

Nasdaq Calypso

Exchange Feed Release Notes

April 2025
Approved

This document describes the changes on Exchange Feed modules from Version 3.0.0 and provides procedures to upgrade to latest version of Exchange Feed. Please review this document before making changes to the existing version.

▶ Please refer to the Calypso Exchange Feed Integration Guide for information on installing the Exchange Feed Interface.

Document History

Published	Summary of Changes
September 2014	HRC Support, Use FpML translation module
September 2014	Clean up jar content
October 2014	Bug fixes
October 2014	3.1.0 Release
December 2014	Bug fix for messaging mode outgoing message
January 2015	CME Swaption support phase 1
February 2015	LCH-Bug fix for messaging mode for ConsentRefused message
May 2015	CME Bug fix for supporting the Basis Swap and OIS swap products
July 2015	LCH and CME enhancements on the CCPClearedDate & PlatformTradeld keyword.
February 2016	Support Exercise Lifecycles for CME Swaptions.
January 2017	3.5.0 release.
August 2018	Updated for version 6.0.2.
November 2018	Updated for version 6.1.1.
March 2019	Updated for version 6.2.0.
April 2019	Updated for version 5.2.12.
May 2019	Updated for version 6.2.1.
August 2019	Updated for version 5.2.13.

Published	Summary of Changes
September 2019	Updated for version 6.3.0.
October 2019	Updated for version 5.2.14.
December 2019	Updated for version 5.2.15.
January 2020	Updated for version 5.2.16.
February 2020	Updated for version 6.4.0, 5.2.17, 6.4.1.
April 2020	Updated for version 6.5.0.
May 2020	Updated for version 5.2.18.
June 2020	Updated for version 6.6.0.
July 2020	Updated for version 6.7.0, 6.7.1.
August 2020	Updated for version 6.8.0.
October 2020	Updated for version 6.7.2, 5.2.19, 6.9.0
November 2020	Updated for version 6.10.0
December 2020	Updated for version 6.7.3, 6.7.4
January 2021	Updated for version 6.11.0
February 2021	Updated for version 6.12.0
June 2021	Updated for version 6.13.0
August 2021	Updated for version 6.14.0
September 2021	Updated for version 6.15.0 – Technical release only

Published	Summary of Changes
October 2021	Updated for version 6.13.1, 6.16.0
November 2021	Updated for version 6.14.1, 6.17.0
January 2022	Updated for version 7.0.0, 7.0.1
February 2022	Updated for version 6.18.0, 7.1.0, 7.2.0
March 2022	Updated for version 6.19.0, 7.3.0 (technical release only)
April 2022	Updated for version 6.20.0
May 2022	Updated for version 6.13.2
June 2022	Updated for version 7.4.0, 6.21.0
October 2022	Updated for version 6.13.3, 6.13.4, 6.14.2
November 2022	Updated for version 7.5.0, 6.22.0
December 2022	Updated for version 6.13.5, 6.14.3
January 2023	Updated for version 7.6.0, 6.23.0
March 2023	Updated for version 7.7.0, 6.24.0, 6.14.4
April 2023	Updated for version 6.14.5, 7.8.0, 6.25.0
June 2023	Updated for version 7.9.0, 6.26.0
October 2023	Updated for version 7.10.0, 7.11.0, 6.14.6
November 2023	Updated for version 7.8.1
December 2023	Updated for version 6.14.7

Published	Summary of Changes
January 2024	Updated for version 9.3.0 – Technical release only – Compatibility with version 18
February 2024	Updated for version 7.12.0, 7.12.1 Updated for version 9.4.0, 9.5.0, 9.5.1 - Technical releases only
March 2024	Updated for version 6.14.8, 7.8.2, 7.11.1, 9.6.0
April 2024	Updated for version 7.13.0
May 2024	Updated for version 9.7.0
June 2024	Updated for version 6.14.9, 7.11.2, 7.14.0, 9.8.0
July 2024	Updated for version 9.9.0
October 2024	Updated for version 6.14.10, 9.10.0, 7.15.0
November 2024	Updated for version 7.15.0, 7.15.1, 9.11.0, 9.11.1
January 2025	Updated for version 9.12.0, 7.16.0, 7.11.3, 7.15.2
April 2025	Updated for version 6.14.11, 9.13.0

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Schema Data Synchronization

Please follow the release instruction for every release, if there is no special data patch instruction on the Data Migration section on every release, please synchronized with the following 3 files by using Execute SQL

- ExchangeFeedSchemaData.xml
- CMEEExchangeFeedSchemaData.xml
- LCHEXchangeFeedSchemaData.xml

Fixes and Enhancements

2.1 Changes in 9.13.0 Release

Dependency on Calypso 18 April 2025 MR

Capability Group	Capability	Asst Class	Legacy Component	Case	APL	Issue	Type	Description
Front Office	Trade Capture	IRD	Exch Feed 9.13.0	00139033		EXCHF-1605	Issue	Issue – Rates are not picked up correctly in Cashflows from Fixed Rate Scheduler. Impact Analysis – Local impact to LCHBaseTranslator – Added support to adjust amortization dates - Setting FPML_MAP_ADJUST_AMORTIZATIONSCHEDULE_DATES = true.
Integration	Trade Lifecycle Integration	Cross	Exch Feed 9.13.0	00141181		EXCHF-1608	Issue	Issue - CME Bundle Trades remain in PENDING Status because messages are going on separate thread. Impact Analysis – Local impact to CMEMessage - Checking if package id is available then use as external reference (JMSGroup Id), so message will go on same thread.

2.2 Changes in 9.12.0 Release

Dependency on Calypso 18 February 2025 MR

Capability Group	Capability	Asst Class	Legacy Component	Case	APL	Issue	Type	Description
ETD EU /or FCM Clearing	None	Cross	Exch Feed 9.12.0	00134696, 00129293	APL-11903	EXCHF-1595	Enh	Issue – Add support for new Position Report format for LCH.

Capability Group	Capability	Asst Class	Legacy Component	Case	APL	Issue	Type	Description
								Impact Analysis – Added support for Position Report format.
Integration	Trade Lifecycle Integration	Cross	Exch Feed 9.12.0	00141417		EXCHF-1591	Enh	<p>Issue - Issue with Fees direction in LCH_DEFAULT_TRADE_LOADER – Fees direction is not reversed when trade direction is reversed.</p> <p>Impact Analysis – Local impact to LCHTranslator – Reversing fees direction when the following mapping is set:</p> <p>Name = LCH/Translator</p> <p>Interface Value = ReversePayRecForDefaultUpload</p> <p>Calypso Value = true</p>
			Exch Feed 9.12.0			EXCHF-1585	Issue	<p>Issue - Incorrect value populated in PlatformTrade ID keyword.</p> <p>Impact Analysis – Local impact to LCHBaseTranslator – Setting PlatformTrade ID correctly.</p>

2.3 Changes in 9.11.0, 9.11.1 Release

Dependency on Calypso 18 December 2024 MR

Capability Group	Capability	Asst Class	Legacy Component	Case	APL	Issue	Type	Description
ETD EU /or FCM Clearing	None	Cross	Exch Feed 9.11.1	00131401		EXCHF-1584	Issue	<p>Issue – BBG trades - PlatformTradeld trade keyword incorrectly mapped to Report Tracking Number in FpML.</p> <p>Impact Analysis – Local impact – Parsing fields in correct order.</p>

2.4 Changes in 9.10.0 Release

Dependency on Calypso 18 November 2024 MR

Capability Group	Capability	Asst Class	Legacy Component	Case	APL	Issue	Type	Description
ETD EU /or FCM Clearing	None	Cross	Exch Feed 9.10.0	00131401		EXCHF-1572	Issue	Issue – BBG trades - PlatformTradeId trade keyword incorrectly mapped to Report Tracking Number in FpML. Impact Analysis – Local impact – Parsing fields in correct order.
			Exch Feed 9.10.0		APL-11372	EXCHF-1575	Sec	Issue – Security – The following libraries have been upgraded: camel to version 4.7.0 h2 to version 2.3.230

2.5 Changes in 9.9.0 Release

Dependency on Calypso 18 August 2024 MR

Capability Group	Capability	Asst Class	Legacy Component	Case	APL	Issue	Type	Description
			Exch Feed 9.9.0		APL-10338	EXCHF-1566	Sec	Issue – Security – Upgrade com.enterprisedt:edtfpj-pro library to version 7.7.0.

2.6 Changes in 9.8.0 Release

Dependency on Calypso 18 July 2024 MR

Capability Group	Capability	Asst Class	Legacy Component	Case	APL	Issue	Type	Description
ETD EU /or FCM Clearing	None	Cross	Exch Feed 9.8.0	00095726	APL-9939	EXCHF-1538	Enh	Issue – Extend support of PTRR trade keywords to LCH termination messages. Impact Analysis – PTRR trade keywords added to LCH termination messages.
ETD EU /or FCM Clearing	None	Cross	Exch Feed 9.8.0	00095726	APL-9939	EXCHF-1550	Enh	Issue – LCH - Report Tracking Number not populated while applying Terminate action. Impact Analysis – Populating Report Tracking Number correctly upon termination.

2.7 Changes in 9.7.0 Release

Dependency on Calypso 18 June 2024 MR

Capability Group	Capability	Asst Class	Legacy Component	Case	APL	Issue	Type	Description
			Exch Feed 9.7.0		APL-8442	EXCHF-1531	Sec	Issue – Security - The camel third party library has been upgrade to version 4.2.0.

2.8 Changes in 9.6.0 Release

Dependency on Calypso 18 April 2024 MR

Capability Group	Capability	Asst Class	Legacy Component	Case	APL	Issue	Type	Description
ETD EU /or FCM Clearing	None	Cross	Exch Feed 9.6.0	00102371, 00097513	APL-8548	EXCHF-1509	Enh	Issue – Add support for report tracking number, PriorUTI and PTRR trade keywords for CME. Impact Analysis – The following trade keywords have been added:

Capability Group	Capability	Asst Class	Legacy Component	Case	APL	Issue	Type	Description
								CCPReportTrackingNumber (rtn_id) CCPPTRRIdentifier (ptrr_id) PriorUTI (prior_uti) PriorUTIPrefix (20 first characters of PriorUTI) PriorUTIValue (remaining characters of PriorUTI)
			Exch Feed 9.6.0		APL-8346	EXCHF-1472	Enh	Issue – Add support for UPI and PTRR trade keywords for LCH. Impact Analysis – Added trade keyword InstrumentUPI and product code UPI that contain tag UPI if provided in LCH file. Added trade keywords: CCPPTRR (compression-value) CCPPTRRIdentifier (compression-link-identifier) CCPPTRRServiceProviderLEI (compression-provider) CCPPTRRTechnique (compression-technique)
ETD EU /or FCM Clearing	None	Cross	Exch Feed 9.6.0	00095726, 00095720, 00097513	APL-8346	EXCHF-1491	Enh	Issue – Add support for report tracking number for LCH. Impact Analysis – Added trade keyword CCPReportTrackingNumber (report-tracking-number).

2.9 Changes in 7.16.0 Release

Dependency on Calypso 17 January 2025 MR

Capability Group	Capability	Asst Class	Legacy Component	Case	APL	Issue	Type	Description
ETD EU /or FCM Clearing	None	Cross	Exch Feed 7.16.0	00134696, 00129293	APL-12181	EXCHF-1594	Enh	Issue – Add support for new Position Report format for LCH. Impact Analysis – Added support for Position Report format.
Integration	Trade Lifecycle Integration	Cross	Exch Feed 7.16.0	00141417		EXCHF-1590	Enh	Issue - Issue with Fees direction in LCH_DEFAULT_TRADE_LOADER – Fees direction is not reversed when trade direction is reversed. Impact Analysis – Local impact to LCHTranslator – Reversing fees direction when the following mapping is set: Name = LCH/Translator Interface Value = ReversePayRecForDefaultUpload Calypso Value = true
			Exch Feed 7.16.0			EXCHF-1583	Issue	Issue - Incorrect value populated in PlatformTrade ID keyword. Impact Analysis – Local impact to LCHBaseTranslator – Setting PlatformTrade ID correctly.

2.10 Changes in 7.15.2 Release

Dependency on Calypso 17 November 2024 MR

Capability Group	Capability	Asst Class	Legacy Component	Case	APL	Issue	Type	Description
ETD EU /or FCM Clearing	None	Cross	Exch Feed 7.15.2	00134696, 00129293	APL-12185	EXCHF-1597	Enh	Issue – Add support for new Position Report format for LCH.

Capability Group	Capability	Asst Class	Legacy Component	Case	APL	Issue	Type	Description
								Impact Analysis – Added support for Position Report format.
Integration	Trade Lifecycle Integration	Cross	Exch Feed 7.15.2	00141417		EXCHF-1601	Enh	<p>Issue - Issue with Fees direction in LCH_DEFAULT_TRADE_LOADER – Fees direction is not reversed when trade direction is reversed.</p> <p>Impact Analysis – Local impact to LCHTranslator – Reversing fees direction when the following mapping is set:</p> <p>Name = LCH/Translator</p> <p>Interface Value = ReversePayRecForDefaultUpload</p> <p>Calypso Value = true</p>

2.11 Changes in 7.15.0, 7.15.1 Release

Dependency on Calypso 17 November 2024 MR

Capability Group	Capability	Asst Class	Legacy Component	Case	APL	Issue	Type	Description
ETD EU /or FCM Clearing	None	Cross	Exch Feed 7.15.1	00131401		EXCHF-1573	Issue	<p>Issue – BBG trades - PlatformTradeld trade keyword incorrectly mapped to Report Tracking Number in FpML.</p> <p>Impact Analysis – Local impact – Parsing fields in correct order.</p>

2.12 Changes in 7.14.0 Release

Dependency on Calypso 17 June 2024 MR

Capability Group	Capability	Asst Class	Legacy Component	Case	APL	Issue	Type	Description
ETD EU /or FCM Clearing	None	Cross	Exch Feed 7.14.0	00095726	APL-9940	EXCHF-1536	Enh	Issue – Extend support of PTRR trade keywords to LCH termination messages. Impact Analysis – PTRR trade keywords added to LCH termination messages.
ETD EU /or FCM Clearing	None	Cross	Exch Feed 7.14.0	00095726	APL-9940	EXCHF-1548	Enh	Issue – LCH - Report Tracking Number not populated while applying Terminate action. Impact Analysis – Populating Report Tracking Number correctly upon termination.

