Nasdaq Calypso

FpML Release Notes

Revision 35.0
April 2025
Approved

This document describes functionality changes in the FpML module.

- Please refer to the Calypso FpML Integration Guide for information on installing the FpML Interface.

Document History

Published	Summary of Changes
August 2021	Updates for version 1.1.0
September 2021	Updates for version 1.2.0
October 2021	Updates for version 1.3.0
January 2022	Updates for version 2.0.0, 2.0.1 – Technical release only – Version 17.0 compatibility
February 2022	Updates for version 1.1.1, 2.1.0
March 2022	Updates for version 1.1.2, 1.4.0, 1.5.0
April 2022	Updates for version 2.2.0, 1.6.1, 1.6.2, 2.2.1, 2.2.2
May 2022	Updates for version 1.5.0, 2.3.0, 1.7.0
June 2022	Updates for version 1.5.1, 2.4.0
1.8.0 – Technical release only.	
July 2022	Updates for version 2.4.1
August 2022	Updates for version 1.8.1, 2.2.3, 2.5.0, 1.9.0, 1.5.2
September 2022	Updates for version 2.6.0, 1.10.0
November 2022	Updates for version 1.8.2, 1.5.3, 2.7.0, 1.11.0
December 2022	Updates for version 1.10.1, 2.4.2, 2.4.3
January 2023	Updates for version 2.8.0, 1.12.0, 1.13.0
February 2023	Update for version 2.9.0

Published	Summary of Changes
April 2023	Update for version 1.1.3, 2.10.0
May 2023	Update for version 2.11.0, 1.14.0, 2.11.1
June 2023	Update for version 1.5.4, 1.11.1
July 2023	Update for version 1.8.3, 2.12.0, 2.12.1
September 2023	Update for version 12.13.0, 12.13.1, 2.12.2
October 2023	Update for version 2.11.2, 2.10.1
November 2023	Update for version 2.14.0
January 2024	Update for version 3.3.0 – *Version 18 compatibility*
February 2024	Updates for version 2.15.0, 3.4.0
April 2024	Updates for version 2.15.1
May 2024	Updates for version 3.5.0 - 3.6.0, 2.16.0
June 2024	Updates for version 2.17.0
July 2024	Updates for version 3.7.0, 2.18.0
August 2024	Updates for version 3.8.0, 2.19.0
October 2024	Updates for version 3.9.0, 2.20.0
November 2024	Updates for version 2.21.0, 2.18.1, 3.10.0
December 2024	Updates for version 1.11.2
January 2025	Updates for version 2.13.2, 2.20.1, 1.11.3, 3.11.0, 2.22.0

Published	Summary of Changes
February 2025	Updates for version 1.5.5, 2.23.0
March 2025	Updates for version 2.18.2, 3.9.1, 3.12.0
April 2025	Updates foe version 2.18.3

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Release Notes

1.1 August 2021 – Changes in Version 1.1.0

Component	Case	RPM	Issue	Type	Description
FpML 1.1.0			FPML-10	Enh	Issue – Extract FpML interface from Data Uploader module. Fix – The FpML interface has been added.

1.2 February 2022 – Changes in Version 1.1.1

Component	Case	RPM	Issue	Type	Description
FpML 1.1.1	00029269	RPM-6778	FPML-10	Enh	Issue - Support the value “ISDA2021-based” as a valid value for the contractual definition of ISDA 2021 changes for the FCM Eurex interface. Fix – Added support for contractual definition “ISDA2021-based”.
FpML 1.1.1	00022022 00022200	RPM-6639	FPML-35	Enh	Issue – Support ISDA 2021 Rate index config in Calypso mapping window for Markitwire module. Fix - Added new mapping category RateIndex_ISDA2021 to handle the new mappings from ISDA2021. The new mappings are used as follows. For incoming mode, the ISDA version is taken from the FpML tag: <documentation> <masterAgreement> <masterAgreementType masterAgreementTypeScheme = "http://www.swapswire.com/spec/2001/master-agreement-type-1-0">ISDA</masterAgreementType>

Component	Case	RPM	Issue	Type	Description
					</masterAgreement> <contractualDefinitions>ISDA2021</contractualDefinitions> </documentation> In outgoing mode, you need to set the trade keyword PlatformContractualDefinition = ISDA2021. Please refer to the Calypso Markitwire Integration Guide for details.
FpML 1.1.1	00022200	RPM-6638	FPML-34	Enh	Issue - Add support for "TOKYOSWAP" settlement rate source for Swaptions.

1.3 March 2022 – Changes in Version 1.1.2

Component	Case	RPM	Issue	Type	Description
FpML 1.1.2	00029707		FPML-49	Issue	Issue - LCH 1M Euribor Swap trade created is not setting 1W interpolation. Fix – Added mapping entry UnsetStubInterpolation, which is false by default to set the “Interp” flag on the trades, based on the rate index “No Auto Interp” field. If you want to clear the “Interp” flag, regardless of the rate index “No Auto Interp” field, then set it to true. Name = FpML/Translator Interface Value = UndetStubInterpolation Calypso Value = true / false.

1.4 April 2023 – Changes in Version 1.1.3

Component	Capability Group	Capability	Asset Class	Case	RPM	Issue	Type	Description
FpML 1.1.3	Integration	Trade Lifecycle Integration	Cross	00060825		FPML-192	Issue	Issue - LCH Forexclear: CCPTradeID incorrectly set for new resultant compression trades. Fix – CCPTradeId getting appended with FXR1/FXR2 based on incoming message.

1.5 September 2021 – Changes in Version 1.2.0

Component	Case	RPM	Issue	Type	Description
FpML 1.2.0		RPM-6430	FPML-21	Enh	Issue – Support ISDA 2021 Rate index config in Calypso mapping window for Markitwire module. Fix - Added new mapping category RateIndex_ISDA2021 to handle the new mappings from ISDA2021. The new mappings are used as follows. For incoming mode, the ISDA version is taken from the FpML tag: <documentation> <masterAgreement> <masterAgreementType masterAgreementTypeScheme= "http://www.swapswire.com/spec/2001/master-agreement-type-1-0">ISDA</masterAgreementType> </masterAgreement> <contractualDefinitions>ISDA2021</contractualDefinitions> </documentation> In outgoing mode, you need to set the trade keyword PlatformContractualDefinition = ISDA2021.

Component	Case	RPM	Issue	Type	Description
					Please refer to the Calypso Markitwire Integration Guide for details.
FpML 1.2.0			FPML-19	Enh	Issue - Remove dependency on BooleanUtils as it is not needed.
FpML 1.2.0		RPM-5544	FPML-17	Enh	Issue - Add support for "TOKYOSWAP" settlement rate source for Swaptions.
FpML 1.2.0		RPM-5548	FPML-14	Enh	Issue - Add support for Equity Structured Options in FpML module. Fix – Added support for Equity Structured Options: New, Amend - Error correction, Corporate Action, Exit, Amendment, Termination, Exercise, Allocation.

