlement Type'
- DTCC-2269 - (Patch) Reporting Timestamp missing from Capped Swap Outgoing Messages (FCA)
- DTCC-2264 (Patch) Error Loading DTCCGTR CAD Valuation
- DTCC-2263 - (Patch) Incorrect format for Price in the Outgoing snapshot message in Variance Swap
- DTCC-2255 - (Patch) Action Type not getting set correctly for Confirm and Snapshot messages
- DTCC-2248 - (Patch) Swaption EMIR and FCA selfsubmission trades rejected for incorrect Delivery Type
- DTCC-2231 - (Patch) Reporting Timestamp value missing from Exit messages for FCA

4.72 Changes in 3.5.5

- DTCC-2234 - (Patch) For EMIR Snapshot msg created is missing the "category" xpath for collateral hence getting Nack from DTCC
- DTCC-2236 - (Patch) Digital Option RT Message Fields that are Not Applicable: Touch condition, direction, trigger rate, ObservationStartDate, ObservationStartTime, ObservationEndDate, and ObservationEndTime.

- DTCC-2226 - (Patch) Missing <hourMinuteTime> in the second touch definition on PET message when TriggerType is OTNT(UI)
- DTCC-2223 (Patch) Incorrect Message Id On Message Window
- DTCC-2213 - (Patch) Digital Option DTCC GTR Trigger in messages are blank
- DTCC-2200 - (Patch) Product Classification (CFI code) missing in FX Swap
- DTCC-2194 - (Patch) FX Exit messages now require Version to be populated on XML messages
- DTCC-2204 - (Patch) Received NACK for FXSwap trade (USI UTI combination was not unique for ASIC)

4.73 Changes in 3.5.4

- DTCC-2152 - (Patch) Support Variation Margin and Excess Collateral columns in Collateral reports
- DTCC-2185 - (Patch) Collateral Portfolio Short Indicator
- DTCC-2190 (Patch) Long-Id issue in the WF rule rule DTCCGTRCleanReportingAttributes
- DTCC-2187 (Patch) Export DTCC messages as text message
- DTCC-2128 Trade keyword GTR-UPI set through wf rule DTCCGTRSetUPI is unavailable for selection in SDFilter criteria

4.74 Changes in 3.5.3

- DTCC-2161 (Patch) Merge SQL Injection branch into 3.5
- DTCC-2176 (Patch) Update Collateral version
- DTCC-2128 Trade keyword GTR-UPI set through wf rule DTCCGTRSetUPI is unavailable for selection in SDFilter criteria
- DTCC-2152 (Patch) Support Variation Margin and Excess Collateral columns in Collateral reports

4.75 Changes in 3.5.2

- DTCC-2160 (Patch) Merge SQL Injection branch into 3.5 and master
- DTCC-2149 – DTCCGTRCOLLATERALLINK Report showing unexpected error during report loading.
- DTCC-2145 (Patch) Impossible to update the Map To column in the Reporting Attribute Window
- DTCC-2137 (Patch) Java 7 ConcurrentHashMap.keySet() issue

- DTCC-2131 (Patch) DTCC sends NACK for Cancel trade on Exit messages with missing Reporting Timestamp
- DTCC-2074 (Patch) Managing Collateral Status - Party 1/2 Collateralization

4.76 Changes in 3.5.1

- DTCC-2125 - Unable to generate GTR-HkmaUTI/Issuer UTI keyword although common workflow rule set up.
- DTCC-2108 - GTR HKMA trade keyword are set properly

4.77 Changes in 3.5.0

Initial version for module 3.5 contains all changes and enhancements seen in previous module releases as well as the following:

- DTCC-2083 – Getting 'Error extracting Other Counterparty ID Type' on loading Collateral Link report
- DTCC-2091 - Action Type column not getting populated on loading Valuation Report for ASIC
- DTCC-2085 - Same trade displayed multiple times on loading the Collateral link report
- DTCC-2090 - Reporting Timestamp column not populated on loading Collateral Aggregated value report
- DTCC-2087 - ETD Position: Notional currency 1 should be populated with the contract currency by default.
- DTCC-1999 - UnaVista EMIR & ASIC Interface for valuation and collateral reports

Please refer to Valuation and Collateral Reporting Guide posted on the Calypso download site.