2.13 Changes in 7.13.0 Release

Dependency on Calypso 17 April 2024 MR

Capability Group	Capability	Asst Class	Legacy Component	Case	APL	Issue	Type	Description
ETD EU /or FCM Clearing	None	Cross	Exch Feed 7.13.0	00102371, 00097513	APL-8549	EXCHF-1508	Enh	Issue – Add support for report tracking number, PriorUTI and PTRR trade keywords for CME. Impact Analysis – The following trade keywords have been added: CCPReportTrackingNumber (rtn_id) CCPPTRRIdentifier (ptrr_id) PriorUTI (prior_uti) PriorUTIPrefix (20 first characters of PriorUTI) PriorUTIValue (remaining characters of PriorUTI)
ETD EU /or FCM Clearing	None	Cross	Exch Feed 7.13.0	00095726, 00095720, 00097513	APL-8347	EXCHF-1489	Enh	Issue – Add support for report tracking number for LCH.

Capability Group	Capability	Asst Class	Legacy Component	Case	APL	Issue	Type	Description
								Impact Analysis – Added trade keyword CCPReportTrackingNumber (report-tracking-number).

2.14 Changes in 7.12.0, 7.12.1 Release

Dependency on Calypso 17 February 2024 MR

Capability Group	Capability	Asst Class	Legacy Component	Case	APL	Issue	Type	Description
ETD EU /or FCM Clearing	None	Cross	Exch Feed 7.12.1	00095726, 00095720, 00097513	APL-8347	EXCHF-1471	Enh	<p>Issue – Add support for UPI and PTRR trade keywords for LCH.</p> <p>Impact Analysis – Added trade keyword InstrumentUPI and product code UPI that contain tag UPI if provided in LCH file.</p> <p>Added trade keywords:</p> <p>CCPPTRR (compression-value)</p> <p>CCPPTRRIdentifier (compression-link-identifier)</p> <p>CCPPTRRServiceProviderLEI (compression-provider)</p> <p>CCPPTRRTechnique (compression-technique)</p>

2.15 Changes in 7.11.3 Release

Dependency on Calypso 17 November 2023 MR

Capability Group	Capability	Asst Class	Legacy Component	Case	APL	Issue	Type	Description
ETD EU /or FCM Clearing	None	Cross	Exch Feed 7.11.3	00134696, 00129293	APL-12184	EXCHF-1596	Enh	Issue – Add support for new Position Report format for LCH. Impact Analysis – Added support for Position Report format.
Integration	Trade Lifecycle Integration	Cross	Exch Feed 7.11.3	00141417		EXCHF-1592	Enh	Issue - Issue with Fees direction in LCH_DEFAULT_TRADE_LOADER – Fees direction is not reversed when trade direction is reversed. Impact Analysis – Local impact to LCHTranslator – Reversing fees direction when the following mapping is set: Name = LCH/Translator Interface Value = ReversePayRecForDefaultUpload Calypso Value = true

2.16 Changes in 7.11.2 Release

Dependency on Calypso 17 November 2023 MR

Capability Group	Capability	Asst Class	Legacy Component	Case	APL	Issue	Type	Description
ETD EU /or FCM Clearing	None	Cross	Exch Feed 7.11.2	00095726	APL-9941	EXCHF-1537	Enh	Issue – Extend support of PTRR trade keywords to LCH termination messages. Impact Analysis – PTRR trade keywords added to LCH termination messages.
ETD EU /or FCM Clearing	None	Cross	Exch Feed 7.11.2	00095726	APL-9941	EXCHF-1549	Enh	Issue – LCH - Report Tracking Number not populated while applying Terminate action.

Capability Group	Capability	Asst Class	Legacy Component	Case	APL	Issue	Type	Description
								Impact Analysis – Populating Report Tracking Number correctly upon termination.

2.17 Changes in 7.11.1 Release

Dependency on Calypso 17 November 2023 MR

Capability Group	Capability	Asst Class	Legacy Component	Case	APL	Issue	Type	Description
ETD EU /or FCM Clearing	None	Cross	Exch Feed 7.11.1	00095726, 00095720, 00097513	APL-8350	EXCHF-1474	Enh	<p>Issue – Add support for UPI and PTRR trade keywords for LCH.</p> <p>Impact Analysis – Added trade keyword InstrumentUPI and product code UPI that contain tag UPI if provided in LCH file.</p> <p>Added trade keywords:</p> <p>CCPPTRR (compression-value)</p> <p>CCPPTRRIdentifier (compression-link-identifier)</p> <p>CCPPTRRServiceProviderLEI (compression-provider)</p> <p>CCPPTRRTechnique (compression-technique)</p>
ETD EU /or FCM Clearing	None	Cross	Exch Feed 7.11.1	00095726, 00095720, 00097513	APL-8350	EXCHF-1490	Enh	<p>Issue – Add support for report tracking number for LCH.</p> <p>Impact Analysis – Added trade keyword CCPReportTrackingNumber (report-tracking-number).</p>

2.18 Changes in 7.10.0, 7.11.0 Release

Dependency on Calypso 17 November 2023 MR

Capability Group	Capability	Asst Class	Legacy Component	Case	APL	Issue	Type	Description
			Exch Feed 7.11.0		APL-6548	EXCHF-1401	Enh	Issue – Add UPI trade keyword to Exchange Feed for CME. Impact Analysis – Added trade keyword InstrumentUPI and product code UPI that contain tag UPI if provided in CME file on CCP facing trade.

2.19 Changes in 7.9.0 Release

Dependency on Calypso 17 July 2023 MR

Capability Group	Capability	Asst Class	Legacy Component	Case	APL	Issue	Type	Description
Integration	Trade Lifecycle Integration	Cross	Exch Feed 7.9.0	00056576	APL-5469	EXCHF-1401	Enh	Issue – LCH Forexclear - Support Request Consent messages for FXNDF Declear lifecycle. Impact Analysis – Added support for the following messages: Request consent (Declear) - VERIFIED > PTE_TERMINATE > PENDING_PTE Consent Granted (Declear) - PENDING_PTE > ACCEPT > PTE_ACCEPTED Clearing Confirmed (Declear) - PTE_ACCEPTED > COMPRESS > PENDING_TERMINATE UpdateManagerEngine terminates the trade through PENDING_TERMINATE > TERMINATE > TERMINATED

2.20 Changes in 7.8.2 Release

Dependency on Calypso 17 May 2023 MR

Capability Group	Capability	Asst Class	Legacy Component	Case	APL	Issue	Type	Description
ETD EU /or FCM Clearing	None	Cross	Exch Feed 7.8.2	00095726, 00095720, 00097513	APL-8351	EXCHF-1470	Enh	<p>Issue – Add support for UPI and PTRR trade keywords for LCH.</p> <p>Impact Analysis – Added trade keyword InstrumentUPI and product code UPI that contain tag UPI if provided in LCH file.</p> <p>Added trade keywords:</p> <p>CCPPTRR (compression-value)</p> <p>CCPPTRRIdentifier (compression-link-identifier)</p> <p>CCPPTRRServiceProviderLEI (compression-provider)</p> <p>CCPPTRRTechnique (compression-technique)</p>
ETD EU /or FCM Clearing	None	Cross	Exch Feed 7.8.2	00095726, 00095720, 00097513	APL-8351	EXCHF-1488	Enh	<p>Issue – Add support for report tracking number for LCH.</p> <p>Impact Analysis – Added trade keyword CCPReportTrackingNumber (report-tracking-number).</p>
ETD EU /or FCM Clearing	None	Cross	Exch Feed 7.8.2	00102371, 00097513	APL-8550	EXCHF-1510	Enh	<p>Issue – Add support for report tracking number, PriorUTI and PTRR trade keywords for CME.</p> <p>Impact Analysis – The following trade keywords have been added:</p> <p>CCPReportTrackingNumber (rtn_id)</p> <p>CCPPTRRIdentifier (ptrr_id)</p> <p>PriorUTI (prior_uti)</p> <p>PriorUTIPrefix (20 first characters of PriorUTI)</p>

Capability Group	Capability	Asst Class	Legacy Component	Case	APL	Issue	Type	Description
								PriorUTIValue (remaining characters of PriorUTI)

2.21 Changes in 7.8.1 Release

Dependency on Calypso 17 May 2023 MR

Capability Group	Capability	Asst Class	Legacy Component	Case	RPM	Issue	Type	Description
ETD EU /or FCM Clearing	None	Cross	Exch Feed 7.8.1	00086136	APL-6549	EXCHF-1447	Enh	Issue – Add UPI trade keyword to Exchange Feed for CME. Impact Analysis – Added trade keyword InstrumentUPI and product code UPI that contain tag UPI if provided in CME file on CCP facing trade.
Integration	Trade Lifecycle Integration	Cross	Exch Feed 7.8.1	00056576	APL-6244	EXCHF-1422	Enh	Issue – LCH Forexclear - Support Request Consent messages for FXNDF Declear lifecycle. Impact Analysis – Added support for the following messages: Request consent (Declear) - VERIFIED > PTE_TERMINATE > PENDING_PTE Consent Granted (Declear) - PENDING_PTE > ACCEPT > PTE_ACCEPTED Clearing Confirmed (Declear) - PTE_ACCEPTED > COMPRESS > PENDING_TERMINATE UpdateManagerEngine terminates the trade through PENDING_TERMINATE > TERMINATE > TERMINATED

2.22 Changes in 7.8.0 Release

Dependency on Calypso 17 May 2023 MR

Important note – FXR prefix removed from trade keywords for LCH Forexclear – See issue EXCHF-1392 for details.

Capability Group	Capability	Asst Class	Legacy Component	Case	RPM	Issue	Type	Description
Integration	Trade Lifecycle Integration	Cross	Exch Feed 7.8.0	00060825		EXCHF-1392	Issue	Issue – LCH Forexclear LCH Forexclear - CCPTradeID incorrectly set for resulting compression trades. Impact Analysis – Local impact to LCHBaseTranslator – Removing FXR prefix from trade keywords: CCPRemainingTradeId, CCPReplacementTradeId, CCPExercisedTradeId, CCPNettingId, ClientTradeId, CCPBlockTradeId, CCPTradeId.
Integration	Trade Lifecycle Integration	Cross	Exch Feed 7.8.0	00060819		EXCHF-1388	Issue	Issue - LCH Forexclear - CCPOriginCode incorrectly set for Full Terminations. Impact Analysis – Local impact to LCHBaseTranslator - Added code to not overwrite the value of CCPOriginCode in case of the termination.

2.23 Changes in 7.7.0 Release

Dependency on Calypso 17 April 2023 MR

Capability Group	Capability	Asst Class	Legacy Component	Case	RPM	Issue	Type	Description
Integration	Trade Lifecycle Integration	Cross	Exch Feed 7.7.0	00053043		EXCHF-1380	Issue	Issue – Trade Bundle version mismatch prevents saving trade to bundle. Impact Analysis – Local impact - Checking if trade contains the package name to execute the

Capability Group	Capability	Asst Class	Legacy Component	Case	RPM	Issue	Type	Description
								process in a single thread instead of multiple threads.

2.24 Changes in 7.6.0 Release

Dependency on Calypso 17 February 2023 MR

Capability Group	Capability	Asst Class	Legacy Component	Case	RPM	Issue	Type	Description
ETD EU /or FCM Clearing	None	Cross	Exch Feed 7.6.0	00047288		EXCHF-1369	Enh	Issue – Split GlobalUTI between two values. Impact Analysis – No change to GlobalUTI. The first 20 characters of GlobalUTI are stored in UTIPrefix and the remaining characters are stored in UTIValue.

2.25 Changes in 7.5.0 Release

Dependency on Calypso 17 December 2022 MR

Important Note – Changes to trade keywords – See below.

Capability Group	Capability	Asst Class	Legacy Component	Case	RPM	Issue	Type	Description
ETD EU /or FCM Clearing	None	Cross	Exch Feed 7.5.0	00043076 00042113	RPM-11390	EXCHF-1356	Enh	Issue – Add support for Global UTI. Impact Analysis – For CME, the new tag utiScheme contains the Global UTI and is stored in the trade keyword GlobalUTI. The trade keywords USIPrefix and USIValue are no longer populated.

Capability Group	Capability	Asst Class	Legacy Component	Case	RPM	Issue	Type	Description
								For LCH and Eurex FCM, the existing tag issuerIDScheme now contains the Global UTI and is still stored in the trade keyword UTIPrefix.
			Exch Feed 7.5.0			EXCHF-1353	Issue	Issue - Trade Id not reflecting in Message report for REPO trades. Impact Analysis – Local impact – Retrieving Trade Id correctly.
Integration	Trade Lifecycle Integration	Cross	Exch Feed 7.5.0	00036003		EXCHF-1348	Issue	Issue - Intraday RepoClear - Missing components ExternalReference, CCPTradeID, CCPClearedDate and CCPClearedDatetime. Impact Analysis – Local impact – Retrieving missing components correctly.