1.6 October 2021 – Changes in Version 1.3.0

Component	Case	RPM	Issue	Type	Description
FpML 1.3.0			FPML-31	Enh	Issue – Add mapping for CashCollateralInterestRate. Fix – Added mapping for CashCollateralInterestRate. Examples: Name = MW/CashCollateralInterestRate Interface Value = EONIA Calypso Value = EUR/EONIA/1D/T247

1.7 March 2022 – Changes in Version 1.4.0, 1.5.0

Component	Case	RPM	Issue	Type	Description
FpML 1.5.0	00029269	RPM-6778	FPML-39	Enh	Issue - Support the value “ISDA2021-based” as a valid value for the contractual definition of ISDA 2021 changes for the FCM Eurex interface. Fix – Added support for contractual definition “ISDA2021-based”.

1.8 May 2022 – Changes in Version 1.5.0

Component	Case	RPM	Issue	Type	Description
FpML 1.5.0	00032342 00029707 00033810		FPML-73	Issue	Issue – LCH 1M Euribor Swap trade created is not setting 1W interpolation. Impact analysis – Added mapping entry UnsetStubInterpolation, which is false by default to set the “Interp” flag on the trades, based on the rate index “No Auto Interp” field. If you want to clear the “Interp” flag, regardless of the rate index “No Auto Interp” field, then set it to true. Name = FpML/Translator Interface Value = UndetStubInterpolation Calypso Value = true / false.
FpML 1.5.0	00029269	RPM-6778	FPML-39	Enh	Issue - Support the value “ISDA2021-based” as a valid value for the contractual definition of ISDA 2021 changes for the FCM Eurex interface. Fix – Added support for contractual definition “ISDA2021-based”.

1.9 June 2022 – Changes in Version 1.5.1

Component	RCA Where	Case	RPM	Issue	Type	Description
FpML 1.5.1		00033810 00032342 00029707		FPML-72	Issue	Issue – LCH 1M Euribor Swap trade created is not setting 1W interpolation. Impact analysis – Added mapping entry UnsetStubInterpolation, which is false by default to set the “Interp” flag on the trades, based on the rate index “No Auto Interp” field. If you want to clear the “Interp” flag, regardless of the rate index “No Auto Interp” field, then set it to true. Name = FpML/Translator Interface Value = UndetStubInterpolation Calypso Value = true / false.

1.10 August 2022 – Changes in Version 1.5.2

Component	RCA Where	Case	RPM	Issue	Type	Description
FpML 1.5.2		00039197 00038831		FPML-110	Issue	Issue – TimeZone defaults to GMT for EquityIndexOption trade using SwapswireTradeEngine. Impact analysis – Time zone should be reflected based on time zone set in the User Defaults.

1.11 November 2022 – Changes in Version 1.5.3

Component	Introduced In	Capability Group	Capability	Asset Group	Case	RPM	Issue	Type	Description
FpML 1.5.3		Integration	Trades Data Integration	Cross	00041004		FPML-132	Issue	Issue – Cancellable OIS trade reflecting incorrect last delivery date in Expiry Delivery Schedule Dialog Window. Impact analysis – The frequency being given as 3M for Bermudan Option Style under Cancellable Option tab.

1.12 June 2023 – Changes in Version 1.5.4

Component	Introduced In	Capability Group	Capability	Asset Group	Case	RPM	Issue	Type	Description
FpML 1.5.4	Pre-MR						FPML-223	Issue	Issue – Trades from Markitwire with a call schedule are not capturing the businessDayConvention. Impact analysis – For DayType=Business, periodRule = Adjusted should be used for generating the schedules.

1.13 February 2025 – Changes in Version 1.5.5

Component	Introduced In	Capability Group	Capability	Asset Group	Case	RPM	Issue	Type	Description
FpML 1.5.5	Pre-MR	Integration	Trade Data Integration	Cross	00146368		FPML-385	Issue	Issue – Cancellable trades from MarkitWire are required to have schedule with fee include checked on each period. Impact analysis – The Schedule_IncludeB flag should be included on all cancellable trade through the MW integration. These are indicated as cancellable in the MW SWML when there is <cancelableProvision>.

1.14 April 2022 – Changes in Version 1.6.1

Component	Case	RPM	Issue	Type	Description
FpML 1.6.1			FPML-60	Issue	Issue – Pay Leg Calendar holidays are missing on the trade for both LCH and CME Impact analysis – Both LCH and CME are cleared.

1.15 April 2022 – Changes in Version 1.6.2

Component	Case	RPM	Issue	Type	Description
FpML 1.6.2			FPML-66	Issue	Issue – IMM roll convention coming from MW is not getting mapped to IMM_WED in calypso Impact analysis – The business day convention is displaying IMM_WED, that is, it is getting mapped.

1.16 May 2022 – Changes in Version 1.7.0

Component	Case	RPM	Issue	Type	Description
FpML 1.7.0			FPML-63	Issue	Issue – Pay Leg Calendar holidays are missing on the trade for both LCH and CME Impact analysis – Both LCH and CME are cleared.

1.17 August 2022 – Changes in Version 1.8.1

Component	Case	RPM	Issue	Type	Description
FpML 1.8.1		RPM-9472 RPM-9471	FPML-102	Enh	Issue – Calculation period frequency to be set based on coupon frequency for Averaging Swaps outgoing Fix – Supporting Daily Averaging Swaps in outgoing mode in FpML.

1.18 November 2022 – Changes in Version 1.8.2

Component	Case	RPM	Issue	Type	Description
FpML 1.8.2		RPM-11538	FPML-128	Enh	Issue – Upgrade to latest release in existing version 5.5 of FpML to support compounding and averaging parameters.

1.19 July 2023 – Changes in Version 1.8.3

Component	Introduced In	Capability Group	Capability	Asset Class	Case	RPM	Issue	Type	Description
FpML 1.8.3	Pre-MR	Integration	Trades Data Integration	Cross	00066041 00070202		FPML-234	Issue	Issue – USD LIBOR Trade with Short End Stub goes in as Full Coupon in Calypso. Impact analysis – Added Clearing.SetFullCouponDateOnOffsetTrade with value false.

1.20 August 2022 – Changes in Version 1.9.0

Component	Case	RPM	Issue	Type	Description
FpML 1.9.0		RPM-9472 RPM-9471	FPML-100	Enh	Issue – Calculation period frequency to be set based on coupon frequency for Averaging Swaps outgoing Fix – Supporting Daily Averaging Swaps in outgoing mode in FpML.
FpML 1.9.0			FPML-97	Issue	Issue – Removing compilation error related to XMLStreamException

Component	Case	RPM	Issue	Type	Description
FpML 1.9.0			FPML-93	Issue	Issue – IMMAUD Date roll convention is not getting mapped from Calypso to Markitwire. Impact analysis – IMMAUD Date roll convention is getting mapped correctly.
FpML 1.9.0	00033706		FPML-89	Issue	Issue – CapFloors Compounding Method should be defaulted to SimpleSpr as per CapFloorNormal pricer Impact analysis – Compounding method should be SimpleSpr
FpML 1.9.0			FPML-75	Issue	Issue – Issue with reference banks for option settlement type par yield curve unadjusted Impact analysis – Alleging the Swaption trade to MarkitWire when the option settlement type is set to "Par yield curve - unadjusted" with regards to the reference banks.