- DTCC-2079 - Reporting Timestamp is required on flat file submissions
- DTCC-2080 - ETD Position: EXIT action Position id's generating always with every ST run
- DTCC-2077 - ETD Position: ST report showing no data after running ST.
- DTCC-2075 - ETD Position: Positions reported without any change
- DTCC-2072 - DTCC-ETD Position: After updating the qty, old qty not displaying on ETD Position report
- DTCC-2029 - EMIR: Reporting Timestamp Field Required for Reporting (xml)
- DTCC-2065 - NPE when loading MAS Valuation Report
- DTCC-2023 - Populating location details for Trader, Branch and Desk
- DTCC-2024 - Version not required on FX
- DTCC-2049 - ETD Position: Update comment on EX_Exception task.

- DTCC-2051 - ETD Position: EtdPositionUti window creates numerous pop ups
- DTCC-2048 - ETD Position: Counterparty Side - Trade Party 1 & Trade Party 2 always populated with 'S'
- DTCC-2050 - ETD Position: Update EX_MISSING_POSITION_UTI task
- DTCC-1744 - Create a new window to manage ETD Position UTI
- DTCC-2008 - Pricing Sheet report fails to Load Long ID trades
- DTCC-1748 - Adapt the ST DTCCGTR_ETD_TRADE_STATE to run both Trade and Position reports
- DTCC-1651 - DTCC GTR - EMIR ETD reporting (Positions)
- DTCC-129 – Fix the description of exceptions in DTCCGTRMessageHandler

4.78 Changes in 3.4.12

- DTCC-2446 (Patch) The Scheduled task dedicated to archive trades does not work : Add columns to tr_report_hist table
- DTCC-2372 (Patch) Sender Engine is unable to send edited DTCC messages
- DTCC-2358 (Patch) DTCCGTRValuation Report: Selecting Canadian province does not display relevant trade
- DTCC-2186 (Patch) Export DTCC messages as text message

4.79 Changes in 3.4.11

- DTCC-2349: Domain value 'DTCCGTRValuationTrade' causing exception in 'Trade Statement Runner' DTCC-2349
- DTCC-2343: DTCC GTR Missing value for field ESMA Underlying Asset ID (VarianceSwap - Underlying is EquityIndex)

4.80 Changes in 3.4.10

- DTCC-2219: Trade Party 1 & Party 2 Third Party Viewer ID/Type
Configuration details available in Third Party Viewer User Guide

4.81 Changes in 3.4.9

- DTCC-2226 - (Patch) Missing <hourMinuteTime> in the second touch definition on PET message when TriggerType is OTNT(UI)
- DTCC-2290 - (Patch) Digital Option DTCC GTR Trigger in messages are blank
- DTCC-2259 - (Patch) DTCC / EMIR / CDSIndexOption / The Strike price notation is missing
- DTCC-2265 (Patch) Error Loading DTCCGTR CAD Valuation

4.82 Changes in 3.4.8

- DTCC-2261 - (Patch) Incorrect format for Price in the Outgoing snapshot message in Variance Swap
- DTCC-2241 - (Patch) DTCC GTR Missing value for field ESMA Underlying Asset ID (EquityStructuredOption - VarianceSwap - EquityLinkedSwap)
- DTCC-2237 - (Patch) Digital Option RT Message Fields that are Not Applicable: Touch condition, direction, trigger rate, ObservationStartDate, ObservationStartTime, ObservationEndDate, and ObservationEndTime.
- DTCC-2222 (Patch) Incorrect Message Id On Message Window

4.83 Changes in 3.4.7

- DTCC-2203 – Received NACK for FXSwap trades
- DTCC-2199 – Product Classification (CFI code) missing in FX Swap
- DTCC-2197 – DTCC sends NACK for Cancel trade on Exit messages with missing Reporting Timestamp
- DTCC-2193 – FX Exit messages now require Version to be populated
- DTCC-2189 – Long-Id issue in the WF rule DTCCGTRCleanReportingAttributes
- DTCC-2156 – Populating trade attributes 'GTR-ProcessingOrg-Collateralized' and 'GTR-CounterPartyCollateralized'