2.26 Changes in 7.4.0 Release

Dependency on Calypso 17 June 2022 MR

Component	Case	RPM	Issue	Type	Description
Exch Feed 7.4.0		RPM-9741	EXCHF-1336	Enh	<p>Issue - LCH REPOCLEAR – Support 2 new CCPs in Exchange Feed.</p> <p>Fix – The CCP mapping can be specified as below.</p> <p>Definition of the CCP:</p> <p>Name = LCH/CCP</p> <p>Interface Value = <sent by tag></p> <p>Calypso Value = <CCP legal entity> (example: LCHSA, LCHLTD) – This is mapped to the CCP legal entity attribute defined below.</p> <p>If no mapping is found for the <sent by tag>, then mapping for the <product type> is used instead.</p> <p>Definition of the LE attribute used to identify the CCP:</p>

Component	Case	RPM	Issue	Type	Description
					Name = LCH/CounterpartyAttributeIdentifier Interface Value = LCHParticipant Calypso Value = <le attribute where CCP short name is stored> - The attribute is LCH_CPTY if not set. Please refer to the Calypso Clearing Member Installation and Setup Guide for details.

2.27 Changes in 7.0.0, 7.0.1 Release

Dependency on Calypso 17 February 2022 MR

Component	Case	RPM	Issue	Type	Description
Exch Feed 7.0.1	00015738		EXCHF-1294	Enh	Issue – LCH_DEFAULT_TRADE_LOADER scheduled task for LCH FireDrill file taking opposite party information. Fix - Added mapping entry: Name = - LCH/Translator Interface Value = ReversePayRecForDefaultUpload If Calypso Value = true, the pay/rec direction of the swap legs is reversed.
Exch Feed 7.0.1	00023561		EXCHF-1291	Enh	Issue – Exchange Feed is not following the workflow as the BusinessFlow trade keyword defaults to FCM and therefore follows the FCM workflow. Fix – Added mapping entry SkipDefaultingBusinessFlow. When set to true, the BusinessFlow trade keyword is not defaulted. Example: Name = LCH/Translator Interface Value = SkipDefaultingBusinessFlow Calypso Value = true

Component	Case	RPM	Issue	Type	Description
					When the mapping entry is not found, the BusinessFlow trade keyword defaults to FCM.

2.28 Changes in 6.26.0 Release

Dependency on Calypso 16.1 June 2023 MR

Capability Group	Capability	Asst Class	Legacy Component	Case	APL	Issue	Type	Description
Integration	Trade Lifecycle Integration	Cross	Exch Feed 6.26.0	00056576	APL-5470	EXCHF-1399	Enh	<p>Issue – LCH Forexclear - Support Request Consent messages for FXNDF Declear lifecycle.</p> <p>Impact Analysis – Added support for the following messages:</p> <p>Request consent (Declear) - VERIFIED > PTE_TERMINATE > PENDING_PTE</p> <p>Consent Granted (Declear) - PENDING_PTE > ACCEPT > PTE_ACCEPTED</p> <p>Clearing Confirmed (Declear) - PTE_ACCEPTED > COMPRESS > PENDING_TERMINATE</p> <p>UpdateManagerEngine terminates the trade through PENDING_TERMINATE > TERMINATE > TERMINATED</p>

2.29 Changes in 6.25.0 Release

Dependency on Calypso 16.1 April 2023 MR

Important note – FXR prefix removed from trade keywords for LCH Forexclear – See issue EXCHF-1390 for details.

Capability Group	Capability	Asst Class	Legacy Component	Case	RPM	Issue	Type	Description
Integration	Trade Lifecycle Integration	Cross	Exch Feed 6.25.0	00060825		EXCHF-1390	Issue	Issue – LCH Forexclear - CCPTradeID incorrectly set for resulting compression trades. Impact Analysis – Local impact to LCHBaseTranslator – Removing FXR prefix from trade keywords: CCPRemainingTradeId, CCPReplacementTradeId, CCPExercisedTradeId, CCPNettingId, ClientTradeID, CCPBlockTradeID, CCPTradeID.
Integration	Trade Lifecycle Integration	Cross	Exch Feed 6.25.0	00060819		EXCHF-1386	Issue	Issue - LCH Forexclear - CCPOriginCode incorrectly set for Full Terminations. Impact Analysis – Local impact to LCHBaseTranslator - Added code to not overwrite the value of CCPOriginCode in case of the termination.

2.30 Changes in 6.24.0 Release

Dependency on Calypso 16.1 March 2023 MR

Capability Group	Capability	Asst Class	Legacy Component	Case	RPM	Issue	Type	Description
Integration	Trade Lifecycle Integration	Cross	Exch Feed 6.24.0	00053043		EXCHF-1378	Issue	Issue – Trade Bundle version mismatch prevents saving trade to bundle. Impact Analysis – Local impact - Checking if trade contains the package name to execute the process in a single thread instead of multiple threads.

2.31 Changes in 6.23.0 Release

Dependency on Calypso 16.1 January 2023 MR

Capability Group	Capability	Asst Class	Legacy Component	Case	RPM	Issue	Type	Description
ETD EU /or FCM Clearing	None	Cross	Exch Feed 6.23.0	00047288		EXCHF-1370	Enh	Issue – Split GlobalUTI between two values. Impact Analysis – No change to GlobalUTI. The first 20 characters of GlobalUTI are stored in UTIPrefix and the remaining characters are stored in UTIValue.

2.32 Changes in 6.22.0 Release

Dependency on Calypso 16.1 November 2022 MR

Important Note – Changes to trade keywords – See below.

Capability Group	Capability	Asst Class	Legacy Component	Case	RPM	Issue	Type	Description
ETD EU /or FCM Clearing	None	Cross	Exch Feed 6.22.0	00043076 00042113	RPM-11391	EXCHF-1355	Enh	Issue – Add support for Global UTI. Impact Analysis – For CME, the new tag utiScheme contains the Global UTI and is stored in the trade keyword GlobalUTI. The trade keywords USIPrefix and USIValue are no longer populated. For LCH and Eurex FCM, the existing tag issuerIDScheme now contains the Global UTI and is still stored in the trade keyword UTIPrefix.
			Exch Feed 6.22.0			EXCHF-1352	Issue	Issue - Trade Id not reflecting in Message report for REPO trades.

Capability Group	Capability	Asst Class	Legacy Component	Case	RPM	Issue	Type	Description
								Impact Analysis – Local impact – Retrieving Trade Id correctly.
Integration	Trade Lifecycle Integration	Cross	Exch Feed 6.22.0	00036003		EXCHF-1347	Issue	Issue - Intraday RepoClear - Missing components ExternalReference, CCPTradeID, CCPClearedDate and CCPClearedDatetime. Impact Analysis – Local impact – Retrieving missing components correctly.

2.33 Changes in 6.21.0 Release

Dependency on Calypso 16.1 June 2022 MR

Component	HD/Case	RPM	Issue	Type	Description
Exch Feed 6.21.0		RPM-9742	EXCHF-1334	Enh	<p>Issue - LCH REPOCLEAR – Support 2 new CCPs in Exchange Feed.</p> <p>Fix – The CCP mapping can be specified as below.</p> <p>Definition of the CCP:</p> <p>Name = LCH/CCP</p> <p>Interface Value = <sent by tag></p> <p>Calypso Value = <CCP legal entity> (example: LCHSA, LCHLTD) – This is mapped to the CCP legal entity attribute defined below.</p> <p>If no mapping is found for the <sent by tag>, then mapping for the <product type> is used instead.</p> <p>Definition of the LE attribute used to identify the CCP:</p> <p>Name = LCH/CounterpartyAttributeIdentifier</p> <p>Interface Value = LCHParticipant</p> <p>Calypso Value = <le attribute where CCP short name is stored> - The attribute is LCH_CPTY if not set.</p>

Component	HD/Case	RPM	Issue	Type	Description
					Please refer to the Calypso Clearing Member Installation and Setup Guide for details.

2.34 Changes in 6.20.0 Release

Dependency on Calypso 16.1 April 2022 MR

Component	HD/Case	RPM	Issue	Type	Description
Exch Feed 6.20.0	00015738 00022598		EXCHF-1293	Issue	Issue – Fix typo in mapping entry Interface Value = ReversePayRecForDefalutUpload. Impact Analysis – The mapping entry is Interface Value = ReversePayRecForDefaultUpload.
Exch Feed 6.20.0	00023561		EXCHF-1291	Enh	Issue – Exchange Feed is not following the workflow as the BusinessFlow trade keyword defaults to FCM and therefore follows the FCM workflow. Fix – Added mapping entry SkipDefaultingBusinessFlow. When set to true, the BusinessFlow trade keyword is not defaulted. Example: Name = LCH/Translator Interface Value = SkipDefaultingBusinessFlow Calypso Value = true When the mapping entry is not found, the BusinessFlow trade keyword defaults to FCM.

2.35 Changes in 6.19.0 Release

Dependency on Calypso 16.1 March 2022 MR

Component	HD/Case	RPM	Issue	Type	Description
Exch Feed 6.19.0		RPM-7306	EXCHF-1321	Enh	Issue – Security - Upgrade jdom2 libraries to version 2.0.6.1.

2.36 Changes in 6.18.0 Release

Dependency on Calypso 16.1 February 2022 MR

Component	HD/Case	RPM	Issue	Type	Description
Exch Feed 6.18.0		RPM-6967	EXCHF-1316	Enh	Issue – Security - Upgrade edtfpj-pro library to version 7.2.0.

2.37 Changes in 6.17.0 Release

Dependency on Calypso 16.1 December 2021 MR

Version 6.17.0 is a technical release only.

2.38 Changes in 6.16.0 Release

Dependency on Calypso 16.1 November 2021 MR

Component	HD/Case	RPM	Issue	Type	Description
Exch Feed 6.16.0		RPM-5174	EXCHF-1281	Enh	Issue – CME Clearing - Add support for INDEX_CONVERSION terminating event for RFR conversion. Fix – Added support for INDEX_CONVERSION terminating event for RFR conversion.
Exch Feed 6.16.0	00017877		EXCHF-1278	Issue	Issue - LCHSA CDS trades cannot be created when using messaging mode. Impact Analysis – Local impact.

Component	HD/Case	RPM	Issue	Type	Description
Exch Feed 6.16.0	00015738		EXCHF-1270	Enh	<p>Issue – LCH_DEFAULT_TRADE_LOADER scheduled task for LCH FireDrill file taking opposite party information.</p> <p>Fix - Added mapping entry:</p> <p>Name = - LCH/Translator</p> <p>Interface Value = ReversePayRecForDefalutUpload</p> <p>If Calypso Value = true, the pay/rec direction of the swap legs is reversed.</p>

2.39 Changes in 6.14.11 Release

Dependency on Calypso 16.1 October 2023 MR

Capability Group	Capability	Asst Class	Legacy Component	Case	APL	Issue	Type	Description
Front Office	Trade Capture	IRD	Exch Feed 6.14.11	00139033		EXCHF-1606	Issue	<p>Issue – Rates are not picked up correctly in Cashflows from Fixed Rate Scheduler.</p> <p>Impact Analysis – Local impact to LCHBaseTranslator – Added support to adjust amortization dates - Setting FPML_MAP_ADJUST_AMORTIZATIONSCHEDULE_DATES = true.</p>

2.40 Changes in 6.14.10 Release

Dependency on Calypso 16.1 October 2023 MR

Capability Group	Capability	Asst Class	Legacy Component	Case	APL	Issue	Type	Description
ETD EU /or FCM Clearing	None	Cross	Exch Feed 6.14.10	00131401		EXCHF-1574	Issue	Issue – BBG trades - PlatformTradeld trade keyword incorrectly mapped to Report Tracking Number in FpML. Impact Analysis – Local impact – Parsing fields in correct order.

2.41 Changes in 6.14.9 Release

Dependency on Calypso 16.1 October 2023 MR

Capability Group	Capability	Asst Class	Legacy Component	Case	APL	Issue	Type	Description
ETD EU /or FCM Clearing	None	Cross	Exch Feed 6.14.9	00095726	APL-9943	EXCHF-1535	Enh	Issue – Extend support of PTRR trade keywords to LCH termination messages. Impact Analysis – PTRR trade keywords added to LCH termination messages.
ETD EU /or FCM Clearing	None	Cross	Exch Feed 6.14.9	00095726	APL-9943	EXCHF-1547	Enh	Issue – LCH - Report Tracking Number not populated while applying Terminate action. Impact Analysis – Populating Report Tracking Number correctly upon termination.