1.21 September 2022 – Changes in Version 1.10.0

Component	RCA Where	Case	RPM	Issue	Type	Description
FpML 1.10.0			RPM-10201	FPML-122	Enh	Issue – Fix the audit entry coming for fxreset lag for XCCY Swap Fix – An audit entry for the field reset lag for the xccy swap. The change is to get this field from FXResetOverride.getResetOffset() instead of FXReset.getResetDays().
FpML 1.10.0				FPML-119	Issue	Issue – Modifying the Strike Rate on Capfloor trade is not reflected in Bidirectional Mode. Impact analysis – A resave is done and strike is changed prior to allege.

Component	RCA Where	Case	RPM	Issue	Type	Description
FpML 1.10.0		00039197 00038831		FPML-112	Issue	Issue – TimeZone defaults to GMT for EquityIndexOption trade using SwapswireTradeEngine. Impact analysis – Time zone should be reflected based on time zone set in the User Defaults.

1.22 December 2022 – Changes in Version 1.10.1

Component	RCA Where	Case	RPM	Issue	Type	Description
FpML 1.10.1			RPM-11773	FPML-148	Enh	Issue – Upgrade to latest release in existing version 5.5 of FpML to support compounding and averaging parameters Fix – Added support compounding and averaging parameters in the FpML module so it can be useful for all interfaces wherever it is required. audit entry for the field reset lag for the xccy swap.

1.23 November 2022 – Changes in Version 1.11.0

Component	RCA Where	Case	RPM	Issue	Type	Description
FpML 1.11.0			RPM-10738	FPML-140	Enh	Issue – Decimal place increase for Fixed Rate, Spread over Floating, Init 1st Fixing Rate, Strike and Reportable Price.

1.24 June 2022 – Changes in Version 1.11.1

Component	RCA Where	Capability Group	Capability	Asset Group	Case	RPM	Issue	Type	Description
FpML 1.11.1	Pre-MR	Integration	Trades Data Integration	Cross	00070202		FPML-227	Issue	Issue – USD LIBOR Trade with Short End Stub goes in as Full Coupon in Calypso. Impact analysis – Added Clearing.SetFullCouponDateOnOffsetTrade with value false.

1.25 December 2024 – Changes in Version 1.11.2

Important Note - Standard Coupon Inflation Swaps are now saved as Inflation Swaps

Component	RCA Where	Capability Group	Capability	Asset Class	Case	APL	Issue	Type	Description
FpML 1.11.2		Integration	Trades Data Integration	Cross	00131383		FPML-348	Enh	Issue – Save Standard Coupon Inflation Swaps as Inflation Swaps and not Asset Swaps. Impact Analysis - Standard Coupon Inflation Swaps are now saved as Inflation Swaps.

1.26 January 2025 – Changes in Version 1.11.3

Important Note - Standard Coupon Inflation Swaps are now saved as Inflation Swaps

Component	RCA Where	Capability Group	Capability	Asset Class	Case	APL	Issue	Type	Description
FpML 1.11.3	Pre-MR	Integration	Trades Data Integration	Cross	00131383		FPML-372	Issue	Issue – Implementation of additional bond details in SCIS. Impact Analysis – Local impact to IRDBaseParser42 – The following changes are done: 1. Saving additional bond details in trade keywords. 2. Booking the upfront fee from the Additional Payments tab. 3. Aligning roll frequency with the bond's coupon frequency. 4. Booking the inflation swap as Fixed 0% vs Fixed x.x% (bond's coupon rate) adjusted by CPI or another inflation index.

1.27 January 2023 – Changes in Version 1.12.0

Component	RCA Where	Capability Group	Capability	Asset Class	Case	RPM	Issue	Type	Description
FpML 1.12.0						APL-1143 APL-647	FPML-127	Enh	Issue – Added support compounding and averaging parameters in the FpML module.

Component	RCA Where	Capability Group	Capability	Asset Class	Case	RPM	Issue	Type	Description
FpML 1.12.0		Integration	Trades Data Integration	Cross	00041004		FPML-131	Issue	Issue – Cancellable OIS trade reflecting incorrect last delivery date in Expiry Delivery Schedule Dialog Window. Impact analysis – This happened due to the frequency being given as 3M for Bermudan Option Style under Cancellable Option tab.
FpML 1.12.0		Integration	Trades Data Integration	Cross	00049205		FPML-153	Issue	Issue – Invalid Rate Index Mapping error for FRA MW Trade. Impact analysis – Fixed issue with isda2021 rate index mapping for FRA product.
FpML 1.12.0		Integration	Trades Data Integration	Cross	00038695		FPML-161	Issue	Issue – Expiry holidays not getting reflected correctly for Cash settled Swaptions Trade. Impact analysis – The holidays will be populated from the Option Exercise tab.
FpML 1.12.0		Integration	Trades Data Integration	Cross	00041474		FPML-163	Issue	Issue – Strike Rate with Floor Option type on Capfloor trade is not reflected in Bidirectional Mode. Impact analysis – Strike Rate is getting reflected correctly.
FpML 1.12.0		Integration	Trades Data Integration	Cross	00037673		FPML-165	Issue	Issue – Bidirectional Swaption trade not working as expected for Sell RTP and RTR. Impact analysis – Significant NPV differences as “Sell RTP” upload to

Component	RCA Where	Capability Group	Capability	Asset Class	Case	RPM	Issue	Type	Description
									Markitwire as “Buy RTR” and trades that are booked as “Sell RTR” upload to Markiwire as “Buy RTP”.
FpML 1.12.0							FPML-167	Issue	Issue – Bidirectional Cross Currency Basis Swap incorrectly reflects the Adj First check box. Impact analysis – Local impact to MWXccyParser - Adj First should be checked.
FpML 1.12.0						APL-647 APL-1143	FPML-169	Enh	Issue – Bidirectional - Basis Swap - Compounding Observation Shift vs Compounding Observation Shift - Incorrect Obs. Shift Add'l Business Days value flown into MW. Fix – Offset days is correctly reflecting in Cut off lag. Cut off lag is correctly reflecting in Product detail window.
FpML 1.12.0						APL-651	FPML-175	Enh	Issue – Added support allege of negative fixed amount field from FpML outgoing.

1.28 April 2023 – Changes in Version 1.13.0

Component	RCA Where	Capability Group	Capability	Asset Class	Case	RPM	Issue	Type	Description
FpML 1.13.0							FPML-186	Issue	Issue – Trades from Markitwire with a call schedule are not capturing the businessDayConvention. Impact analysis – Local impact to FpMLToCalypsoSwaptionTranslator - Change dayType = Business and upload the trade, then it be able to see the Bus set on the Expiry Delivery Schedule.
FpML 1.13.0							FPML-190	Issue	Issue – LCH Forexclear: CCPTradeID incorrectly set for new resultant compression trades. Impact analysis – Local impact to AbstractFpMLToCalypsoEnvelopeTranslator - Fixed issue with CCPTradeId getting appended with FXR1/FXR2 based on incoming message.

1.29 May 2023 – Changes in Version 1.14.0

Component	RCA Where	Capability Group	Capability	Asset Class	Case	RPM	Issue	Type	Description
FpML 1.14.0	17.0.MR.Jun23						FPML-207	Issue	Issue – Unable to allege a "Sell" CapFloor trade from Calypso into MarkitWire. Impact analysis – Local impact to CalypsoToFpMLCapFloorTranslator - The

Component	RCA Where	Capability Group	Capability	Asset Class	Case	RPM	Issue	Type	Description
									CapFloor trade is alleged from Calypso to Markitwire is correctly sent to MW.