4.84 Changes in 3.4.6

- DTCC-2150 – DTCCGTRCOLLATERALLINK Report showing unexpected error
- DTCC-2146 – Impossible to update the Map To column in the Reporting

- DTCC-2109 – issue when GTR HKMA trade keyword are set
- DTCC-2023 – Populating location details for Trader, Branch and Desk
- DTCC-2066 – NPE when loading MAS Valuation Report
- DTCC-2029 – EMIR: Reporting Timestamp Field Required for Reporting
- DTCC-2024 – Version not required on FX
- DTCC-2014 – DTCC message shows incorrect effective date when stub period is Full coupon
- DTCC-2032 – Incorrect resetFrequency for OIS

4.85 Changes in 3.4.5

- DTCC-2008 - Pricing Sheet report fails to Load Long ID trades
- DTCC-1952 - The "UTI/Issuer" is not following ISDA recommendation - the characters 7 to 16 of the LEI are not populated instead entire LEI is getting populated
- DTCC-1989 - DTCC GTR Module 2.16.5 unable to parse nonpublicExecutionReportAcknowledgement

Domain added:

DTCCGTRFindNodeWithoutNamespace

Domain value added:

Name = DTCCGTRFindNodeWithoutNamespace

Value = IgnoreNamespace

Comment = false

By default this feature is disabled. The client must replace false by true.

- DTCC-1986 - DTCCGTR_OUTGOING messages for CNH FXoptions are reported in CNH currency instead of CNY.

4.86 Changes in 3.4.4

- DTCC-1975 - Update templates to include Trading Capacity for MAS
- DTCC-1977 - MAS: Update NovationTrade templates to include Price Notation

- DTCC-1976 - MAS: Update Xpaths for AI Party 1 & Party 2
- DTCC-1972 - EMIR: New xpath for credit derivatives
`//productType[@productTypeScheme="http://www.dtcc.com/coding-scheme/external/product-classification/emir-tranched-product"]="Untranched" or "Tranched"`
- DTCC-1954 - MAS: AI Party 2 Information is missing when SwiftBic is present
- DTCC-1955 - MAS: Party 1 & Party 2 Reporting Obligation is not getting populated
- DTCC-1947 - Populating trade attributes 'GTR-ProcessingOrg-Collateralized' and 'GTR-CounterPartyCollateralized'
- DTCC-1946 - Update Delivery Type Xpath in Templates
- DTCC-1930 - Unable to upload Exotic FXO's in DTCC, error messages seen.
- DTCC-1796 - EMIR: Compressed Trade Indicator missing on OTC Agent Submission
- DTCC-1923 - Error when ARCHIVING trades. Error = TradeRepositoryKeywordHandler.copyKeywordsToArchive
- DTCC-1915 - DTCC GTR FpML: Incorrect day count convention output for ACT/ACTY
- DTCC-1909 - Ability to disable DTCC Custom Tables if reporting is not used
domain name: DTCCGTRAttributesCustomTables
Value : DisabledDTCCCustomTable
Comment : True (or true)
Default value: false
- DTCC-1906 - DTCCGTrMessageWindow does not set character encoding
New domain name introduced to manage the encoding: DTCCGTRMessageViewerEncoding
Value: Encoding
Description: UTF-8
- DTCC-1810 - If CounterParty Masking = True then the CP will not be disclosed to the Jurisdiction where it Masked
- DTCC-1888 - Tranche and Exchange Rate not populating correctly at ETD Report level.
- DTCC-1874 - Child trade created from a Knock In is not selecting the correct UPI
- DTCC-1889 - Trade amendment causes trade filter loading to fail
- DTCC-1883 - UTI & USI should be provided on Window Forward

- DTCC-1869 - Knock In should not propagate UTI to Child trade as per ISDA - New UTI Required