2.42 Changes in 6.14.8 Release

Dependency on Calypso 16.1 October 2023 MR

Capability Group	Capability	Asst Class	Legacy Component	Case	APL	Issue	Type	Description
ETD EU /or FCM Clearing	None	Cross	Exch Feed 6.14.8	00095726, 00095720, 00097513	APL-8388	EXCHF-1478	Enh	<p>Issue – Add support for UPI and PTRR trade keywords for LCH.</p> <p>Impact Analysis – Added trade keyword InstrumentUPI and product code UPI that contain tag UPI if provided in LCH file.</p> <p>Added trade keywords:</p> <p>CCPPTRR (compression-value)</p> <p>CCPPTRRIdentifier (compression-link-identifier)</p> <p>CCPPTRRServiceProviderLEI (compression-provider)</p> <p>CCPPTRRTechnique (compression-technique)</p>
ETD EU /or FCM Clearing	None	Cross	Exch Feed 6.14.8	00095726, 00095720, 00097513	APL-8388	EXCHF-1492	Enh	<p>Issue – Add support for report tracking number for LCH.</p> <p>Impact Analysis – Added trade keyword CCPReportTrackingNumber (report-tracking-number).</p>
ETD EU /or FCM Clearing	None	Cross	Exch Feed 6.14.8	00102371, 00097513	APL-8551	EXCHF-1507	Enh	<p>Issue – Add support for report tracking number, PriorUTI and PTRR trade keywords for CME.</p> <p>Impact Analysis – The following trade keywords have been added:</p> <p>CCPReportTrackingNumber (rtn_id)</p> <p>CCPPTRRIdentifier (ptrr_id)</p> <p>PriorUTI (prior_uti)</p> <p>PriorUTIPrefix (20 first characters of PriorUTI)</p> <p>PriorUTIValue (remaining characters of PriorUTI)</p>

2.43 Changes in 6.14.7 Release

Dependency on Calypso 16.1 October 2023 MR

Capability Group	Capability	Asst Class	Legacy Component	Case	APL	Issue	Type	Description
Integration	Trade Lifecycle Integration	Cross	Exch Feed 6.14.7	00056576	APL-5471	EXCHF-1403	Enh	<p>Issue – LCH Forexclear - Support Request Consent messages for FXNDF Declear lifecycle.</p> <p>Impact Analysis – Added support for the following messages:</p> <p>Request consent (Declear) - VERIFIED > PTE_TERMINATE > PENDING_PTE</p> <p>Consent Granted (Declear) - PENDING_PTE > ACCEPT > PTE_ACCEPTED</p> <p>Clearing Confirmed (Declear) - PTE_ACCEPTED > COMPRESS > PENDING_TERMINATE</p> <p>UpdateManagerEngine terminates the trade through PENDING_TERMINATE > TERMINATE > TERMINATED</p>

2.44 Changes in 6.14.6 Release

Dependency on Calypso 16.1 October 2023 MR

Capability Group	Capability	Asst Class	Legacy Component	Case	APL	Issue	Type	Description
			Exch Feed 6.14.6		APL-6550	EXCHF-1441	Enh	<p>Issue – Add UPI trade keyword to Exchange Feed for CME.</p> <p>Impact Analysis – Added trade keyword InstrumentUPI and product code UPI that contain tag UPI if provided in CME file on CCP facing trade.</p>

2.45 Changes in 6.14.5 Release

Dependency on Calypso 16.1 September 2021 MR

Important note – FXR prefix removed from trade keywords for LCH Forexclear – See issue EXCHF-1391 for details.

Capability Group	Capability	Asst Class	Legacy Component	Case	RPM	Issue	Type	Description
Integration	Trade Lifecycle Integration	Cross	Exch Feed 6.14.5	00060825		EXCHF-1391	Issue	Issue – LCH Forexclear - CCPTradeID incorrectly set for resulting compression trades. Impact Analysis – Local impact to LCHBaseTranslator – Removing FXR prefix from trade keywords: CCPRemainingTradeId, CCPReplacementTradeId, CCPExercisedTradeId, CCPNettingId, ClientTradeId, CCPBlockTradeId, CCPTradeId.
Integration	Trade Lifecycle Integration	Cross	Exch Feed 6.14.5	00060819		EXCHF-1387	Issue	Issue - LCH Forexclear - CCPOriginCode incorrectly set for Full Terminations. Impact Analysis – Local impact to LCHBaseTranslator - Added code to not overwrite the value of CCPOriginCode in case of the termination.

2.46 Changes in 6.14.4 Release

Dependency on Calypso 16.1 September 2021 MR

Capability Group	Capability	Asst Class	Legacy Component	Case	RPM	Issue	Type	Description
Integration	Trade Lifecycle Integration	Cross	Exch Feed 6.14.4	00053043		EXCHF-1379	Issue	Issue – Trade Bundle version mismatch prevents saving trade to bundle. Impact Analysis – Local impact - Checking if trade contains the package name to execute the

Capability Group	Capability	Asst Class	Legacy Component	Case	RPM	Issue	Type	Description
								process in a single thread instead of multiple threads.

2.47 Changes in 6.14.3 Release

Dependency on Calypso 16.1 September 2021 MR

Capability Group	Capability	Asst Class	Legacy Component	Case	RPM	Issue	Type	Description
ETD EU /or FCM Clearing	None	Cross	Exch Feed 6.14.3	00047288		EXCHF-1367	Enh	Issue – Split GlobalUTI between two values. Impact Analysis – No change to GlobalUTI. The first 20 characters of GlobalUTI are stored in UTIPrefix and the remaining characters are stored in UTIValue.

2.48 Changes in 6.14.2 Release

Dependency on Calypso 16.1 September 2021 MR

Important Note – Changes to trade keywords – See below.

Capability Group	Capability	Asst Class	Legacy Component	Case	RPM	Issue	Type	Description
ETD EU /or FCM Clearing	None	Cross	Exch Feed 6.14.2	00043076 00042113	RPM-11392 RPM-11574 RPM-11575	EXCHF-1357	Enh	Issue – Add support for Global UTI. Impact Analysis – For CME, the new tag utiScheme contains the Global UTI and is stored in the trade keyword GlobalUTI. The trade keywords USIPrefix and USIValue are no longer populated.

Capability Group	Capability	Asst Class	Legacy Component	Case	RPM	Issue	Type	Description
								For LCH and Eurex FCM, the existing tag issuerIDScheme now contains the Global UTI and is still stored in the trade keyword UTIPrefix.

2.49 Changes in 6.14.1 Release

Dependency on Calypso 16.1 September 2021 MR

Component	HD/Case	RPM	Issue	Type	Description
Exch Feed 6.14.1	00023561		EXCHF-1290	Enh	<p>Issue – Exchange Feed is not following the workflow as the BusinessFlow trade keyword defaults to FCM and therefore follows the FCM workflow.</p> <p>Fix – Added mapping entry SkipDefaultingBusinessFlow.</p> <p>When set to true, the BusinessFlow trade keyword is not defaulted.</p> <p>Example:</p> <p>Name = LCH/Translator</p> <p>Interface Value = SkipDefaultingBusinessFlow</p> <p>Calypso Value = true</p> <p>When the mapping entry is not found, the BusinessFlow trade keyword defaults to FCM.</p>

2.50 Changes in 6.14.0 Release

Dependency on Calypso 16.1 September 2021 MR

Component	HD/Case	RPM	Issue	Type	Description
Exch Feed 6.14.0		RPM-4313	EXCHF-1268	Enh	Issue – Technical issue - Changes for using “internal” Data Uploader module.

2.51 Changes in 6.13.5 Release

Dependencies

- datauploader-9.10.16
- Calypso-V15.2/V16.1

Capability Group	Capability	Asst Class	Legacy Component	Case	RPM	Issue	Type	Description
ETD EU /or FCM Clearing	None	Cross	Exch Feed 6.13.5	00047288		EXCHF-1368	Enh	Issue – Split GlobalUTI between two values. Impact Analysis – No change to GlobalUTI. The first 20 characters of GlobalUTI are stored in UTIPrefix and the remaining characters are stored in UTIValue.

2.52 Changes in 6.13.4 Release

Dependencies

- datauploader-9.10.16
- Calypso-V15.2/V16.1

Important Note – Changes to trade keywords – See below.

Capability Group	Capability	Asst Class	Legacy Component	Case	RPM	Issue	Type	Description
ETD EU /or FCM Clearing	None	Cross	Exch Feed 6.13.4	00043076 00042113	RPM-11392 RPM-11574	EXCHF-1359	Enh	Issue – Add support for Global UTI. Impact Analysis – For CME, the new tag utiScheme contains the Global UTI and is stored

Capability Group	Capability	Asst Class	Legacy Component	Case	RPM	Issue	Type	Description
					RPM-11575			<p>in the trade keyword GlobalUTI. The trade keywords USIPrefix and USIValue are no longer populated.</p> <p>For LCH and Eurex FCM, the existing tag issuerIDScheme now contains the Global UTI and is still stored in the trade keyword UTIPrefix.</p>

2.53 Changes in 6.13.3 Release

Dependencies

- datauploader-9.9.2
- Calypso-V15.2/V16.1

Capability Group	Capability	Asst Class	Legacy Component	Case	RPM	Issue	Type	Description
			Exch Feed 6.13.3			EXCHF-1351	Issue	<p>Issue - Trade Id not reflecting in Message report for REPO trades.</p> <p>Impact Analysis – Local impact – Retrieving Trade Id correctly.</p>
Integration	Trade Lifecycle Integration	Cross	Exch Feed 6.13.3	00036003		EXCHF-1346	Issue	<p>Issue - Intraday RepoClear - Missing components ExternalReference, CCPTradeID, CCPClearedDate and CCPClearedDatetime.</p> <p>Impact Analysis – Local impact – Retrieving missing components correctly.</p>

2.54 Changes in 6.13.2 Release

Dependencies

- datauploader-9.9.2

- Calypso-V15.2/V16.1

Component	HD/Case	RPM	Issue	Type	Description
Exch Feed 6.13.2		RPM-9743	EXCHF-1335	Enh	<p>Issue - LCH REPOCLEAR – Support 2 new CCPs in Exchange Feed.</p> <p>Fix – The CCP mapping can be specified as below.</p> <p>Definition of the CCP:</p> <p>Name = LCH/CCP</p> <p>Interface Value = <sent by tag></p> <p>Calypso Value = <CCP legal entity> (example: LCHSA, LCHLTD) – This is mapped to the CCP legal entity attribute defined below.</p> <p>If no mapping is found for the <sent by tag>, then mapping for the <product type> is used instead.</p> <p>Definition of the LE attribute used to identify the CCP:</p> <p>Name = LCH/CounterpartyAttributeIdentifier</p> <p>Interface Value = LCHParticipant</p> <p>Calypso Value = <le attribute where CCP short name is stored> - The attribute is LCH_CPTY if not set.</p> <p>Please refer to the Calypso Clearing Member Installation and Setup Guide for details.</p>

2.55 Changes in 6.13.1 Release

Dependencies

- datauploader-9.9.2
- Calypso-V15.2/V16.1

Component	HD/Case	RPM	Issue	Type	Description
Exch Feed 6.13.1	00017877		EXCHF-1279	Issue	Issue - LCHSA CDS trades cannot be created when using messaging mode. Impact Analysis – Local impact.

2.56 Changes in 6.13.0 Release

Dependencies

- datauploader-9.9.2
- Calypso-V15.2/V16.1

Component	HD/Case	RPM	Issue	Type	Description
Exch Feed 6.13.0		RPM-4548	EXCHF-1261	Enh	Issue - LCH RepoClear - Add support for the following Intraday lifecycle messages: requestConsent - This message is sent from RepoClear to the Clearing Broker via ClearLink to request Clearing Broker's consent on a trade. consentGranted - This message is sent from Clearing Broker to RepoClear giving explicit consent on a trade. consentRefused - This message sent from Clearing Broker to RepoClear to give explicit refusal of consent on a trade. clearingConfirmed - This message is sent from RepoClear to Clearing Broker to confirm Clearing of a trade.

2.57 Changes in 6.12.0 Release

Dependencies

- datauploader-9.5.0
- Calypso-V15.2/V16.1

Component	HelpDesk	Issue	Type	Description
Exch Feed 6.12.0		EXCHF-1248	Enh	Issue – Upgrade library org.apache.camel to version 3.4.2 for 15.2.

2.58 Changes in 6.11.0 Release

Dependencies

- datauploader-9.4.5
- Calypso-V15.2/V16.1

Component	HelpDesk	Issue	Type	Description
Exch Feed 6.11.0		EXCHF-1256	Issue	Issue – Error when performing Declear of FX Spot/Fwd.
Exch Feed 6.11.0		EXCHF-1255	Issue	Issue – FX Option Exercise not working via Messaging mode.
Exch Feed 6.11.0		EXCHF-1250	Enh	Issue - OTC Clearing – Add LCH FX Spot and Forward Trade Lifecycle, Option Exercise/ Expiry Lifecycle. Fix – The workflow action CCP_EXERCISE needs to be added to the Trade workflow from VERIFIED to EXERCISED, and to the domain "UploadAllowedAmendAction".
Exch Feed 6.11.0	00005431	EXCHF-1243	Issue	Issue - BusinessFlow keyword is not added for CDS Index trades using Data Uploader.

2.59 Changes in 6.7.3, 6.7.4 Release

Dependencies

- datauploader-8.6.6
- Calypso-V15.2/V16.1

Component	HelpDesk	Issue	Type	Description
Exch Feed 6.7.4	00005431	EXCHF-1242	Issue	Issue - BusinessFlow trade keyword is not added for CDS Index trades using Data Uploader

2.60 Changes in 6.10.0 Release

Dependencies

- datauploader-9.3.0
- Calypso-V15.2/V16.1

Important Note - Related product type changed to FX for LCH FXNDF products – See issue EXCHF-1239 below for details.

Component	HelpDesk	Issue	Type	Description
Exch Feed 6.10.0		EXCHF-1239	Enh	Issue - Related product type for FXNDF to be changed to FX for LCH, instead of NDF. Fix - Related product type changed to FX for LCH FXNDF products.
Exch Feed 6.10.0		EXCHF-1238	Enh	Issue – LCH – Support FX Options clearings and FX Options lifecycle actions.
Exch Feed 6.10.0		EXCHF-1225	Enh	Issue – Upgrade jaxb-xjc library to version 2.3.3.
Exch Feed 6.10.0		EXCHF-1221	Enh	Issue – Upgrade org.apache.camel library to version 3.4.2 for version 16.1.

2.61 Changes in 6.9.0 Release

Dependencies

- datauploader-9.2.0
- Calypso-V15.2/V16.1

Component	HelpDesk	Issue	Type	Description
Exch Feed 6.9.0	0003378	EXCHF-1217	Issue	Issue - Trade Termination error - KEYWORD_VALUE column limit is exceeded. Fix - The trade keyword is split between multiple trade keywords: <trade keyword>, <trade keyword>1, <trade keyword>2, etc. as needed.
Exch Feed 6.9.0	197044	EXCHF-1206	Issue	Issue - LCH - Inflation swaps are booked incorrectly. Fix - Payment disc method is set to EXP on the fixed leg and "Rate x Notional" on the floating leg.
Exch Feed 6.9.0		EXCHF-1156	Enh	Issue - Add support for Standard Coupon Inflation Swaps. Fix - They are captured as AssetSwap trades.