1.30 February 2022 – Changes in Version 2.1.0

Component	Case	RPM	Issue	Type	Description
FpML 2.1.0		RPM-7019	FPML-40	Enh	Issue - Support the value "ISDA2021-based" as a valid value for the contractual definition of ISDA 2021 changes for the FCM Eurex interface. Fix – Added support for contractual definition "ISDA2021-based".

1.31 April 2022 – Changes in Version 2.2.0

Component	Case	RPM	Issue	Type	Description
FpML 2.2.0			FPML-55	Issue	Issue – IMM roll convention coming from MW is not getting mapped to IMM_WED in calypso Impact analysis – The business day convention is displaying IMM_WED, that is, it is getting mapped.
FpML 2.2.0	00021258		FPML-50	Issue	Issue – Inconsistency of holiday centers between MarkitWire and Calypso. Impact analysis – Roll Day and payment day from MW and calypso are intact.
FpML 2.2.0	00029707		FPML-47	Issue	Issue – LCH 1M Euribor Swap trade created is not setting 1W interpolation.

Component	Case	RPM	Issue	Type	Description
					Fix – Added mapping entry UnsetStubInterpolation, which is false by default to set the “Interp” flag on the trades, based on the rate index “No Auto Interp” field. If you want to clear the “Interp” flag, regardless of the rate index “No Auto Interp” field, then set it to true. Name = FpML/Translator Interface Value = UndetStubInterpolation Calypso Value = true / false.
FpML 2.2.0			FPML-43	Enh	Issue – EquityShareSwap trade fields incorrectly filled mapped in Calypso when flowing from MW. Fix – The EquityShareSwap trade fields correctly fills the mapping such as ASIAN_SCHEDULE, UPON_RECEIPT, PERF_SCHEDULE, and PERF_SCHEDULE.

1.32 April 2022 – Changes in Version 2.2.1

Component	Case	RPM	Issue	Type	Description
FpML 2.2.1			FPML-61	Issue	Issue – Pay Leg Calendar holidays are missing on the trade for both LCH and CME Impact analysis – Both LCH and CME are cleared.

1.33 April 2022 – Changes in Version 2.2.2

Component	Case	RPM	Issue	Type	Description
FpML 2.2.2			FPML-67	Issue	Issue – IMM roll convention coming from MW is not getting mapped to IMM_WED in calypso Impact analysis – The business day convention is displaying IMM_WED, that is, it is getting mapped.

1.34 August 2022 – Changes in Version 2.2.3

Component	Case	RPM	Issue	Type	Description
FpML 2.2.3	00033706		FPML-91	Issue	Issue – CapFloors compounding method should be defaulted to SimpleSpr for CapFloorNormal pricer. Impact Analysis – Local impact to FpMLToCalypsoCapfloorTranslator – Compounding method default to SimpleSpr for CapFloorNormal pricer.

1.35 May 2022 – Changes in Version 2.3.0

Component	RCA Where	Case	RPM	Issue	Type	Description
FpML 2.3.0				FPML-62	Issue	Issue – Pay Leg Calendar holidays are missing on the trade for both LCH and CME Impact analysis – Both LCH and CME are cleared.

1.36 June 2022 – Changes in Version 2.4.0

Component	RCA Where	Case	RPM	Issue	Type	Description
FpML 2.4.0				FPML-76	Issue	Issue – Issue with reference banks for option settlement type par yield curve unadjusted

1.37 July 2022 – Changes in Version 2.4.1

Component	RCA Where	Case	RPM	Issue	Type	Description
FpML 2.4.1			RPM-9472 RPM-9471	FPML-103	Enh	Issue – Calculation period frequency to be set based on coupon frequency for Averaging Swaps outgoing Impact analysis –Supporting Daily Averaging Swaps in outgoing mode in FpML.

1.38 December 2022 – Changes in Version 2.4.2

Component	Introduced In	Capability Group	Capability	Asset Group	Case	RPM	Issue	Type	Description
FpML 2.4.2		Integration	Trades Data Integration	Cross	00049205		FPML-152	Issue	Issue – Invalid Rate Index Mapping error for FRA MW Trade. Impact analysis – Trade is correctly booked in Calypso.

1.39 December 2022 – Changes in Version 2.4.3

Component	Introduced In	Capability Group	Capability	Asset Group	Case	RPM	Issue	Type	Description
FpML 2.4.3		Integration	Trades Data Integration	Cross	00049498		FPML-157	Issue	Issue – Markitwire-Error Translating Date Rule IMM with IMM_WED. Impact analysis – Added holiday mapping in the MarkitWire.

1.40 August 2022 – Changes in Version 2.5.0

Component	RCA Where	Case	RPM	Issue	Type	Description
FpML 2.5.0			RPM-9472 RPM-9471	FPML-101	Enh	Issue – Calculation period frequency to be set based on coupon frequency for Averaging Swaps outgoing Fix – Supporting Daily Averaging Swaps in outgoing mode in FpML.
FpML 2.5.0				FPML-98	Issue	Issue – Removing compilation error related to XMLStreamException
FpML 2.5.0				FPML-94	Issue	Issue – IMMAUD Date roll convention is not getting mapped from Calypso to Markitwire. Impact analysis – IMMAUD Date roll convention is getting mapped correctly.
FpML 2.5.0		00033706		FPML-90	Issue	Issue – CapFloors Compounding Method should be defaulted to SimpleSpr as per CapFloorNormal pricer Impact analysis – Compounding method should be SimpleSpr

Component	RCA Where	Case	RPM	Issue	Type	Description
FpML 2.5.0				FPML-76	Issue	Issue – Issue with reference banks for option settlement type par yield curve unadjusted Impact analysis – Alleging the Swaption trade to MarkitWire when the option settlement type is set to "Par yield curve - unadjusted" with regards to the reference banks.

1.41 September 2022 – Changes in Version 2.6.0

Component	RCA Where	Case	RPM	Issue	Type	Description
FpML 2.6.0			RPM-10201	FPML-121	Issue	Issue – Fix the audit entry coming for fxreset lag for XCCY Swap Fix – An audit entry for the field reset lag for the xccy swap. The change is to get this field from FXResetOverride.getResetOffset() instead of FXReset.getResetDays().
FpML 2.6.0				FPML-118	Issue	Issue – Modifying the Strike Rate on Capfloor trade is not reflected in Bidirectional Mode. Impact analysis – A resave is done and strike is changed prior to allege.
FpML 2.6.0		00039197 00038831		FPML-111	Issue	Issue – TimeZone defaults to GMT for EquityIndexOption trade using SwapswireTradeEngine. Impact analysis – Time zone should be reflected based on time zone set in the User Defaults.

1.42 November 2022 – Changes in Version 2.7.0

Component	RCA Where	Case	RPM	Issue	Type	Description
FpML 2.7.0			RPM-10738	FPML-139	Enh	Issue – Decimal place increase for Fixed Rate, Spread over Floating, Init 1st Fixing Rate, Strike and Reportable Price.