4.87 Changes in 3.4.3

Technical release. No applicable changes

4.88 Changes in 3.4.2

- DTCC-1857 - ETD Transactions: After Scheduled Task is run, the exported transactions no longer appear in the ETD Trade State window
New checkbox criteria 'Use ScheduledTask Process StartDate'
If checked (ie 'True'): transactions already reported will not be displayed.
If unchecked (ie 'False'): all transaction will be displayed.
Default value is 'True'.
- DTCC-1842 - TradeFilter new doesn't not reset parameters ("TR / PO Role" tab)
- DTCC-1833 - Commodity Base & Commodity Details is not getting populated
- DTCC-1706 - Define CFI structures and groups for all ETD products
- DTCC-1699 - ETD transaction reporting: add new custom fields
- DTCC-1692 - Update the workflow rule DTCCGTRSetEmirReportingRegime
- DTCC-1195 - DTCC GTR - EMIR ETD reporting (Transactions)

4.89 Changes in 3.4.1

- DTCC-1832 - 'Copy Add' in Pricing Sheet & 'Save as new' in the Trade Window not Populating trade Attributes
- DTCC-1834 - Populating Country of the Other Counterparty
- DTCC-1827 - Negative values not allowed on Quantity & Notional
- DTCC-1826 - Currency of Price should only be given if Price Notation = U
- DTCC-1812 - When OriginCode = Client then Party 2 columns should contain Client info

- DTCC-1811 - Valuation Report: No data is displayed when only ASIC is selected
- DTCC-1813 - Reference Entity is not populated
- DTCC-1807 - ETD-ReportingAgent ability to take multiple values and populating trade attribute
- DTCC-1781 - ETD Transaction: Product Identification is not correctly populated
- DTCC-1799 - ETD Transactions: GTR-ProcessingOrgRole-ESMA is not populated with DualSubmission
- DTCC-1783 - ETD Transactions: Update the DTCCCommonSchemaData script
- DTCC-1795 - Nature of the Reporting Counterparty - Trade Party 1 & 2
- DTCC-1792 - ETD Transactions: Managing Counterparty Side Trade Party 1 & 2
- DTCC-1780 - ETD Transaction Columns: Price/Rate, Price Notation, Strike Price Notation
- DTCC-1782 - ETD Transaction: Do not populate GTR-UTIGeneratingParty on House Trades
- DTCC-1772 - When OriginCode = Client then 1 line of the report should have Party 2 as the Client
- DTCC-1771 - 2 lines are generated when OriginCode = HOUSE
- DTCC-1773 - ETD Transaction Report: Incorrect population of first row
- DTCC-1768 - Create a new LE Attribute known as ETD-ReportingDelegation
- DTCC-1765 - Credit Derivatives "Version" - replace CD with CA3.0CD3.1 for all jurisdictions
- DTCC-353 - DTCCPaymentProcessor.addException() is creating Tasks without setting a task date time
- DTCC-948 - Exported DTCC GTR related BO Messages from the BO Browser are not 100% correct
- DTCC-1760 - Upgrade the collateral module to the LongId version
- DTCC-1754 - Reporting attribute SubmissionState-ESMA-*** is not getting populated
- DTCC-1731 - Add a new attribute "Process Start Date" in the new ST DTCCGTR_ETD_TRADE_STATE
- DTCC-1729 - Remove the attribute ASIC-CorporateSector
- DTCC-1724 - CFI update is not taken in the xml message generated
- DTCC-1718 - Add support for LongId for Trades
- DTCC-1713 - Add a upgrade script adding ASIC in the domain DTCC-GTR-RelevantJurisdictionsByPurpose
- DTCC-1711 - Add ETD Primary Asset Classes
- DTCC-1688 - Report loading: apply the UTI management rules (1 row becomes n rows)
- DTCC-1707 - Update the workflow rules DTCCGTRSetEmirUTIGeneratingParty and DTCCGTRSetUTI
- DTCC-1703 - ETD transaction reporting: add constant fields and extended trade fields