2.62 Changes in 5.2.19 Release

Dependencies

- datauploader-6.2.x and above
- Calypso-V13/V14/V15/V15.2

Component	HelpDesk	Issue	Type	Description
Exch eed 5.2.19	197044	EXCHF-1205	Issue	Issue - LCH - Inflation swaps are booked incorrectly. Fix - Payment disc method is set to EXP on the fixed leg and "Rate x Notional" on the floating leg.

2.63 Changes in 6.7.2 Release

Dependencies

- datauploader-8.6.5
- Calypso-V15.2/V16.1

Component	HelpDesk	Issue	Type	Description
Exch Feed 6.7.2	00003378	EXCHF-1218	Issue	Issue - Trade Termination error - KEYWORD_VALUE column limit is exceeded. Fix - The trade keyword is split between multiple trade keywords: <trade keyword>, <trade keyword>1, <trade keyword>2, etc. as needed.

2.64 Changes in 6.8.0 Release

Dependencies

- datauploader-9.0.2
- Calypso-V15.2/V16.1

Component	HelpDesk	Issue	Type	Description
Exch Feed 6.8.0	188448 191269	EXCHF-1198	Enh	Issue - Support for deClear tag in FXNDF termination for LCH. Fix - The deClear tag in LCH clearing-confirmed messages is handled as a termination.
Exch Feed 6.8.0		EXCHF-1201	Enh	Issue - Upgrade library com.enterprisedt:edtfpj to version 6.0.

2.65 Changes in 6.7.0, 6.7.1 Release

Dependencies

- datauploader-8.6.3
- Calypso-V15.2/V16.1

Component	HelpDesk	Issue	Type	Description
Exch Feed 6.7.1		EXCHF-1174	Enh	Issue - Upgrade to FpML version 5.11.
Exch Feed 6.7.1		EXCHF-1163	Enh	Issue - House trades are not created when BICCODE is present in PO legal entity. Fix - The SentTo trade keyword (sendTo FpML tag) is compared to the BICCODE.

Component	HelpDesk	Issue	Type	Description
Exch Feed 6.7.1	188448 191269	EXCHF-1198	Enh	Issue - Support for deClear tag in FXNDF termination for LCH. Fix - The deClear tag in LCH clearing-confirmed messages is handled as a termination.

2.66 Changes in 6.6.0 Release

Dependencies

- datauploader-8.5.1
- Calypso-V15.2/V16.1

Component	HelpDesk	Issue	Type	Description
Exch Feed 6.6.0	193298	EXCHF-1190	Issue	Issue – Trade not picking up CME:OriginatingEvent DISC_TRANSITION from FpML.
Exch Feed 6.6.0	195893	EXCHF-1188	Enh	Issue – Add trade keyword TradeSource back. Fix - Both trade keywords TradeSource and CCPTradeSource are available.
Exch Feed 6.6.0		EXCHF-1180	Dep	Issue – Remove ExchangeFeedBridgeEngine from exchange-feed schema as it is deprecated since Calypso Core v15.

2.67 Changes in 5.2.18 Release

Dependencies

- datauploader-6.2.35 and above
- Calypso-V13/V14/V15/V15.2

Component	HelpDesk	Issue	Type	Description
Exch Feed 5.2.18	195893	EXCHF-1187	Enh	Issue – Add trade keyword TradeSource back.

Component	HelpDesk	Issue	Type	Description
				Fix - Both trade keywords TradeSource and CCPTradeSource are available.

2.68 Changes in 6.5.0 Release

Dependencies

- datauploader-8.3.0
- Calypso-V15.2/V16.1

Component	HelpDesk	Issue	Type	Description
Exch Feed 6.5.0		EXCHF-1181	Issue	Issue – Remove instances of e.printStackTrace().
Exch Feed 6.5.0		EXCHF-1180	Dep	Issue – Remove ExchangeFeedBridgeEngine from exchange-feed schema as it is deprecated since Calypso Core v15.
Exch Feed 6.5.0		EXCHF-1168	Issue	Issue – CDS FPML is not getting loaded and throws Translator error.
Exch Feed 6.5.0		EXCHF-1153	Enh	Issue – Add ability to identify LCH CCP by product type. Fix – The following mapping has been added: Interface Name = LCH/CCP Interface Value = <product type> (example: CDS, IRD, NDF) Calypso Value = <CCP legal entity> (example: LCHSA, LCH, FXCLEAR) – This is mapped to the CCP legal entity attribute LCH_CPTY and account attribute CCP_Account_Reference.
Exch Feed 6.5.0	190698 184852	EXCHF-1151	Enh	Issue - Clearing A/C is not identified properly in case of multiple POs in FpML module. Fix – In this case, the legal entity attribute BICCODE must be set on the PO to be selected.
Exch Feed 6.5.0		EXCHF-1148	Enh	Issue - Populate trade keyword RelatedProductType.

Component	HelpDesk	Issue	Type	Description
				Fix - The trade keyword "RelatedProductType" has been added to the FpML module for all CCPs and can have the following values: IRD, NDF, CDX, EQD. It can be matched to the account attribute Product_Account_Reference.

2.69 Changes in 6.4.1 Release

Dependencies

- datauploader-8.1.1
- Calypso-V15.2/V16.1

Version	Component	HelpDesk	Issue	Type	Description
6.4.1	Exch Feed		EXCHF-1169	Issue	Issue – CDS FPML is not getting loaded and throws Translator error.

2.70 Changes in 6.4.0 Release

Dependencies

- datauploader-8.1.1
- Calypso-V15.2/V16.1

Version	Component	HelpDesk	Issue	Type	Description
6.4.0	Exch Feed	188637	EXCHF-1139	Issue	Issue – FXNDF - Compression for Client FPML message picks incorrect mapping for trade Id – It should take the trade Id from party reference = clearer instead of party reference = counterparty.
6.4.0	Exch Feed		EXCHF-1135	Enh	Issue – Populate SentTo trade keyword for ClearingConfirmed messages. Fix - Added SentTo trade keyword for ClearingConfirmed messages.
6.4.0	Exch Feed	190242	EXCHF-1132	Issue	Issue - Consent Rejected outgoing messages - Incorrect tag lines.

Version	Component	HelpDesk	Issue	Type	Description
6.4.0	Exch Feed	186466 185065	EXCHF-1127	Enh	<p>Issue - FXNDF - FpML rejected due to invalid primary amount.</p> <p>Fix - Add a mapping window entry for LCH in category "Translator" – ApplyIndirectCurrencyforFXNDFNettingRemnant with Calypso Value = TRUE.</p> <p>If this entry is present, the netting new currencies and amounts are coming in as reversed. Once LCH fixes the FpML file, this entry will no longer be needed.</p> <p>The trade keyword TradeSource has been renamed CCPTradeSource.</p>
6.4.0	Exch Feed	185410	EXCHF-1104	Issue	<p>Issue - FXNDF: Translated CDUF messages are missing Keywords (Execution Timestamp Execution Venue Type USI Prefix USI Value UTI Prefix UTI Value).</p> <p>Fix - Added support for USI/UTI keywords.</p> <p><timestamps><submittedForClearing> is stored in trade keyword CCPSubmittedForClearingTimestamp.</p> <p><partyTradeInformation><executionDateTime> is stored in trade keyword ExecutionTimestamp.</p>
6.4.0	Exch Feed	186306	EXCHF-1124	Enh	<p>Issue - Support LCH Credit Clear for new trade registration, Service Update Notification, Transfer and Porting, Compression and Option Decision trade lifecycle.</p> <p>Fix – Added support for LCH CDS Clear.</p> <p>Outgoing FpML messages: requestClearing, consentAcknowledgement, consentGranted, consentRefused, messageRejected, clearingAcknowledgment.</p> <p>Incoming FpML messages: clearingAcknowledgement, clearingRefused, clearingStatus, clearingConfirmed, requestConsent, consentAcknowledgement, messageRejected.</p> <p>Added property creditproductorigin to distinguish between HOUSE and CLIENT.</p>

2.71 Changes in 5.2.17 Release

Dependencies

- datauploader-6.2.35 and above
- Calypso-V13/V14/V15/V15.2

Version	Component	HelpDesk	Issue	Type	Description
5.2.17	Exch Feed		EXCHF-1154	Enh	<p>Issue – Add ability to identify LCH CCP by product type.</p> <p>Fix – The following mapping has been added:</p> <p>Interface Name = LCH/CCP</p> <p>Interface Value = <product type> (example: CDS, IRD, NDF)</p> <p>Calypso Value = <CCP legal entity> (example: LCHSA, LCH, FXCLEAR) – This is mapped to the CCP legal entity attribute LCH_CPTY and account attribute CCP_Account_Reference.</p>
5.2.17	Exch Feed	190698 184852	EXCHF-1151	Enh	<p>Issue - Clearing A/C is not identified properly in case of multiple POs in FpML module.</p> <p>Fix – In this case, the legal entity attribute BICCODE must be set on the PO to be selected.</p>
5.2.17	Exch Feed		EXCHF-1149	Enh	<p>Issue - Populate trade keyword RelatedProductType.</p> <p>Fix - The trade keyword “RelatedProductType” has been added to the FpML module for all CCPs and can have the following values: IRD, NDF, CDX, EQD.</p> <p>It can be matched to the account attribute Product_Account_Reference.</p>

2.72 Changes in 5.2.16 Release

Dependencies

- datauploader-6.2.33 and above
- Calypso-V13/V14/V15/V15.2

Version	Component	HelpDesk	Issue	Type	Description
5.2.16	Exch Feed	188637	EXCHF-1141	Issue	Issue – FXNDF - Compression for Client FPML message picks incorrect mapping for trade Id – It should take the trade Id from party reference = clearer instead of party reference = counterparty.

2.73 Changes in 5.2.15 Release

Dependencies

- datauploader-6.2.33 and above
- Calypso-V13/V14/V15/V15.2

Version	Component	HelpDesk	Issue	Type	Description
5.2.15	Exch Feed		EXCHF-1137	Enh	Issue – Populate SentTo trade keyword for ClearingConfirmed messages. Fix - Added SentTo trade keyword for ClearingConfirmed messages.
5.2.15	Exch Feed	190242	EXCHF-1134	Issue	Issue - Consent Rejected outgoing messages - Incorrect tag lines.
5.2.15	Exch Feed	186466 185065	EXCHF-1129	Enh	Issue - FXNDF - FpML rejected due to invalid primary amount. Fix - Add a mapping window entry for LCH in category "Translator" – ApplyIndirectCurrencyforFXNDFNettingRemnant with Calypso Value = TRUE. If this entry is present, the netting new currencies and amounts are coming in as reversed. Once LCH fixes the FpML file, this entry will no longer be needed. The trade keyword TradeSource has been renamed CCPTradeSource.
5.2.15	Exch Feed	186306	EXCHF-1124	Enh	Issue - Support LCH Credit Clear for new trade registration, Service Update Notification, Transfer and Porting, Compression and Option Decision trade lifecycle. Fix – Added support for LCH CDS Clear.

Version	Component	HelpDesk	Issue	Type	Description
					<p>Outgoing FpML messages: requestClearing, consentAcknowledgement, consentGranted, consentRefused, messageRejected, clearingAcknowledgment.</p> <p>Incoming FpML messages: clearingAcknowledgement, clearingRefused, clearingStatus, clearingConfirmed, requestConsent, consentAcknowledgement, messageRejected.</p> <p>Added property creditproductorigin to distinguish between HOUSE and CLIENT.</p>

2.74 Changes in 5.2.14 Release

Dependencies

- datauploader-6.2.29 and above
- Calypso-V13/V14/V15/V15.2

Version	Component	HelpDesk	Issue	Type	Description
5.2.14	Exch Feed	185025	EXCHF-1117	Enh	<p>Issue – Compression fails for FXNDF trades.</p> <p>Fix - Added support for Netting termination messages for FX NDF trades.</p>
5.2.14	Exch Feed	176145	EXCHF-1111	Issue	<p>Issue - Uploaded Swap trade does not correctly pick up reset holidays from the FpML. They should be picked up from the <resetDatesAdjustments> section.</p>
5.2.14	Exch Feed	183678	EXCHF-1108	Issue	<p>Issue - Compression action updates CCPOriginCode from "HOUSE" to "CLIENT".</p>
5.2.14	Exch Feed	185410	EXCHF-1104	Issue	<p>Issue - FXNDF: Translated CDUF messages are missing Keywords (Execution Timestamp Execution Venue Type USI Prefix USI Value UTI Prefix UTI Value).</p> <p>Fix - Added support for USI/UTI keywords.</p>

Version	Component	HelpDesk	Issue	Type	Description
					<p><timestamps><submittedForClearing> is stored in trade keyword CCPSubmittedForClearingTimestamp.</p> <p><partyTradeInformation><executionDateTime> is stored in trade keyword ExecutionTimestamp.</p>
5.2.14	Exch Feed	184860	EXCHF-1102	Enh	<p>Issue - System should consider clientAccount to match with position account if not found then should consider counterparty1.</p> <p>Fix - If the <account> tag is present along with the parties, we get the account id and check if an account exists in Calypso with that external name. If found, we use the book from that and set the CCPAccountReference keyword with that value.</p> <p>If no account found with that value or the <account> tag is not present in the FpML, we use the <party> which is part of the <partyTradeInformation> and has all other parties as <relatedParty> and does not have the <reportingRegime> tag in this construct and we set it as the CCPAccountReference. If we find the account with this then we set the book from that on the trade.</p> <p>If account is not found for the Client party Id then we set the default book from user-defaults on the trade and the CCPAccountReference is set to the client party id as above.</p>
5.2.14	Exch Feed	185065	EXCHF-1100	Issue	<p>Issue - LCH FXNDF: Calypso Mapping required for FX Reset.</p> <p>Fix- Added Mapping support for FXReset for FXNDF product for LCH interface.</p>
5.2.14	Exch Feed		EXCHF-1092	Enh	<p>Issue – CMS MDF - Store trade keywords CCPClearedDate and CCPSubmittedForClearingTimestamp from tags Typ 7 and Typ 19 respectively.</p>
5.2.14	Exch Feed		EXCHF-1091	Enh	<p>Issue – TriReduce Compression – Add support for TERMINATION_OFFSET originating event.</p> <p>Fix – The TERMINATION_OFFSET originating event creates an offset trade associated with the original trade, labeled as Termination Offset.</p> <p>For a full termination, the original trade and the offset trade are terminated.</p>