1.43 January 2023 – Changes in Version 2.8.0

Component	RCA Where	Capability Group	Capability	Asset Class	Case	RPM	Issue	Type	Description
FpML 2.8.0						APL-1143 APL-647	FPML-126	Enh	Issue – Added support compounding and averaging parameters in the FpML module.
FpML 2.8.0		Integration	Trades Data Integration	Cross	00041004		FPML-130	Issue	Issue – Cancellable OIS trade reflecting incorrect last delivery date in Expiry Delivery Schedule Dialog Window. Impact analysis – This happened due to the frequency being given as 3M for Bermudan Option Style under Cancellable Option tab.
FpML 2.8.0		Integration	Trades Data Integration	Cross	00049205		FPML-154	Issue	Issue – Invalid Rate Index Mapping error for FRA MW Trade. Impact analysis – Fixed issue with isda2021 rate index mapping for FRA product.

Component	RCA Where	Capability Group	Capability	Asset Class	Case	RPM	Issue	Type	Description
FpML 2.8.0		Integration	Trades Data Integration	Cross	00038695		FPML-162	Issue	Issue – Expiry holidays not getting reflected correctly for Cash settled Swaptions Trade. Impact analysis – The holidays will be populated from the Option Exercise tab.
FpML 2.8.0		Integration	Trades Data Integration	Cross	00041474		FPML-164	Issue	Issue – Strike Rate with Floor Option type on Capfloor trade is not reflected in Bidirectional Mode. Impact analysis – Strike Rate is getting reflected correctly.
FpML 2.8.0						APL-651	FPML-174	Enh	Issue – Added support allege of negative fixed amount field from FpML outgoing.
FpML 2.8.0		Integration	Trades Data Integration	Cross	00037673		FPML-166	Issue	Issue – Bidirectional Swaption trade not working as expected for Sell RTP and RTR. Impact analysis – Significant NPV differences as “Sell RTP” upload to Markitwire as “Buy RTR” and trades that are booked as “Sell RTR” upload to Markiwire as “Buy RTP”.
FpML 2.8.0							FPML-168	Issue	Issue – Bidirectional Cross Currency Basis Swap incorrectly reflects the Adj First check box. Impact analysis – Local impact to MWXccyParser - Adj First should be checked.

Component	RCA Where	Capability Group	Capability	Asset Class	Case	RPM	Issue	Type	Description
FpML 2.8.0						APL-647 APL-1143	FPML-170	Enh	Issue – Bidirectional - Basis Swap - Compounding Observation Shift vs Compounding Observation Shift - Incorrect Obs. Shift Add'l Business Days value flown into MW. Fix – Offset days is correctly reflecting in Cut off lag. Cut off lag is correctly reflecting in Product detail window.

1.44 February 2023 – Changes in Version 2.9.0

Component	RCA Where	Capability Group	Capability	Asset Class	Case	RPM	Issue	Type	Description
FpML 2.9.0							FPML-181	Enh	Issue – Added support for REST API to generate FpML from Calypso trade.

1.45 April 2023 – Changes in Version 2.10.0

Component	RCA Where	Capability Group	Capability	Asset Class	Case	RPM	Issue	Type	Description
FpML 2.10.0							FPML-191	Issue	Issue – LCH Forexclear: CCPTradeID incorrectly set for new resultant compression trades. Impact analysis – Local impact to AbstractFpMLToCalypsoEnvelopeTranslator - Fixed issue with CCPTradeId getting

Component	RCA Where	Capability Group	Capability	Asset Class	Case	RPM	Issue	Type	Description
									appended with FXR1/FXR2 based on incoming message.
FpML 2.10.0							FPML-187	Issue	Issue – Trades from Markitwire with a call schedule are not capturing the businessDayConvention. Impact analysis – Local impact to FpMLToCalypsoSwaptionTranslator - Change dayType = Business and upload the trade, then it be able to see the Bus set on the Expiry Delivery Schedule.
FpML 2.10.0						APL-5025	FPML-196	Enh	Issue – The trade external reference value is set as 'Calypso_null" after uploading trade via Rest API and because of that whenever tries to upload a new trade getting error. Fix - Added below condition to set External Reference: 1.Check for "clearing-svc" if found then set <source>_<tradeId> 2.Check for POHRef if tradeId found then set <source>_<tradeId> 3.Check for PartyTradeIdentifier if tradeId found in either of the PartyTradeIdentifier then set <source>_<tradeId>.

1.46 October 2023 – Changes in Version 2.10.1

Component	RCA Where	Capability Group	Capability	Asset Class	Case	RPM	Issue	Type	Description
FpML 2.10.1						APL-4173 APL-6219 APL-6218	FPML-264	Issue	Issue – Added supporting changes for fcm hkexfcm module. Fix – These values are only present in the incoming message; these are to be stored in keywords so that it can be populated back on the outgoing message. The keywords to be added as below: CCPpartyA CCPpartyB CCPclearer CCPmatcher CCPbroker CCPclient.

1.47 May 2023 – Changes in Version 2.11.0, 2.11.1

Component	RCA Where	Capability Group	Capability	Asset Class	Case	RPM	Issue	Type	Description
FpML 2.11.1	16.1.MR.Apr23						FPML-216	Issue	Issue – Rest API FPML Export/Upload-CapFloor-Observed issue in few tags. Impact analysis – Local impact - Added support for initial rate.

Component	RCA Where	Capability Group	Capability	Asset Class	Case	RPM	Issue	Type	Description
FpML 2.11.1						APL-5095	FPML-212	Enh	Issue – FPML Export- FXForward- <spotRate> and <rate> tag value is interchanged. Fix – Set FIELD_TRADER_RATE to Rate and FIELD_SPREAD_ADJUSTED_SPOT_RATE to spot rate.
FpML 2.11.1						APL-5025	FPML-210	Enh	Issue – FpML: Added support for export of FXSpot and FXForward.
FpML 2.11.1	17.0.MR.Jun23						FPML-208	Issue	Issue – Unable to allege a "Sell" CapFloor trade from Calypso into MarkitWire. Impact analysis – Local impact to CalypsoToFpMLCapFloorTranslator - The CapFloor trade is alleged from Calypso to Markitwire is correctly sent to MW.
FpML 2.11.1	17.0.MR.May23						FPML-222	Issue	Issue- to handle the FXNDF messages from FpML site and we need to make it backward compatible with LCH/Eurex/DSMatch/Calypso-FpML and introduce no change on existing sources. Impact analysis – Local impact to FpMLToCalypsoFxsinglelegTranslator - Added check for FpML module to handle it.

1.48 October 2023 – Changes in Version 2.11.2

Component	RCA Where	Capability Group	Capability	Asset Class	Case	RPM	Issue	Type	Description
FpML 2.11.2	Pre-MR	Integration	Trades Data Integration	Cross	00080837 00070202 00071939 00066041		FPML-265	Issue	Issue – USD LIBOR Trade with Short End Stub goes in as Full Coupon in Calypso. Impact analysis – Added Clearing.SetFullCouponDateOnOffsetTrade with value false.

1.49 August 2023 – Changes in Version 2.12.0, 2.12.1

Component	RCA Where	Capability Group	Capability	Asset Class	Case	RPM	Issue	Type	Description
FpML 2.12.1	Pre-MR						FPML-241	Issue	Issue – Error when Alleging a Basis swap with 1Y as Index tenor and the same needs to be handled in the FpML module. Impact analysis – Added mapping for IndexTenor to be supported in outgoing mode for swap leg index tenor.
FpML 2.12.1	17.0.MR.May23						FPML-244	Issue	Issue – Handle the FpML translation for FXNDF for different sources LCH Eurex DSMatch and Calypso Fpml. Impact analysis – Removed check of dsmatch if not match and added for FpML.