- DTCC-1687 - Adapt the UTI Tradeld generation for listed products
- DTCC-1693 - Create a new LE attribute ETD-ReportingAgent
- DTCC-1689 - Create the transaction workflow rule DTCCGTRCheckUTI
- DTCC-1686 - Create 2 reporting attributes UTI-ETDCpty/Issuer and UTI-ETDCpty/Tradeld
- DTCC-1685 - Create a new ST DTCCGTR_ETD_TRADE_STATE for ETD Reporting
- DTCC-1683 - Create a new report window ETD Reporting
- DTCC-1679 - InstrumentCFI is not displayed in the trade attributes after removing the domain OtcProductCode.Location
- DTCC-1674 - Collateral Value & Collateral Link - Collateral Portfolio Indicator (ESMA & ASIC)
- DTCC-1667 - Collateral Value & Collateral Link - Trade Party Reporting Obligation is not populated
- DTCC-1666 - Valuation Report - The column 'Submitted For Value' is not populated
- DTCC-1655 - Product ID Value not accepted in Cross Jurisdiction
- DTCC-1518 - Support Australian Reporting Jurisdiction (ASIC)
- DTCC-998 - [NREG DTCC_GTR] Cannot load message reports for message type DTCCGTR_OUTGOING and DTCCGTR_INCOMING
- DTCC-942 - Exporting DTCC GTR Messages from the Message Report does not work

4.90 Changes in 3.4.0

Technical Release. No applicable changes

4.91 Changes in 3.3.8

- DTCC-2163: NPE in retrieving trades from Quick Serach, Trade Report are causing issues

4.92 Changes in 3.3.7

- DTCC-1889: Trade amendment causes trade filter loadig to fail
- DTCC-2135: DTCC sends NACK for Cancel trade on Exit messages with missing Reporting Timestamp

4.93 Changes in 3.3.6

- DTCC-2097 – Fix Java 7 ConcurrentHashMap not found
- DTCC-2032 – Incorrect resetFrequency for OIS
- DTCC-2014 – DTCC message shows incorrect effective date when stub period is Full Coupon.
- DTCC-2012 – DTCC message shows interpolation details whereas trade details does not have any such information.
- DTCC-1955 – MAS: Party 1 & Party 2 Reporting Obligation is not getting populated

4.94 Changes in 3.3.5

- DTCC-1952 - The "UTI/Issuer" is not following ISDA recommendation - the characters 7 to 16 of the LEI are not populated instead entire LEI is getting populated
- DTCC-1989 - DTCC GTR Module 2.16.5 unable to parse nonpublicExecutionReportAcknowledgement

Domain added:

DTCCGTRFindNodeWithoutNamespace

Domain value added:

Name = DTCCGTRFindNodeWithoutNamespace

Value = IgnoreNamespace, Description = false

By default, this feature is disabled. The client must replace false by true.

- DTCC-1986 - DTCCGTR_OUTGOING messages for CNH FXoptions are reported in CNH currency instead of CNY.

4.95 Changes in 3.3.4

- DTCC-1930 - Unable to upload Exotic FXO's in DTCC, error messages seen.
- DTCC-1796 - EMIR: Compressed Trade Indicator missing on OTC Agent Submission
- DTCC-1923 - Error when ARCHIVING trades. Error = TradeRepositoryKeywordHandler.copyKeywordsToArchive
- DTCC-1915 - DTCC GTR FpML: Incorrect day count convention output for ACT/ACTY

- DTCC-1909 - Ability to disable DTCC Custom Tables if reporting is not used
- DTCC-1810 - If CounterParty Masking = True then the CP will not be disclosed to the Jurisdiction where it Masked
- DTCC-1874 - Child trade created from a Knock In is not selecting the correct UPI
- DTCC-1883 - UTI & USI should be provided on Window Forward
- DTCC-1889 - Trade amendment causes trade filter loading to fail
- DTCC-1869 - Knock In should not propagate UTI to Child trade as per ISDA - New UTI Required
- DTCC-1576 - EMIR RTS: upgrade collateral link report

4.96 Changes in 3.3.3

- DTCC-1842 - TradeFilter new doesn't not reset parameters ("TR / PO Role" tab)