Version	Component	HelpDesk	Issue	Type	Description
					For a partial termination, the original trade and the offset trade are terminated, and a new trade is created to represent the non-terminated portion of the original trade.
5.2.14	Exch Feed	184853 160052	EXCHF-1085	Issue	<p>Issue - LCH FXNDF - Translated CDUF messages are missing the trade keyword CCPClearedDate.</p> <p>Fix – The trade keyword CCPClearedDate is now derived from the field <cleared>:</p> <pre> <timestamps> <submittedForClearing> 2019-08-29T11:16:10Z </submittedForClearing> <cleared> 2019-08-29T11:16:13Z </cleared> </timestamps> </pre> <p>The trade keyword CCPSubmittedForClearingTimestamp has been added to store the field <submittedForClearing>.</p>

2.75 Changes in 6.3.0 Release

Dependencies

- datauploader-7.9.2
- Calypso-V15.2/V16.1

Version	Component	HelpDesk	Issue	Type	Description
6.3.0	Exch Feed	185025	EXCHF-1116	Enh	<p>Issue – Compression fails for FXNDF trades.</p> <p>Fix - Added support for Netting termination messages for FX NDF trades.</p>

Version	Component	HelpDesk	Issue	Type	Description
6.3.0	Exch Feed	176145	EXCHF-1110	Issue	Issue - Uploaded Swap trade does not correctly pick up reset holidays from the FpML. They should be picked up from the <resetDatesAdjustments> section.
6.3.0	Exch Feed	183678	EXCHF-1107	Issue	Issue - Compression action updates CCPOriginCode from "HOUSE" to "CLIENT".
6.3.0	Exch Feed	185410	EXCHF-1103	Issue	<p>Issue - FXNDF: Translated CDUF messages are missing Keywords (Execution Timestamp Execution Venue Type USI Prefix USI Value UTI Prefix UTI Value).</p> <p>Fix - Added support for USI/UTI keywords.</p> <p><timestamps><submittedForClearing> is stored in trade keyword CCPSubmittedForClearingTimestamp.</p> <p><partyTradeInformation><executionDateTime> is stored in trade keyword ExecutionTimestamp.</p>
6.3.0	Exch Feed	184860	EXCHF-1101	Enh	<p>Issue - System should consider clientAccount to match with position account if not found then should consider counterparty1.</p> <p>Fix - If the <account> tag is present along with the parties, we get the account id and check if an account exists in Calypso with that external name. If found, we use the book from that and set the CCPAccountReference keyword with that value.</p> <p>If no account found with that value or the <account> tag is not present in the FpML, we use the <party> which is part of the <partyTradeInformation> and has all other parties as <relatedParty> and does not have the <reportingRegime> tag in this construct and we set it as the CCPAccountReference. If we find the account with this then we set the book from that on the trade.</p> <p>If account is not found for the Client party Id then we set the default book from user-defaults on the trade and the CCPAccountReference is set to the client party id as above.</p>
6.3.0	Exch Feed	185065	EXCHF-1100	Issue	Issue - LCH FXNDF: Calypso Mapping required for FX Reset.

Version	Component	HelpDesk	Issue	Type	Description
					Fix- Added Mapping support for FXReset for FXNDF product for LCH interface.
6.3.0	Exch Feed		EXCHF-1090	Enh	<p>Issue – TriReduce Compression – Add support for TERMINATION_OFFSET originating event.</p> <p>Fix – The TERMINATION_OFFSET originating event creates an offset trade associated with the original trade, labeled as Termination Offset.</p> <p>For a full termination, the original trade and the offset trade are terminated.</p> <p>For a partial termination, the original trade and the offset trade are terminated, and a new trade is created to represent the non-terminated portion of the original trade.</p>
6.3.0	Exch Feed	184853 160052	EXCHF-1088 EXCHF-1084	Issue	<p>Issue - LCH FXNDF - Translated CDUF messages are missing the trade keyword CCPClearedDate.</p> <p>Fix – The trade keyword CCPClearedDate is now derived from the field <cleared>:</p> <pre> <timestamps> <submittedForClearing> 2019-08-29T11:16:10Z </submittedForClearing> <cleared> 2019-08-29T11:16:13Z </cleared> </timestamps> </pre> <p>The trade keyword CCPSubmittedForClearingTimestamp has been added to store the field <submittedForClearing>.</p>
6.3.0	Exch Feed		EXCHF-1070	Issue	Issue - Compatibility with DTUP schema changes for trade ID.
6.3.0	Exch Feed	178044	EXCHF-1066	Enh	Issue - Schema changes in CME messages.

Version	Component	HelpDesk	Issue	Type	Description
					Fix - Added support for the originating event = RESIDUAL_TRADE in all places where we support NETTING_REMNANT and BLENDING_REMNANT.
6.3.0	Exch Feed		EXCHF-946	Enh	Issue – CMS MDF - Store trade keywords CCPClearedDate and CCPSubmittedForClearingTimestamp from tags Typ 7 and Typ 19 respectively.

2.76 Changes in 5.2.13 Release

Dependencies

- datauploader-6.2.29 and above
- Calypso-V13/V14/V15/V15.2

Version	Component	HelpDesk	Issue	Type	Description
5.2.13	Exch Feed	183106	EXCHF-1078	Enh	Issue – Support FX NDF FpML messages from LCH. Fix – Added support for LCH NDF FpML messages over MQ using ClearLink.
5.2.13	Exch Feed	171105	EXCHF-1037	Issue	Issue - Trade Daily Compound attribute is not in sync with Rate Index Definition.

2.77 Changes in 6.2.1 Release

Dependencies

- datauploader-7.7.4
- Calypso-V14/V15/V15.2/V16.0/V16.1

Fixes

- HD178044/EXCHF-1067 - Schema changes in CME messages.

Added support for the originating event = RESIDUAL_TRADE in all places where we support NETTING_REMNANT and BLENDING_REMNANT.

- EXCHF-1072 – Compatibility with DTUP schema changes for trade ID.

2.78 Changes in 5.2.12 Release

Dependencies

- datauploader-6.2.23 and above
- Calypso-V13/V14/V15/V15.2

Fixes

- HD178044/EXCHF-1065 - Schema changes in CME messages.

Added support for the originating event = RESIDUAL_TRADE in all places where we support NETTING_REMNANT and BLENDING_REMNANT.

2.79 Changes in 6.2.0 Release

Dependencies

- datauploader-7.7.0
- Calypso-V14/V15/V15.2/V16.0/V16.1

Fixes

- HD171105/EXCHF-1055: NDS trades are getting saved as vanilla OIS swap instead of NDS-OIS.
- HD171105/EXCHF-1035: Trade Daily Compound attribute is not in sync with Rate Index Definition.
- EXCHF-1059: SQL Binding Implementation.

2.80 Changes in 6.1.1 Release

Dependencies

- datauploader-7.3.1
- Calypso-V14/V15/V15.2/V16.0/V16.1

Fixes

- EXCHF-1011: LCH Prior USI and Prior UTI needs to be stored on trade keywords for all CCP Rates. As part of this jira we are supporting following keywords:
 - PriorUTIPrefix
 - PriorUTIValue
 - PriorUSIPrefix
 - PriorUSIValue

IncomingMessageID	2r
IS_CLIENT	False
NegotiatedCurrency	USD
PriorUTIPrefix	1012345689
PriorUTIValue	MARKITWIRE0000000000000038955116
SentBy	LCHLGB2L
SentTo	FCM2

2.81 Changes in 6.0.2 Release

Dependencies

- datauploader-7.0.0
- Calypso V14/V15/V15.2/V16.0

Fixes

- EXCHF-977: Fixed the issue with the package trades not putting the service (connector) PREFIX on the external reference ID on other child trades from the mapping window configuration.

2.82 Changes in 6.0.0 Release

Dependencies

- datauploader-7.0.0
- Calypso V14/V15/V15.2/V16.0

Fixes

- EXCHF-943: Added support for Long Id for trades in CME and LCH. Please note that it requires Data Uploader 7.0.0 and above.
- EXCHF-968: Remove the mode – “UploaderImportMessageEngine” from the CME_BRIDGE_MESSAGE_LOADER and LCH_BRIDGE_MESSAGE_LOADER scheduled tasks.

- HD154636/EXCHF-917: Fixed the issue with Termination not working for LCH. Corrected the logic to fetch trade during termination by forming the external reference using the Calypso mapping for service attribute and trade-id, so that trade is searched as per the external reference format.
- HD160195/EXCHF-962: Added support for the OIS attribute "DailyIndexCalculator" to be also considered while determining the underlying rate index as OIS index.
- HD154636/EXCHF-899: Fixed the following issues reported in the messaging mode for LCH:
 - Using Sender as CCP and Receiver as the PO in Messages
 - Support for connector via Calypso mapping window for appending connector to the External reference
 - Saving INCOMINGFEEDMSG To File System
 - Ability To use Message Service Attribute in Exception Task: While processing messages if there any exception then we need to populate it in respective PO's task station and to filter these tasks in task station there needs to be Connector value on task or task attribute which can be used for filtering.
- HD155496/HD156081/EXCHF-906: LCH: Fixed the issue with the trade Keyword IS_CLIENT getting set incorrectly on trade upload.

2.83 Changes in 5.3.0 Release

Dependencies

- datauploader-6.4.1
- Calypso V13/V14/V15/V15.2

Fixes

- EXCHF-912/DTUP-8056: Added support for the following trade keywords:
 - CCPOriginalClearedDate
 - CCPSubmittedForClearingTimeStamp
- EXCHF-941: Added support for LCH NDF package clearing.
- EXCHF-928: LCH NDF support using FpML messages from LCH over MQ using ClearLink.
- EXCHF-870: CME Clearing: Added support for FXNDF Position Transfer. Supported TRANSFER_IN and TRANSFER_OUT (originating event) messages.
- HD157770/EXCHF-934: The scheme as 'package_trade_id' is saved as a part of trade bundle type and name. Trade bundle-type has a limitation of size 32; if bundle type length is more than 32 then SQL exception is thrown, and trade is not saved in DB. As a solution, we have made the change to always save the 'connector' name as a bundle-type and 'package_trade_id' will be saved as a bundle-name (whose DB length is 255).
- EXCHF-920: Fixed the issue with the CME FXNDF terminate message not working in the messaging mode and trying to apply action ACCEPT instead of TERMINATE.

2.84 Changes in 5.2.11 Release

Dependencies

- datauploader-6.2.17
- Calypso V13/V14/V15/V15.2

Fixes

- EXCHF-1012: LCH Prior USI and Prior UTI needs to be stored on trade keywords for all CCP Rates. As part of this jira we are supporting following keywords:
 - PriorUTIPrefix
 - PriorUTIValue
 - PriorUSIPrefix
 - PriorUSIValue

IncomingMessageID	2r
IS_CLIENT	= false
NegotiatedCurrency	USD
PriorUTIPrefix	1012345689
PriorUTIValue	MARKITWIRE0000000000000038955116
SentBy	LCHLGB2L
SentTo	FCM2

2.85 Changes in 5.2.10 Release

Dependencies

- datauploader-6.2.11
- Calypso V13/V14/V15/V15.2

Fixes

- HD160195/EXCHF-963: Added support for the OIS attribute “DailyIndexCalculator” to be also considered while determining the underlying rate index as OIS index.

2.86 Changes in 5.2.9 Release

Dependencies

- datauploader-6.2.11
- Calypso V13/V14/V15/V15.2

Fixes

- HD159594/EXCHF-954/DTUP-8385: Added support for defaulting the reset holidays on the Inflation Swap trade from the inflation rate index reset holidays as it is missing in the incoming FpML message.

2.87 Changes in 5.2.8 Release

Dependencies

- datauploader-6.1.7
- Calypso V13/V14/V15/V15.2

Fixes

- HD157770/EXCHF-935: The scheme as 'package_trade_id' is saved as a part of trade bundle type and name. Trade bundle-type has a limitation of size 32; if bundle type length is more than 32 then SQL exception is thrown, and trade is not saved in DB. As a solution, we have made the change to always save the 'connector' name as a bundle-type and 'package_trade_id' will be saved as a bundle-name (whose DB length is 255).

2.88 Changes in 5.2.7 Release

Dependencies

- datauploader-6.1.0
- Calypso V13/V14/V15/V15.2

Fixes

- EXCHF-919: Fixed the issue with the CME FXNDF terminate message not working in the messaging mode and trying to apply action ACCEPT instead of TERMINATE.
- HD154636/EXCHF-918: Fixed the issue with Termination not working for LCH. Corrected the logic to fetch trade during termination by forming the external reference using the Calypso mapping for service attribute and trade-id, so that trade is searched as per the external reference format.

2.89 Changes in 5.2.6 Release

Dependencies

- datauploader-6.1.0
- Calypso V13/V14/V15/V15.2

Fixes

- HD155496/HD156081/EXCHF-904: LCH: Fixed the issue with the trade Keyword IS_CLIENT getting set incorrectly on trade upload.
- HD154636/EXCHF-901: Fixed the following issues reported in the messaging mode for LCH:
 - Using Sender as CCP and Receiver as the PO in Messages
 - Support for connector via Calypso mapping window for appending connector to the External reference
 - Saving INCOMINGFEEDMSG To File System
 - Ability To use Message Service Attribute in Exception Task: While processing messages if there any exception then we need to populate it in respective PO's task station and to filter these tasks in task station there needs to be Connector value on task or task attribute which can be used for filtering.