1.50 September 2023 – Changes in Version 2.12.2

Component	RCA Where	Capability Group	Capability	Asset Class	Case	RPM	Issue	Type	Description
FpML 2.12.2	Pre-MR	Integration	Trades Data Integration	Cross	00076511		FPML-252	Issue	Issue – MW Bidirectional interface - OIS Swap with FULL Coupon cannot be uploaded. Impact analysis – Added support for handling full coupon stub in outgoing mode.
FpML 2.12.2	Pre-MR	Integration	Trades Data Integration	Cross	00074235		FPML-261	Issue	Issue – Added new mapping rateIndex_avrgcmp inside the Calypso mapping window to support averaging and compounding for outgoing trades.. Impact analysis – Enhanced the solution to have 2 keywords: 1. PlatformPayLegRateIndex (If pay leg is floating) 2. PlatformRecLegRateIndex (If rec leg is floating).

1.51 September 2023 – Changes in Version 2.13.0, 2.13.1

Component	RCA Where	Capability Group	Capability	Asset Class	Case	RPM	Issue	Type	Description
FpML 2.13.1	Pre-MR						FPML-187	Issue	Issue – Trades from Markitwire with a call schedule are not capturing the businessDayConvention.

Component	RCA Where	Capability Group	Capability	Asset Class	Case	RPM	Issue	Type	Description
									Impact analysis – For DayType=Business, periodRule = Adjusted should be used for generating the schedules.
FpML 2.13.1						APL-4173, APL-6218, APL-6219	FPML-239	Enh	Issue – Added supporting changes for fcm hkexfcm module. Impact analysis – HKEX SwapConnect API Support for Intraday Trade Lifecycle such as RequestConsent, ConsentGranted, ClearingRefused and ClearingConfirmed for CNY currency.
FpML 2.13.1	17.0.MR.May23						FPML-245	Issue	Issue – Handle the FpML translation for FXNDF for different sources LCH Eurex DSMatch and Calypso Fpml. Impact analysis – Removed check of dsmatch if not match and added for FpML.

1.52 January 2025 – Changes in Version 2.13.2

Component	RCA Where	Capability Group	Capability	Asset Class	Case	RPM	Issue	Type	Description
FpML 2.13.2	Pre-MR						FPML-320	Issue	Issue - While alleging trade with mandatory break, the outgoing trades are throwing error <[SWDML]> <[SAX Error parsing xml: missing required attribute 'href'(Line 247, Char 58)]>. Impact analysis - MarkitWire bidirectional allege of Mandatory Break

Component	RCA Where	Capability Group	Capability	Asset Class	Case	RPM	Issue	Type	Description
									clause was broken due to changes in MarkitWire platform.
FpML 2.13.2	Pre-MR	Integration	Trades Data Integration	Cross	00141454		FPML-376	Issue	Issue – Issue with Alleging ZC Inflation Swap in Bidirectional Mode. Impact analysis – Added supported reversing of pay/rec on the swaplegs.

1.53 November 2023 – Changes in Version 2.14.0

Component	RCA Where	Capability Group	Capability	Asset Class	Case	RPM	Issue	Type	Description
FpML 2.14.0	17.0.MR.May23						FPML-246	Issue	Issue – Handle the FpML translation for FXNDF for different sources LCH Eurex DSMatch and Calypso Fpml. Impact analysis – Made changes in FpML module to handle the FXNDF messages from FpML site and we need to make it backward compatible with LCH/Eurex/DSMatch/Calypso-FpML and introduce no change on existing sources.
FpML 2.14.0	Pre-MR	Integration	Trades Data Integration	Cross	00058464		FPML-187	Issue	Issue – Trades from Markitwire with a call schedule are not capturing the businessDayConvention. Impact analysis – For DayType=Business, periodRule =

Component	RCA Where	Capability Group	Capability	Asset Class	Case	RPM	Issue	Type	Description
									Adjusted should be used for generating the schedules.

1.54 February 2024 – Changes in Version 2.15.0

Component	RCA Where	Capability Group	Capability	Asset Class	Case	RPM	Issue	Type	Description
FpML 2.15.0						APL-7983	FPML-286	Enh	Issue – Added support Amortization schedule in the float leg of CapFloor product in incoming and outgoing mode.

1.55 February 2024 – Changes in Version 2.15.1

Component	RCA Where	Capability Group	Capability	Asset Class	Case	RPM	Issue	Type	Description
FpML 2.15.1	Pre-MR	Integration	Trades Data Integration	Cross	00076511		FPML-263	Issue	Issue – When alleging a swap trade from calypso, error is observed when FULL COUPON is used. Impact Analysis – Local impact to CalypsoToFpMLSwapLeg - Added support for handling full coupon stub in outgoing mode.
FpML 2.15.1	Pre-MR	Integration	Trades Data Integration	Cross	00074235		FPML-259	Issue	Issue – Added new mapping rateIndex_avrgcmp inside the Calypso mapping window to support

Component	RCA Where	Capability Group	Capability	Asset Class	Case	RPM	Issue	Type	Description
									averaging and compounding for outgoing trades. Impact analysis – Enhanced the solution to have 2 keywords: 1. PlatformPayLegRateIndex (If pay leg is floating) 2. PlatformRecLegRateIndex (If rec leg is floating).

1.56 May 2024 – Changes in Version 2.16.0

Component	RCA Where	Capability Group	Capability	Asset Class	Case	RPM	Issue	Type	Description
FpML 2.16.0	Pre-MR	Integration	Trades Data Integration	Cross	00074235		FPML-260	Issue	Issue – MW bidirectional mode - Multiple Rate Index Mapping. Impact analysis - Added new mapping rateIndex_avrgcmp inside the Calypso mapping window to support averaging and compounding for outgoing trades.
FpML 2.16.0	Pre-MR	Integration	Trades Data Integration	Cross	00076511		FPML-250	Issue	Issue – When alleging a swap trade from calypso, error is observed when FULL COUPON is used. Impact Analysis – Local impact to CalypsoToFpMLSwapLeg - Added support for handling full coupon stub in outgoing mode.

1.57 June 2024 – Changes in Version 2.17.0

Component	RCA Where	Capability Group	Capability	Asset Class	Case	RPM	Issue	Type	Description
FpML 2.17.0						APL-9972 APL-9793	FPML-300	Sec	Issue – Security: Upgrade third-party libraries tomcat-embed-* from 9.0.78 to 9.0.88.

1.58 July 2024 – Changes in Version 2.18.0

Component	RCA Where	Capability Group	Capability	Asset Class	Case	RPM	Issue	Type	Description
FpML 2.18.0						APL-9972 APL-9793	FPML-324	Sec	Issue – Security: Upgrade third-party libraries tomcat-embed-* from 9.0.78 to 9.0.88.

1.59 November 2024 – Changes in Version 2.18.1

Component	RCA Where	Capability Group	Capability	Asset Class	Case	RPM	Issue	Type	Description
FpML 2.18.1	Pre-MR						FPML-357	Issue	Issue - While alleging trade with mandatory break, the outgoing trades are throwing error <[SWDML]> <[SAX Error parsing xml: missing required attribute 'href'(Line 247, Char 58)]>.