4.97 Changes in 3.3.2

- DTCC-1724 - CFI update is not taken in the xml message generated

4.98 Changes in 3.3.1

- DTCC-1679 - InstrumentCFI is not displayed in the trade attributes after removing the domain OtcProductCode.Location
- DTCC-1674 - Collateral Value & Collateral Link - Collateral Portfolio Indicator (ESMA & ASIC)
- Collateral Value & Collateral Link - Collateral Portfolio Indicator (ESMA & ASIC)
- DTCC-1667 - Collateral Value & Collateral Link - Trade Party Reporting Obligation is not populated
- DTCC-1666 - Valuation Report - The column 'Submitted For Value' is not populated
- DTCC-1584 - MiFID Product Code - Move capture from trade keywords to sec codes
- DTCC-1599 - EMIR RTS: Support Product Codes for OTC Derivatives
- DTCC-1595 - EMIR RTS: add the ReportingLevel enumeration
- DTCC-1572 - EMIR RTS: upgrade collateral report
- DTCC-1568 - EMIR RTS: upgrade valuation report

- DTCC-1555 - EMIR RTS: rewrite the parse

4.99 Changes in 3.3.0

- DTCC-1647 - The currency of the price should be given if the PriceNotation is not in Percentage or Yield
- DTCC-1643 - Credit Derivatives "Version" - For DTCCUS replace CD with CA3.0CD3.1
- DTCC-1617 - EMIR RTS: hide collateralization type when actionType != N
- DTCC-1591 - EMIR RTS: upgrade action type
- DTCC-1551 - Rate-reset interpolation tenor do not work for Week Based Tenors
- DTCC-1517 - EMIR RTS: develop a CFI generator

4.100 Changes in 3.1.13

- DTCC-2551: DTCC Problem - SwapNonDeliverable - Value FxFixingDate : "periodMultiplier"

4.101 Changes in 3.1.12

- DTCC-2131 – DTCC sends NACK for Cancel trade on Exit messages with missing Reporting Timestamp

4.102 Changes in 3.1.11

- DTCC-1889 – Trade amendment causes trade filter loading to fail

4.103 Changes in 3.1.10

- DTCC-2029 – EMIR: Reporting Timestamp Field Required for Reporting
- DTCC-2097 – Fix Java 7 ConcurrentHashMap not found

4.104 Changes in 3.1.9

- DTCC-2032 – Incorrect resetFrequency for OIS

4.105 Changes in 3.1.8

- DTCC-2014 - DTCC message shows incorrect effective date when stub period is Full Coupon
- DTCC-2012 - DTCC message shows interpolation details whereas trade details does not have any such information.
- DTCC-1952 - The "UTI/Issuer" is not following ISDA recommendation - the characters 7 to 16 of the LEI are not populated instead entire LEI is getting populated
- DTCC-1986 - DTCCGTR_OUTGOING messages for CNH FXoptions are reported in CNH currency instead of CNY.
- DTCC-1989 - DTCC GTR Module 2.16.5 unable to parse nonpublicExecutionReportAcknowledgement

Domain added:

Value = DTCCGTRFindNodeWithoutNamespace

Domain value added:

Name = DTCCGTRFindNodeWithoutNamespace

Value = IgnoreNamespace

Comment = false

By default, this feature is disabled. The client must replace false by true.

4.106 Changes in 3.1.7

- DTCC-1955 - MAS: Party 1 & Party 2 Reporting Obligation is not getting populated
- DTCC-1810 - If CounterParty Masking = True then the CP will not be disclosed to the Jurisdiction where it Masked
- DTCC-1889 - Trade amendment causes trade filter loading to fail

4.107 Changes in 3.1.6

- DTCC-1930 - Unable to upload Exotic FXO's in DTCC, error messages seen.
- DTCC-1796 - EMIR: Compressed Trade Indicator missing on OTC Agent Submission
- DTCC-1915 - DTCC GTR FpML: Incorrect day count convention output for ACT/ACTY
- DTCC-1909 - Ability to disable DTCC Custom Tables if reporting is not used
- DTCC-1883 - UTI & USI should be provided on Window Forward
- DTCC-1869 - Knock In should not propagate UTI to Child trade as per ISDA - New UTI Required
- DTCC-1874 - Child trade created from a Knock In is not selecting the correct UPI
- DTCC-1724 - CFI update is not taken in the xml message generated

