Nasdaq Calypso

Markitwire Release Notes

Revision 71.0
April 2025
Approved

This document describes functionality changes in the Markitwire module.

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

Document History

Revision	Published	Summary of Changes
1.0	January 2019	Added Changes for Version 7.1.6
2.0	March 2019	Added Changes for Version 7.3.3, 7.4.0
3.0	April 2019	Added changes for Version 7.2.3, 7.1.7, 7.4.1
4.0	May 2019	Added changes for Version 7.2.4, 7.4.2
5.0	July 2019	Added changes for Version 7.1.8, 7.1.9, 7.1.10, 7.2.5, 7.4.3, MarkitWire API 16.1 compatibility
6.0	August 2019	Added changes for Version 7.1.11, 7.4.4
7.0	October 2019	Added changes for Version 7.1.12, 7.1.13, 7.1.14, 6.3.6
8.0	November 2019	Added changes for Version 7.1.15, 7.5.0, 6.3.7, 6.4.1
9.0	December 2019	Added changes for Version 5.8.1, 5.8.2, 5.8.3, 5.8.4, 5.8.5, 5.8.6
10.0	January 2020	Added changes for version 7.1.16
11.0	March 2020	Added changes for version 5.8.7, 7.4.5, 7.1.17, 7.5.1
12.0	April 2020	Added changes for version 7.5.2, 8.0.0
13.0	May 2020	Added changes for version 7.5.3, 8.1.0, 5.7.11, 5.7.12
14.0	June 2020	Added changes for version 7.3.4
15.0	June 2020	Added changes for version 7.5.4, 8.2.0, 6.4.2
16.0	July 2020	Added changes for version 6.1.2
17.0	September 2020	Added changes for version 6.4.3, 8.1.1, 8.2.1, 6.3.8, 7.1.18, 8.3.0, 8.2.2

Revision	Published	Summary of Changes
18.0	October 2020	Added changes for version 8.4.0
19.0	November 2020	Added changes for version 7.4.6, 5.7.13, 7.3.5, 8.2.3, 8.5.0
20.0	December 2020	Added changes for version 8.4.1, 6.3.9, 8.4.2, 8.4.3, 8.5.1
21.0	January 2021	Added changes for version 8.6.0, 8.6.1, 8.6.2
22.0	February 2021	Added changes for version 8.7.0, 8.2.4, 8.6.3
23.0	March 2021	Added changes for version 8.2.5, 7.4.7, 7.4.8, 8.8.0, 8.7.1
24.0	April 2021	Added changes for version 8.9.0, 8.9.1, 8.9.2
25.0	May 2021	Added changes for version 7.4.9, 8.10.0
26.0	June 2021	Added changes for version 7.3.6, 7.4.10, 8.11.0, 8.9.3
27.0	July 2021	Added changes for version 8.10.1, 8.2.6, 8.12.0
28.0	August 2021	Added changes for version 7.4.11, 8.13.0
29.0	September 2021	Added changes for version 8.14.0, 8.14.1
30.0	October 2021	Added changes for version 8.12.1, 8.14.2, 8.14.3, 8.15.0, 8.0.1, 5.7.14
31.0	December 2021	Added changes for version 8.16.0, 8.16.1, 8.16.2, 8.13.1
32.0	January 2022	Added changes for version 7.3.7 Version 9.0.0, 9.0.1 – Technical release only – Version 17.0 compatibility
33.0	February 2022	Added changes for version 8.17.0, 8.10.2, 6.3.10
34.0	March 2022	Added changes for version 9.1.0, 8.12.2, 8.18.0, 9.2.0

Revision	Published	Summary of Changes
35.0	April 2022	Added changes for version 9.3.0, 8.19.0
36.0	May 2022	Added changes for version 8.15.1, 8.15.2, 9.4.0, 8.20.0, 8.20.1, 9.4.1
37.0	June 2022	Added changes for version 8.21.0, 9.5.0
38.0	July 2022	Added changes for version 8.15.3, 9.6.0, 8.22.0
39.0	August 2022	Added changes for version 8.15.4, 8.18.1, 8.17.1, 9.7.0, 8.23.0
40.0	September 2022	Added changes for version 9.8.0, 9.8.1, 8.15.6, 8.24.0
41.0	October 2022	Added changes for version 5.7.15, 8.16.3, 8.25.0, 9.9.0
42.0	November 2022	Added changes for version 8.22.1, 8.15.5, 8.15.7, 8.26.0, 9.10.0, 9.10.1, 8.16.4
43.0	December 2022	Added changes for version 8.25.1, 9.5.1
44.0	January 2023	Added changes for version 9.11.0, 8.27.0, 8.21.1
45.0	February 2023	Added changes for version 8.28.0
46.0	March 2023	Added changes for version 8.15.8, 8.13.2, 8.21.2, 9.13.0, 8.29.0, 8.28.1, 9.5.2
47.0	April 2023	Added changes for version 9.5.3, 9.14.0, 8.30.0, 8.15.9, 7.3.8
48.0	May 2023	Added changes for version 8.26.1, 8.27.1, 8.14.4, 8.31.0, 9.15.0
49.0	June 2023	Added changes for version 9.16.0, 8.32.0, 8.27.2 (reverted fixes from version 8.27.1), 8.15.10, 7.3.9
50.0	July 2023	Added changes for version 8.25.2, 8.26.2, 8.25.3, 8.15.11
51.0	August 2023	Added changes for version 8.28.2, 5.7.16, 5.17.0, 8.33.0
52.0	September 2023	Added changes for version 9.17.0, 8.25.4, 8.34.0, 9.18.0, 9.16.1, 5.7.17