Component	RCA Where	Capability Group	Capability	Asset Class	Case	RPM	Issue	Type	Description
									Impact analysis - MarkitWire bidirectional allege of Mandatory Break clause was broken due to changes in MarkitWire platform.

1.60 March 2025 – Changes in Version 2.18.2

Component	RCA Where	Capability Group	Capability	Asset Class	Case	RPM	Issue	Type	Description
FpML 2.18.2	Pre-MR	Integration	Trades Data Integration	Cross	00141454 00156043		FPML-396	Issue	Issue – Issue with Alleging ZC Inflation Swap in Bidirectional Mode. Impact analysis – Added supported reversing of pay/rec on the swaplegs.

1.61 April 2025 – Changes in Version 2.18.3

Component	RCA Where	Capability Group	Capability	Asset Class	Case	RPM	Issue	Type	Description
FpML 2.18.3	Pre-MR	Integration	Trades Data Integration	Cross	00158722		FPML-406	Issue	Issue – Payment Date issue with Mandatory Break trades Impact analysis – Added new field in MW which was not supported in our module for break dates override.

1.62 August 2024 – Changes in Version 2.19.0

Component	RCA Where	Capability Group	Capability	Asset Class	Case	RPM	Issue	Type	Description
FpML 2.19.0							FPML-332	Sec	Issue – Security: Upgrade third-party libraries: - spring from 5.3.29 to 5.3.34 - spring-security from 5.8.5 to 5.8.12.
FpML 2.19.0	Pre-MR						FPML-321	Issue	Issue - While alleging trade with mandatory break, the outgoing trades are throwing error <[SWDML]> <[SAX Error parsing xml: missing required attribute 'href'(Line 247, Char 58)]>. Impact analysis - MarkitWire bidirectional allege of Mandatory Break clause was broken due to changes in MarkitWire platform.
FpML 2.19.0	Pre-MR					APL-10756 APL-10757	FPML-335	Enh	Issue – Bidirectional - RFR Swaption - ZAR-ZARONIA-OIS Compound not working. Fix - Added support for the SAR (Saudi Arabian Riyal) currency on the IRS product. Added support for the FRO 'ZAR-ZARONIA-OIS Compound' on RFR swaption and RFR Cap Floor products.

Component	RCA Where	Capability Group	Capability	Asset Class	Case	RPM	Issue	Type	Description
									Added support for new 'AMV' (Australian Market Venue) Execution Venue type.

1.63 October 2024 – Changes in Version 2.20.0

Component	RCA Where	Capability Group	Capability	Asset Class	Case	RPM	Issue	Type	Description
FpML 2.20.0							FPML-341	Sec	Issue – Security: Upgrade third-party libraries: - spring from 5.3.34 to 5.3.37 - spring-security from 5.8.12 to 5.8.13.

1.64 January 2025 –Changes in Version 2.20.1

Component	RCA Where	Capability Group	Capability	Asset Class	Case	RPM	Issue	Type	Description
FpML 2.20.1	Pre-MR	Integration	Trade Data Integration	Cross	00146315		FPML-365	Issue	Issue – Added support for compounding and averaging parameters in Equity Swap in FpML.

1.65 November 2024 – Changes in Version 2.21.0

Component	RCA Where	Capability Group	Capability	Asset Class	Case	RPM	Issue	Type	Description
FpML 2.21.0							FPML-351	Issue	Issue – Allege Equity Swap and Index Swap to MarkitWire. Impact Analysis - Fixed issue in alleging equity linked swap in outgoing mode.

1.66 January 2025 – Changes in Version 2.22.0

Component	RCA Where	Capability Group	Capability	Asset Class	Case	RPM	Issue	Type	Description
FpML 2.22.0	Pre-MR						FPML-346	Issue	Issue – Saving standard coupon inflation swap as Inflation swap in calypso and not asset swap. Impact Analysis - Changed the way the trade is saved.
FpML 2.22.0	Pre-MR	Integration	Trade Data Integration	Cross	00146315		FPML-362	Issue	Issue – Added support for compounding and averaging parameters in Equity Swap in FpML.
FpML 2.22.0	Pre-MR	Integration	Trades Data Integration	Cross	00131383		FPML-371	Issue	Issue – Implementation of additional bond details in SCIS. Impact Analysis – Local impact to IRDBaseParser42 – The following changes are done:

Component	RCA Where	Capability Group	Capability	Asset Class	Case	RPM	Issue	Type	Description
									1. Saving additional bond details in trade keywords. 2. Booking the upfront fee from the Additional Payments tab. 3. Aligning roll frequency with the bond's coupon frequency. 4. Booking the inflation swap as Fixed 0% vs Fixed x.x% (bond's coupon rate) adjusted by CPI or another inflation index.
FpML 2.22.0	Pre-MR	Integration	Trades Data Integration	Cross	00141454		FPML-378	Issue	Issue – Issue with Alleging ZC Inflation Swap in Bidirectional Mode. Impact analysis – Added supported reversing of pay/rec on the swaplegs.

1.67 February 2025 – Changes in Version 2.23.0

Component	RCA Where	Capability Group	Capability	Asset Class	Case	RPM	Issue	Type	Description
FpML 2.22.0							FPML-346	Sec	Issue - Security: Upgraded third-party library for spring-security to 5.8.16.

1.68 January 2024 – Changes in Version 3.3.0

Component	RCA Where	Capability Group	Capability	Asset Class	Case	RPM	Issue	Type	Description
FpML 3.3.0	Pre-MR	Integration	Trades Data Integration	Cross	00076511		FPML-251	Issue	Issue – When alleging a swap trade from calypso, error is observed when FULL COUPON is used. Impact Analysis – Local impact to CalypsoToFpMLSwapLeg - Added support for handling full coupon stub in outgoing mode.
FpML 3.3.0	Pre-MR	Integration	Trades Data Integration	Cross	00087755		FPML-276	Issue	Issue – When applying PO_DRAFTALLEGE action on a CrossCurrencyBasisSwap Trade with 25bp and SimpleSpread for GBP currency from Calypso, the deal created in MarkitWire do not populate the spread for the GBP currency. Impact Analysis – Local impact to CalypsoToFpMLSwapLeg - MarkitWire deal created should have Spread of 25bp populated for the GBP Currency.

1.69 February 2024 – Changes in Version 3.4.0

Component	RCA Where	Capability Group	Capability	Asset Class	Case	RPM	Issue	Type	Description
FpML 3.4.0						APL-7984	FPML-287	Issue	Issue – Added support for Amortization Schedule in Capfloor product for Incoming and Outgoing mode. Impact Analysis – Local impact to CalypsoToFpMLSwapLeg - Added support for handling full coupon stub in outgoing mode.

1.70 May 2024 – Changes in Version 3.5.0 - 3.6.0

Component	RCA Where	Capability Group	Capability	Asset Class	Case	RPM	Issue	Type	Description
FpML 3.6.0	Pre-MR					APL-8442	FPML-285	Sec	Issue – Updated third-party Jar AssertJ-Core from 3.23.1 to 3.25.0 Upgraded third-party library Jackson from 2.15.3 to 2.16.0. Upgraded Commons-lang3 from 3.12.0 to 3.14.0
FpML 3.6.0		Post Trade Processing	Trade Lifecycle	IRD	00071906 00028278	APL-7803	FPML-294	Enh	Issue - To add overloaded method to support schedule generation for adjusted flows. Fix – Added support for specific interest settlement process for

Component	RCA Where	Capability Group	Capability	Asset Class	Case	RPM	Issue	Type	Description
									Swap trades that have been submitted for clearing to the CCP.