2.90 Changes in 5.2.0 Release

Dependencies

- datauploader-6.1.0
- Calypso V13/V14/V15/V15.2

Fixes

- EXCHF-922: Added support for Non-Economic Amend through Clearing confirmed for CME IRS trades. CME is supporting trade amendment request API that does not require the Platform/CMF to provide the trade economics while submitting request instructions.
- EXCHF-869: CME Clearing – FXNDF Netting support. It includes:
 - Full Netting (TrdRptStat=7 means Terminated)
 - Partial netting (TrdRptStat=7 means Terminated)
 - Netting Remnant (TrdRptStat=0 means Accepted)

2.91 Changes in 5.1.0 Release

Dependencies

- datauploader-6.0.1
- Calypso V13/V14/V15/V15.2

Fixes

- EXCHF-850/EXCHF-852: Added support for package clearing in CME and LCH interface. A Package Transaction is a group of trades executed as one economic transaction.
 - Please ensure that the Trade workflow is upgraded with the package clearing support.
 - Ensure that the Trade bundle workflow is imported and available in the Calypso installation.

Request Consent	Package Level
Clearing Confirm	Individual trade level
Clearing Refused	Package Level
Consent Granted	Package Level
Consent Refused	Package Level

- HD144297/HD155290/EXCHF-801: Fixed the issue with the CCP_ORIGIN_CODE Trade keyword getting wrongly set to 'CLIENT'.
- EXCHF-804: When exchange feed was upgraded from 3.x to 4.x, the scheduled task BRIDGE_MESSAGE_LOADER is removed and replaced with CME_BRIDGE_MESSAGE_LOADER and LCH_BRIDGE_MESSAGE_LOADER.
- EXCHF-813: Updated "LCHExchangeFeedSchemaData" for "StubPeriod" calypso-mapping.
- HD148076/HD148872/HD149837/EXCHF-825: Supported the latest format of the messages for LCH resolving the exception in the Data Persistor.

2.92 Changes in 4.0.4 Release

Dependencies

- datauploader-4.10.0
- Calypso V13/V14/V15

Fixes

- EXCHF-775: Added support for LCH release 8.0
- EXCHF-776: Added support for trade keywords – "PlatformTradeId", "CCPNettingId", "ClientTradeId".
- EXCHF-780: LCH Service Release 8.0 extends ClearLink messaging for multi-lateral compression to HOUSE accounts. This includes Duo compression and Vendor compression messaging. Support for the same is added in this release.
- EXCHF-782: Added support for Economic Amendment functionality. The messages impacted – ClearingConfirmed and RequestConsent.

2.93 Changes in 4.0.1 Release

Dependencies

- datauploader-4.8.0
- Calypso V13/V14/V15

Fixes

- EXCHF-734: Fixed the issue with the ClearingRefused message not getting processed properly for CME.

2.94 Changes in 4.0.0 Release

Dependencies



- datauploader-4.8.0
- Calypso V13/V14/V15

Fixes

- EXCHF-690/691: Remove Exchange Feed Core Dependency from Exchange Feed CME LCH.

Installation and Configuration

1. Installation
 - 1.1. Patch Exchange Feed CME (4.0.0) and Data Uploader (4.8.0) to a Calypso instance.
 - 1.2. Apply database updates with ExecutesQL tool, with these files included:
 - 1.2.1. CMExchangeFeedBaseSchemaData.xml
 - 1.2.2. CMExchangeFeedSchemaData.xml
 - 1.2.3. GatewaySchemaBase.xml
 - 1.2.4. GatewaySchemaData.xml
 - 1.3. Patch calypso_cme_config.properties to the Calypso instance (configuration files for Uploader Import Message Engine).
 - 1.3.1. Refer to the samples under “resources” folder of the release ZIP.
 - 1.3.2. Update MQ queue information accordingly.
 - 1.3.3. Use “All” for the “persistMessages” property.
2. Configuration
 - 2.1. Upload Import Message Engine (Calypso)

Engine Name: 	Engine ID:
<input type="text" value="Upload Import Message Engine - CME"/>	<input type="text" value="421014"/>
Engine Class:	
<input type="text" value="com.calypso.tk.engine.UploadImportMessageEngine"/>	
Display Name: 	Application Type:
<input type="text" value="Upload Import Message Engine - CME"/>	<input type="text" value="EngineServer"/>
Description:	
<input type="text" value="Upload Import Message Engine - CME"/>	
Persisted Event Configuration:	
<input type="text" value="PSEventAccountBilling"/> ▼ <input type="text" value="PSEventUpload"/> ▲▼	
Event Filters:	
<input type="text" value="AllTransfersKnownEventFilter"/> ▼ <input type="text" value=""/> ▲▼	
Engine Manager Configuration:	Start on Startup:
<input type="text" value="engineserver"/> ▼	<input type="checkbox"/>

Configuration attributes

REVERSAL_CRE	
STARTUP	
TIMEOUT_RESTART	
USE_BOOK_PRICING_ENV	
VALUATION_TIMES	
VALUATION_TIMEZONES	
VERSION_CHECK	
XFER_CHECK_FIRST	
XFER_NEVER_BV	
XFER_NEXT_EVENT	
XFER_PAST_GENERATION	
XFER_POS_AGGREGATION_NAME	
XFER_USE_AUTOMATIC_ACCOUNT	
XFER_USE_MONEYDIFF	
XFER_USE_POS_AGGREGATION_ONLY	
XFER_USE_REVERSE	
config	CME

Note: the value of “config” is to match (case insensitive) the middle part of the file name in step 2.3. For example, if the file name is calypso_cme_config. Properties, fill “CME” here.

- 2.2. Exchange Feed Bridge Engine and Import Message Engine are no longer needed. They are replaced by the Upload Import Message Engine, mentioned in step 3.1.
3. BRIDGEMSG is replaced by UPLOADSOURCEMSG.
4. Existing BRIDGEMSG in can be viewed via Message Report (read only).
5. Some scheduled tasks are renamed:
 - 5.1. BRIDGE_MESSAGE_LOADER is renamed to CME_BRIDGE_MESSAGE_LOADER for CME and LCH_BRIDGE_MESSAGE_LOADER for LCH.
 - 5.2. DEFAULT_TRADE_LOADER is renamed to CME_DEFAULT_TRADE_LOADER.
6. Other functional features are expected to be unchanged.

2.95 Changes in 3.5.2 Release

Dependencies

- datauploader-4.10.6
- Calypso V13/V14

Fixes

- HD148903/EXCHF-835: Fixed the issue with the termination of Position Termination trades coming from LCH.

2.96 Changes in 3.5.1 Release

Dependencies

- datauploader-4.10.6
- Calypso V13/V14

Fixes

- EXCHF-913: Updated "LCHEXchangeFeedSchemaData" for "StubPeriod" calypso-mapping.
- HD148076/HD148872/HD149837/EXCHF-823: Supported the latest format of the messages for LCH resolving the exception in the Data Persistor.

2.97 Changes in 3.5.0 Release

Dependencies

- datauploader-4.10.6
- Calypso V13/V14

Fixes

- EXCHF-800: Fixed the issue with the CCP_ORIGIN_CODE Trade keyword getting wrongly set to 'CLIENT'.
- EXCHF-775: Added support for LCH release 8.0
- EXCHF-776: Added support for trade keywords – "PlatformTradeId", "CCPNettingId", "ClientTradeID".
- EXCHF-780: LCH Service Release 8.0 extends ClearLink messaging for multi-lateral compression to HOUSE accounts. This includes Duo compression and Vendor compression messaging. Support for the same is added in this release.
- EXCHF-782: Added support for Economic Amendment functionality. The messages impacted – ClearingConfirmed and RequestConsent.

2.98 Changes in 3.4.6 Release

Dependencies

- datauploader-4.5.16
- Calypso V13/V14

Fixes

- HD159806/EXCHF-957: Fixed exception in Sender engine caused in LCH Message Attribute Handler.

2.99 Changes in 3.4.5 Release

Dependencies

- datauploader-4.5.16
- Calypso V13/V14

Fixes

- EXCHF-913: Updated "CMEEExchangeFeedSchemaData" for "StubPeriod" calypso-mapping.
- HD156072/EXCHF-911: Fixed issue with Netted trades not getting created due to Stub dates error.

2.100 Changes in 3.4.4 Release

Dependencies

- datauploader-4.5.1
- Calypso V13/V14

Fixes

- HD149678/HD154468/EXCHF-878: Added support for "DailyIndexCalculator" OIS attribute in Exchange Feed Core module to support the ZC-OIS trades.

2.101 Changes in 3.4.3 Release

Dependencies

- datauploader-4.5.1
- Calypso V13/V14

Fixes

- HD151347/EXCHF-857: The incoming LCH netting message contains multiple parties tag (earlier we used to receive only one-party tag). Because of presences of multiple parties' tags, exchange-feed-lch is unable to map the correct platform trade-id. This results in generation of incorrect trade external reference, which further give rise to trade not found exception and trade doesn't get terminated properly. The issue is resolved in this release.

2.102 Changes in 3.4.2 Release

Dependencies

- datauploader-4.5.1
- Calypso V13/V14

Fixes

- HD137311/EXCHF-730: STATUS_MARKED_ROLLBACK while loading file using Bridge Loader ST with Exchange Feed Bridge Mode.

2.103 Changes in 3.4.1 Release

Dependencies

- datauploader-4.5.1
- Calypso V13/V14

Fixes

- HD148076/HD148872/HD149837/EXCHF-847: Supported the latest format of the messages for LCH resolving the exception in the Data Persistor.

2.104 Changes in 3.4.0 Release

Dependencies

- datauploader-4.5.0
- Calypso V13/V14

Fixes

EXCHF-700: This is an enhancement to support Full Exercise, Partial Exercise and Abandonment on Swaptions for CME.

2.105 Changes in 3.3.0 Release

Dependencies

- datauploader-4.0.0
- Calypso V13/V14

Fixes

EXCHF-605: This is an enhancement to store the earliest cleared in the Netting Remnant Trade with Keyword Name 'CCPOriginalClearedDate'

EXCHF-614 / HD124431: The platform trade id will now be saved in keyword with name 'PlatformTradeId' similar to 76arkitwire. To migrate older trades to use this keyword, please run the SQL migration scripts provided as below.

For CME run cme_3_2_1_to_3_3_0_data_migration.sql For LCH run lch_3_2_1_to_3_3_0_data_migration.sql

EXCHF-591 / HD118974: Task station exception will now be created when the Netting New message comes with a position account that is not configured. Users have to either CANCEL the message or create the account and REPROCESS the message.

2.106 Changes in 3.2.2 Release

Dependencies

- datauploader-3.13.0

- Calypso V13/V14

Fixes

- EXCHF-608/HD123234 CME: Fixed issue with CME BASIS SWAPS and OIS Swaps not loading by Exchange Feed. The “ProductSubType” will now be set correctly on the upload message instead of “Standard” and same will get loaded as respective products in Calypso.

2.107 Changes in 3.2.1 Release

Dependencies

- datauploader-3.13.0
- Calypso V13/V14

Fixes

EXCHF-589 LCH: Fixed issue with LCH “ConsentRefused” acknowledgement in messaging mode for supporting FpML version as configurable in the namespace header.

2.108 Changes in 3.2.0 Release

Dependencies

- datauploader-3.13.0
- Calypso V13/V14

Fixes

EXCHF-304 CME: Swaption Support

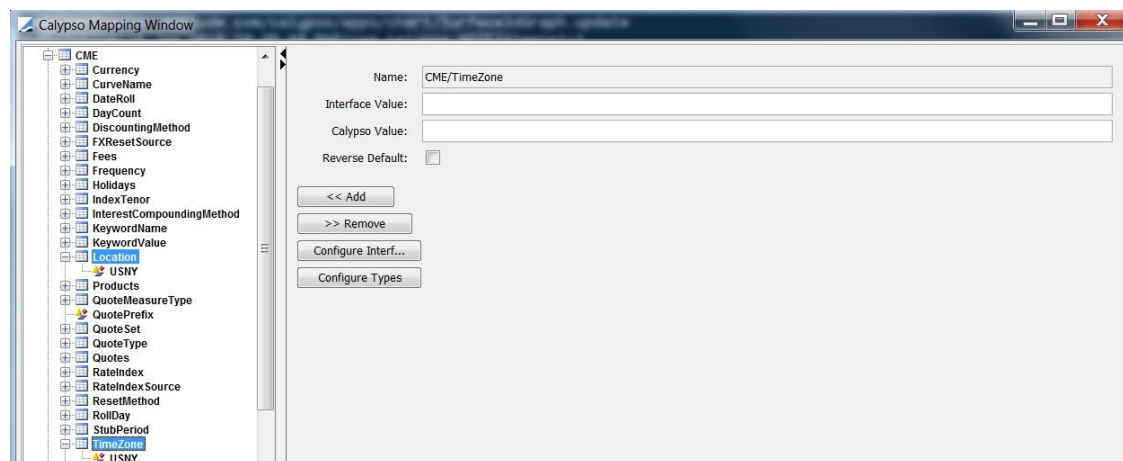
- Support for Swaption message types
RequestConsent
ClearingConfirmed
ClearingRefused
- Support for European Swaption with Physical settlement

EXCHF-580 Changes to be compatible with DU splitting of ClearingInfo class hierarchy - Framework Code refactoring.

EXCHF-583 LCH default upload trade prefix is missing - Adding back the CCPTTradeID as part of the external reference of the trade created from Default Trade Loader scheduled task for LCH.