4.108 Changes in 3.1.5

- DTCC-1674 - Collateral Value & Collateral Link - Collateral Portfolio Indicator (ESMA & ASIC)
- DTCC-1667 - Collateral Value & Collateral Link - Trade Party Reporting Obligation is not populated
- DTCC-1666 - Valuation Report - The column 'Submitted For Value' is not populated
- DTCC-1662 - Warning message when loading the Collateral Link report
- DTCC-1655 - Product ID Value not accepted in Cross Jurisdiction
- DTCC-1647 - The currency of the price should be given if the PriceNotation is not in Percentage or Yield
- DTCC-1643 - Credit Derivatives "Version" - For DTCCUS replace CD with CA3.0CD3.1
- DTCC-1635 - EMIR RTS: Add new Xpaths for Commodity Base and Commodity Details
- DTCC-1617 - EMIR RTS: hide collateralization type when actionType != N
- DTCC-1580 - Deactivate CustomLEAttributeValidator
- DTCC-1576 - EMIR RTS: upgrade collateral link report
- DTCC-1572 - EMIR RTS: upgrade collateral report
- DTCC-1568 - EMIR RTS: upgrade valuation report
- DTCC-1551 - Rate-reset interpolation tenor do not work for Week Based Tenors
- DTCC-1517 - EMIR RTS: develop a CFI generator

- DTCC-1522 - Bug fix in DTCCBaseRule
- DTCC-1519 - Int to Long: use Calypso ID API module to hide calls to modified functions
- DTCC-1504 - Add rate-reset interpolation tenor to Swaps reports
- DTCC-1496 - Valuation report for FX Class: Add 300 columns "GTR Spacer"

4.109 Changes in 3.1.4

- DTCC-1475 - Upgrade format amount test to avoid false negative results

4.110 Changes in 3.1.3

- DTCC-1512 - DTCC outgoing FRA FpML periodMultiplier element incorrect sign
- DTCC-1453 - Change currency CNH to CNY in valuation reporting file
- DTCC-1435 - DTCC GTR: Reporting Obligation new fields on Valuation report
- DTCC-1416 - GTR: Create templates and parser to support CDXOption
- DTCC-1415 - GTR: Enhance DTCCGTRSetUPI to support CD Index Option
- DTCC-1409 - Inverse CCY Pairs causing NACK Messages (FXO Accrual + Digital with Barrier)
- DTCC-1391 - Digital (American) Amendment RT message is getting NACKED. (make the trigger type FULL, NT UP)
- DTCC-1378 - DTCC - FXOption Asian Average Strike
- DTCC-1373 - GTR: add new mandatory field in FXO templates
- DTCC-1369 - Summary: Digitals FXO getting NACKED DTCC FXOVannaVolga pricer measure
- DTCC-1354 - FXO Vanilla DTCC no incoming message for RT OUTGOING messages
- DTCC-1358 - DTCC GTR 7293: Update Xpath for Rates Exotics products
- DTCC-1355 - We can't capture any trade with Collateral Portfolio Code greater than 20 characters
- DTCC-1349 - Adding a DTCCGTRFile gateway

4.111 Changes in 3.1.2

- DTCC-1393 - Canadian Lifecycle Messages are not getting ACKED (remain in SENT status)
- DTCC-1383 - Issue with GTRCREATE when we are reporting to both DFA and Canada
- DTCC-1343 - DTCC module does not compile anymore on V15
- DTCC-1339 - CDS Novation in Transferee position without Novation Fee information
- DTCC-1325 - DTCC GTR: Dividend Swap message NACKED due to invalid Notional Amount
- DTCC-1320 - DTCC GTR: A WACK (received for a Swap) is interpreted as a NACK
- DTCC-1317 - New ExecuteSQL: remove init and demo data from the schema data files
- DTCC-1314 - DTCC GTR - ESMA Level 2 - Issue with Action Type = "N"
- DTCC-1308 - EQD: many prices and quantities are not correctly formatted
- DTCC-1303 - OpenUnits tag on DividendSwap Template seems to be limited on digits
- DTCC-1304 - Reporting Attributes window always suggest to save the changes, even if no change
- DTCC-1151 - Refactoring: The value of some reporting attributes is still stored in trade keywords