1.71 July 2024 – Changes in Version 3.7.0

Component	RCA Where	Capability Group	Capability	Asset Class	Case	RPM	Issue	Type	Description
FpML 3.7.0	Pre-MR					APL-10528 APL-10680	FPML-323	Issue	Issue – MXN-TIIE ON-OIS Compound in bidirectional is not working and throws error. Impact analysis – Added support for the FRO 'MXN-TIIE ON-OIS Compound' on RFR Swaption and RFR CapFloor products
FpML 3.7.0	18.0.MR.Aug24						FPML-330	Sec	Issue – Security: Third-party library upgrade tomcat.embed 10.1.16 to 10.1.23

1.72 August 2024 – Changes in Version 3.8.0

Component	RCA Where	Capability Group	Capability	Asset Class	Case	RPM	Issue	Type	Description
FpML 3.8.0							FPML-315	Sec	Issue – Security -Upgraded third-party libraries: tomcat-embed-* :10.1.23 to 10.1.26

Component	RCA Where	Capability Group	Capability	Asset Class	Case	RPM	Issue	Type	Description
									spring-cloud-*: 4.1.0 to 4.1.3 spring-cloud-dependencies: 2023.0.0 to 2023.0.1 spring: 6.1.6 to 6.1.11 springboot-*: 3.2.2 to 3.3.1 spring-security-kerberos-client: 2.0.0 to 2.1.0 spring-security: 6.2.2 to 6.3.1 Jackson Library: 2.16.0 to 2.17.2 json from 20231013 to 20240303 spring-cloud-consul from 4.1.0 to 4.1.2
FpML 3.8.0	Pre-MR						FPML-319	Issue	Issue – Isue with bidirectional mode for Mandatory Break. The outgoing trades are throwing error <[SWDML]> <[SAX Error parsing xml: missing required attribute 'href'(Line 247, Char 58)]>. Impact Analysis - MW bidirectional allege of Mandatory Break clause was broken due to changes in MW platform.
FpML 3.8.0	Pre-MR					APL-10756, APL-10757	FPML-334	Enh	Issue – Bidirectional - RFR Swaption - ZAR-ZARONIA-OIS Compound not working.

Component	RCA Where	Capability Group	Capability	Asset Class	Case	RPM	Issue	Type	Description
									Fix - Added support for the following in the MarkitWire interface: Support for the SAR (Saudi Arabian Riyal) currency on the IRS product Support for the FRO 'ZAR-ZARONIA-OIS Compound' on RFR swaption and RFR Cap Floor products Support for new 'AMV' (Australian Market Venue) Execution Venue type

1.73 October 2024 – Changes in Version 3.9.0

Component	RCA Where	Capability Group	Capability	Asset Class	Case	RPM	Issue	Type	Description
FpML 3.9.0							FPML-343	Sec	Issue – Security -Upgraded third-party libraries: tomcat-embed-*:10.1.23 to 10.1.26 spring-cloud-*: 4.1.0 to 4.1.3 spring-cloud-dependencies: 2023.0.0 to 2023.0.1 spring: 6.1.6 to 6.1.11 springboot-*: 3.2.2 to 3.3.1

Component	RCA Where	Capability Group	Capability	Asset Class	Case	RPM	Issue	Type	Description
									spring-security-kerberos-client: 2.0.0 to 2.1.0 spring-security: 6.2.2 to 6.3.1 Jackson Library: 2.16.0 to 2.17.2 json from 20231013 to 20240303 spring-cloud-consul from 4.1.0 to 4.1.2

1.74 March 2025 – Changes in Version 3.9.1

Component	RCA Where	Capability Group	Capability	Asset Class	Case	RPM	Issue	Type	Description
FpML 3.9.1	Pre-MR	Integration	Trades Data Integration	Cross	00131383		FPML-399	Issue	Issue – Implementation of additional bond details in SCIS. Impact Analysis – Local impact to IRDBaseParser42 – The following changes are done: 1. Saving additional bond details in trade keywords. 2. Booking the upfront fee from the Additional Payments tab. 3. Aligning roll frequency with the bond's coupon frequency. 4. Booking the inflation swap as Fixed 0% vs Fixed x.x% (bond's

Component	RCA Where	Capability Group	Capability	Asset Class	Case	RPM	Issue	Type	Description
									coupon rate) adjusted by CPI or another inflation index.
FpML 3.9.1	Pre-MR						FPML-401	Issue	Issue – Saving standard coupon inflation swap as Inflation swap in calypso and not asset swap. Impact Analysis - Changed the way the trade is saved.

1.75 November 2024 – Changes in Version 3.10.0

Component	RCA Where	Capability Group	Capability	Asset Class	Case	RPM	Issue	Type	Description
FpML 3.10.0							FPML-350	Issue	Issue – Allege Equity Swap and Index Swap to MarkitWire. Impact Analysis - Fixed issue in alleging equity linked swap in outgoing mode.

1.76 January 2025 – Changes in Version 3.11.0

Component	RCA Where	Capability Group	Capability	Asset Class	Case	RPM	Issue	Type	Description
FpML 3.11.0	Pre-MR						FPML-347	Issue	Issue – Saving standard coupon inflation swap as Inflation swap in calypso and not asset swap.

Component	RCA Where	Capability Group	Capability	Asset Class	Case	RPM	Issue	Type	Description
									Impact Analysis - Changed the way the trade is saved.
FpML 3.11.0	Pre-MR	Integration	Trade Data Integration	Cross	00146315		FPML-362	Issue	Issue – Added support for compounding and averaging parameters in Equity Swap in FpML.
FpML 3.11.0	Pre-MR	Integration	Trades Data Integration	Cross	00131383		FPML-370	Issue	Issue – Implementation of additional bond details in SCIS. Impact Analysis – Local impact to IRDBaseParser42 – The following changes are done: 1. Saving additional bond details in trade keywords. 2. Booking the upfront fee from the Additional Payments tab. 3. Aligning roll frequency with the bond's coupon frequency. 4. Booking the inflation swap as Fixed 0% vs Fixed x.x% (bond's coupon rate) adjusted by CPI or another inflation index.
FpML 3.11.0	Pre-MR	Integration	Trades Data Integration	Cross	00141454		FPML-377	Issue	Issue - Issue with Alleging ZC Inflation Swap in Bidirectional Mode. Impact analysis - Added supported reversing of pay/rec on the swaplegs.

1.77 March 2025 – Changes in Version 3.12.0

Component	RCA Where	Capability Group	Capability	Asset Class	Case	RPM	Issue	Type	Description
FpML 3.12.0							FPML-403	Sec	Issue – Security: Upgraded the following third-party library: spring-ldap-core from 3.0.0 to 3.2.10 tomcat-embed-* :10.1.26 to10.1.34 org.springframework:spring-* from 6.1.14 to 6.1.16 Spring-security: 6.3.1 to 6.3.6