Configuration Changes

Under Calypso Mapping Window, Location and TimeZone mapping categories have been added under CME mapping category



Mapping Category	Interface Value	Calypso Value
CME/Location	USNY	USA/New York
CME/TimeZone	USNY	America/New_York

2.109 Changes in 3.1.1 Release

Dependencies

- datauploader-3.9.0
- Calypso V13/V14

Fixes

EXCHF-564 Changes required to support non-HRC messaging mode for CME/LCH

Fix for non-HRC messaging mode outgoing message generation

2.110 Changes in 3.1.0 Release

Dependencies

- datauploader-3.9.0
- Calypso V13/V14

Fixes

EXCHF-482/HD102812 Clearing status messages and non-economic amends causing exceptions in the TaskStation.

Non-economic updates/clearing status now will save as a BO Message without exception on task station.

EXCHF-529 CME ClearingConfirmed Amend handling.

Handle the case that getting amendment message when trade is already cleared for CME.

EXCHF-531 Change calypso mapping category from ExchangeFeed.CME to CME and ExchangeFeed.LCH to LCH.

Calypso Mapping Category is now changed from ExchangeFeed.CME to CME and ExchangeFeed.LCH to LCH, migration script is provided for data migration.

EXCHF-542 Support for Inflation Swap.

Support for LCH Inflation Swap.

Data Migration

EXCHF-531 Change calypso mapping category from ExchangeFeed.CME to CME and ExchangeFeed.LCH to LCH.

Migration scripts are available for migration Calypso Mappings if it is upgrading to 3.1.0+ Exchange Feed version (lch_release_data_migration.sql for LCH, cme_release_data_migration.sql for CME), this script should be executed before running the ExecuteSQL on CME/LCH Schema Data.

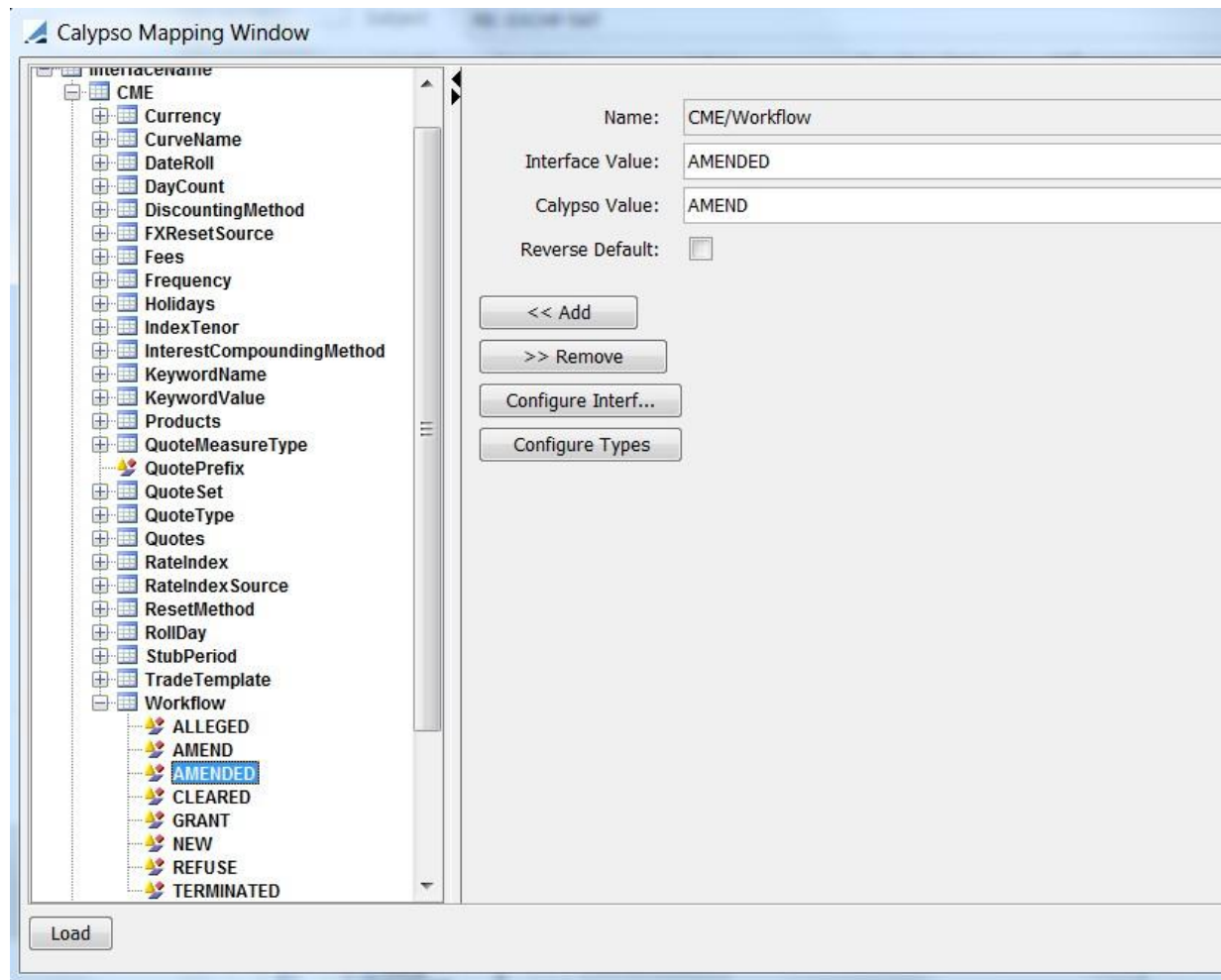
Configuration Changes

EXCHF-529 CME ClearingConfirmed Amend handling for workflow mode.

The following workflow needs to be added to the workflow that accepts trade from CME

Id	Orig Status	Action	Resulting Status	Different User	Use STP	Priority	Log	Subtype	Product Type	Rules
282717	CLEARED	AMEND	CLEARED	<input type="checkbox"/>	<input type="checkbox"/>	0	<input type="checkbox"/>	ALL	ALL	

The following mapping should also be added for the above recommended workflow



The screenshot shows the 'Calypso Mapping Window' with a tree view on the left and configuration fields on the right.

Tree View (Left):

- InterfaceName
 - CME
 - Currency
 - CurveName
 - DateRoll
 - DayCount
 - DiscountingMethod
 - FXResetSource
 - Fees
 - Frequency
 - Holidays
 - IndexTenor
 - InterestCompoundingMethod
 - KeywordName
 - KeywordValue
 - Products
 - QuoteMeasureType
 - QuotePrefix
 - QuoteSet
 - QuoteType
 - Quotes
 - RateIndex
 - RateIndexSource
 - ResetMethod
 - RollDay
 - StubPeriod
 - TradeTemplate
 - Workflow
 - ALLEGED
 - AMEND
 - AMENDED
 - CLEARED
 - GRANT
 - NEW
 - REFUSE
 - TERMINATED

Configuration Fields (Right):

- Name: CME/Workflow
- Interface Value: AMENDED
- Calypso Value: AMEND
- Reverse Default: ☐

Buttons:

- << Add
- >> Remove
- Configure Interf...
- Configure Types

Load Button: Load

If a customized workflow will be added to handle the amendment after cleared from CME, change the Calypso Value to the workflow action that will be used.

For messaging (HRC) mode:

Import the recommended workflow in datauploader.

EXCHF-531 Change calypso mapping category from ExchangeFeed.CME to CME and ExchangeFeed.LCH to LCH.

After running the migration script, the ExchangeFeed.CME mapping category will be merged with CME and ExchangeFeed.LCH will be merged with LCH. If everything is merged, the ExchangeFeed.CME and ExchangeFeed.LCH will be removed. If there are some categories cannot be merged, that will be due to some mapping collision. E.g. In the original LCH/Holidays, there is the following mapping

Interface Value	Calypso Value
CATO	ABC

In the original ExchangeFeed.LCH/Holidays, there is the following mapping

Interface Value	Calypso Value
CATO	CDE

In this case, ExchangeFeed.LCH's mapping won't be merge to the LCH's mapping and the ExchangeFeed.LCH won't be removed. Manual investigation is required in such a case.

For messaging/HRC mode:

Please use the latest CMEService.properties/LCHService.properties due to the changes on the messaging framework on Datauploader 3.9.0.

2.111 Changes in 3.0.2 Release

Dependencies

- datauploader-3.7.0, datauploader-3.8.0

- Calypso V14

Fixes

EXCHF-517 Allows users to select message format of FpML/FIXML for CME and FpML for LCH on the datauploader GUI.

User can select appropriate message format to upload CME/LCH message from Datauploader GUI.

EXCHF-522 CME's CCPReplacementTradeID trade keyword mapped incorrectly.

Bug fixed – CCPReplacementTradeID mapped as expected.

EXCHF-525 LCH and CME trade keyword Connector no longer exists.

Bug fixed – Connector trade keyword added.

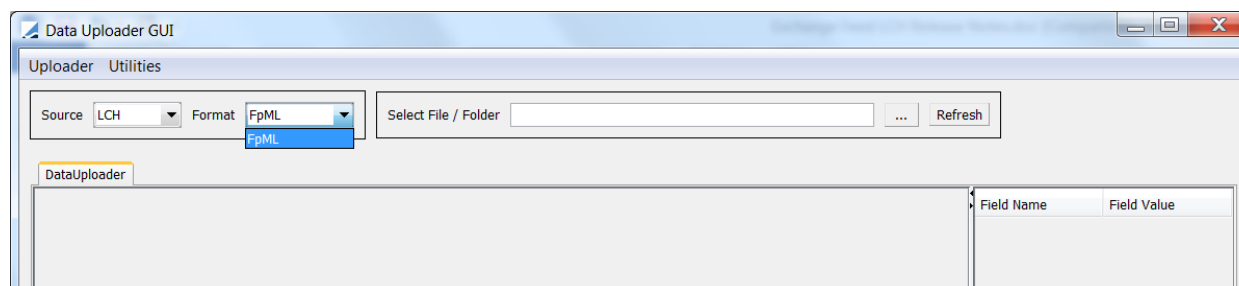
Data Migration

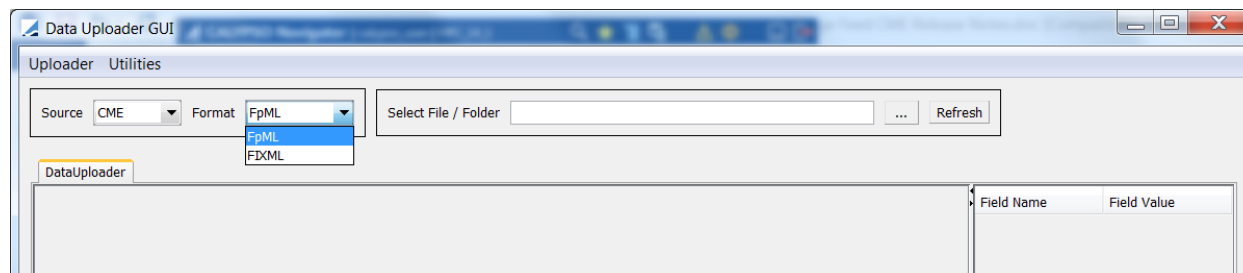
EXCHF-517 Allows users to select message format of FpML/FIXML for CME and FpML for LCH on the datauploader GUI.

If upgrade from 3.0.1, please run the dbscripts/oracle/sql/cme_3_0_1_to_3_0_2_data_migration.sql and dbscripts/oracle/sql/lch_3_0_1_to_3_0_2_data_migration.sql through executeSQL

Configuration Changes

EXCHF-517 Allows users to select message format of FpML/FIXML for CME and FpML for LCH on the datauploader GUI User can select appropriate message format to upload CME/LCH message from Datauploader GUI.





2.112 Changes in 3.0.1 Release

Dependencies

- datauploader-3.7.0
- Calypso V14

Fixes

EXCHF-504 remove all calypsox and test folders from exchange feed modules

MQ Simulator removed

Clean up of jar content

2.113 Changes in 3.0.0 Release

Dependencies

- datauploader-3.7.0
- Calypso V14

Fixes

EXCHF-422 Phase 2 HRC Development

EXCHF-429 Necessary Core Changes for the Migration the Swap product translations from XSLT to FpML module for CME and LCH.

EXCHF-468 FRA FpML Migration.

EXCHF-474 Migration Script for Calypso Mappings.

Data Migration

EXCHF-474 Migration Script for Calypso Mappings

Migration scripts are available for migration Calypso Mappings if it is upgrading from 2.x to 3.x Exchange Feed version (lch_release_data_migration.sql for LCH, cme_release_data_migration.sql for CME), this scripts should be executed before running the ExecuteSQL on CME/LCH Schema Data.

Configuration Changes

EXCHF-422 Phase 2 HRC Development

Supports running Exchange Feed modules with Headroom Check by using messaging framework, for the setup please refer to the HeadroomCheck CMF solution document.

EXCHF-429/EXCHF-468

Exchange Feed uses FpML for translating FpML messages from CME/LCH instead of XSLT by default.

EXCHF-474 Migration Script for Calypso Mappings.

Exchange Feed uses new Calypso Mapping category, here is the summary.

Original Mapping Category	New Mapping Category
DateRollConvention	DateRoll
DayCountConvention	DayCount
FeeType	Fees
PaymentFrequency	Frequency
ResetFrequency	Frequency
InterestCompoundingFrequency	Frequency

Original Mapping Category	New Mapping Category
AmortizationFrequency	Frequency
Tenor	IndexTenor
DiscountMethod	DiscountingMethod

Add the following line to CMEbridgeservice.properties

CLEARINGCONFIRMED_FXNDF_BRIDGE_XSLT=CME_FXNDF_CLEARINGCONFIRMED_FXNDF.xslt

Keyword value change

Keyword when trade is rejected for CME	Original Value	New Value
Status	ALLEGED	REJECTED

Keyword when trade is terminated for LCH	Original Value	New Value
Status	TERMINATE	TERMINATED

Mapping change

Mapping Category	Interface Value	New Calypso Value
ExchangeFeed.CME/workflow	AMENDED	NEW