4.112 Changes in 3.1.1

Technical release. No applicable changes

4.113 Changes in 3.1.0

- DTCC-1219 - Cannot book Credit Derivative trades in the Pricing Sheet
- DTCC-1198 - For FX Forwards instead of saving one line/message it saves one and it updates it
- DTCC-1200 - When terminating an FXSwap, all values for submission disappear

Module 2.x Release Notes

5.1 Changes in 2.16.10

- DTCC-2131: DTCC sends NACK for Cancel trade on Exit messages with missing Reporting Timestamp

5.2 Changes in 2.16.9

- DTCC-2029: EMIR: Reporting Timestamp Field Required for Reporting

5.3 Changes in 2.16.8

- DTCC-2002: The "UTI/Issuer" is not following ISDA recommendation - the characters 7 to 16 of the LEI are not populated instead entire LEI is getting populated

5.4 Changes in 2.16.7

- DTCC-1994: DTCC GTR Module 2.16.5 unable to parse nonpublicExecutionReportAcknowledgement. Introduced new domain DTCCGTRFindNodeWithoutNamespace
- DTCC-1990: DTCCGTR_OUTGOING messages for CNH FXOptions are reported in CNH currency instead of CNY.
- DTCC-1964: MAS: Party 1 & Party 2 Reporting Obligation is not getting populated
- DTCC-1945: Unable to upload Exotic FXO's in DTCC, error messages seen.
- DTCC-1931: EMIR: Compressed Trade Indicator missing on OTC Agent Submission

5.5 Changes in 2.16.6

- DTCC-1901: If CounterParty Masking = True then the CP will not be disclosed to the Jurisdiction where it Masked
- DTCC-1885: UTI & USI should be provided on Window Forward

- DTCC-1877: Knock In should not propagate UTI to Child trade as per ISDA - New UTI Required
- DTCC-1875: Child trade created from a Knock In is not selecting the correct UPI
- DTCC-1727: CFI update is not taken in the xml message generated

5.6 Changes in 2.16.5

- DTCC-1622: EMIR RTS: Cleaning deprecated work-arounds
- DTCC-1618: EMIR RTS: hide collateralization type when actionType != N
- DTCC-1614: EMIR RTS: Implement Single Regulation Messaging Strategy
- DTCC-1592: EMIR RTS: upgrade action type
- DTCC-1534: EMIR RTS 2.0 (final release)

Please refer to EMIR RTS 2.0 Guide posted on the Calypso download site.

5.7 Changes in 2.16.4

- DTCC-1657: Product ID Value not accepted in Cross Jurisdiction
- DTCC-1648: The currency of the price should be given if the PriceNotation is not in Percentage or Yield
- DTCC-1644: Credit Derivatives "Version" - For DTCCUS replace CD with CA3.0CD3.1
- DTCC-1639: MiFID Product Code - Move capture from trade keywords to sec codes

5.8 Changes in 2.16.3

- DTCC-1556 - The originalMessage in ACK has also changed.
- DTCC-1592 EMIR RTS: DTCC now requires a ActionType.MODIFY on termination
- DTCC-1630: EMIR RTS: release 2.16.3 (Release candidate)

5.9 Changes in 2.16.2

- DTCC-1608 DTCCGTRUtility: bug with FX products
- DTCC-1612: EMIR RTS: release 2.16.2 (Release candidate)

5.10 Changes in 2.16.1

- DTCC-1596: EMIR RTS: add the ReportingLevel enumeration
- DTCC-1590: EMIR RTS: upgrade action type

5.11 Changes in 2.16.0

- DTCC-1586: Rate-reset interpolation tenor do not work for Week Based Tenors
- DTCC-1582: Deactivate CustomLEAttributeValidator
- DTCC-1578: EMIR RTS: upgrade collateral link report
- DTCC-1574: EMIR RTS: upgrade collateral report
- DTCC-1570: EMIR RTS: upgrade valuation report
- DTCC-1566: EMIR RTS: rework the exceedsClearingThreshold information
- DTCC-1562: DTCC GTR: A WACK (received for a Swap) is interpreted as a NACK
- DTCC-1559: EQD: many prices and quantities are not correctly formatted
- DTCC-1540: EMIR RTS: upgrade reporting attributes
- DTCC-1535: EMIR RTS: develop a CFI generator