Revision	Published	Summary of Changes
53.0	October 2023	Added changes for version 9.16.2, 8.35.0, 9.19.0, 9.19.1
54.0	November 2023	Added changes for version 9.20.0, 8.36.0
55.0	December 2023	Added changes for version 8.26.3
56.0	January 2024	Version 10.1.0 - 10.6.1 – Version 18.0 compatibility
57.0	February 2024	Added changes for version 9.18.1, 9.21.0, 10.7.0 - 10.7.2
58.0	March 2024	Added changes for version 9.16.3, 8.36.1, 9.22.0, 10.8.0, 9.20.2, 9.17.1, 8.32.1, 9.19.2
59.0	April 2024	Added changes for version 8.26.4, 9.21.2, 10.9.0
60.0	May 2024	Added changes for version 10.10.0, 9.24.0, 10.11.0
61.0	June 2024	Added changes for version 9.25.0, 8.36.2, 9.20.3
62.0	July 2024	Added changes for version 9.20.4, 9.26.0, 10.12.0
63.0	August 2024	Added changes for version 10.13.0, 9.27.0, 8.26.5, 10.8.1, 9.24.1
64.0	September 2024	Added changes for version 9.24.2, 9.18.2, 9.28.0, 10.14.0
65.0	October 2024	Added changes for version 8.21.3, 8.26.6, 9.29.0, 10.15.0, 9.16.4
66.0	November 2024	Added changes for version 9.26.1, 10.16.0, 9.30.0
67.0	December 2024	Added changes for version 10.12.1, 9.24.3
68.0	January 2025	Added changes for version 8.26.8, 8.26.7, 9.29.1, 10.15.1, 9.17.2, 9.28.1, 10.17.0, 9.31.0, 9.21.3
69.0	February 2025	Added changes for version 9.32.0, 10.18.0
70.0	March 2025	Updates for version 10.15.2

Revision	Published	Summary of Changes
71.0	April 2025	Updates for version 9.26.2, 10.15.3

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Important Notes

1.1 Upgrade Notes

Please note that the bidirectional functionality which includes the ability to initiate and send trade actions from Calypso to MarkitWire requires a separate additional license. Please contact your account representative for information.

Please note that the Support for Equity Share Swap product which includes the ability to import the Equity Share Swap trades from MarkitWire to Calypso requires a separate additional license. Please contact your account representative for information.

Please note that you should add Swapswire API jar files provided by MarkitWire in their installation packages in your own jars directory and add them to your classpath. The API is packaged as part of examples provided by MarkitWire (java_dealsink_example.jar), adding the example to the classpath should be sufficient. If the API is not available in your installation, please compile it using the source given by MarkitWire or get it from the Windows download. Please contact MarkitWire support on compilation instructions. The Swapswire engine will not start without the Swapswire API.

Please note that we recommend usage of the MarkitWire Thin API with multiple engine threads as it provides better performance compared to the thick/fat API with single thread.

1.2 Known Issues

Reprocessing of messages may sometimes result in incorrect status in MarkitWire even though the trade has been successfully reprocessed and saved in Calypso. To avoid this, please manually complete any exception for a blocked message before reprocessing the message.

For the trades which are part of Trade division, Unilateral Amends on the Alpha trade post clearing are not supported.

1.3 Database Upgrade for any Version

Please run Execute SQL for the relevant Data Uploader and MarkitWire schema changes. List of schemas needed to execute:

> Data Uploader – GatewaySchemaBase.xml, GatewaySchemaData.xml, FpMLSchemaData.xml
>
> MarkitWire – SwapswireSchemaData.xml

Release Notes – Version 10 Suite

2.1   February 2025 Version 10.18.0

Please note that this Version is only available to clients on Calypso version 18 and above.

MarkitWire API 21.2.2

Dependencies

- Calypso 18.1 – March MR

Component	Introduced In	Capability Group	Capability	Asset Class	HD/Case	RPM	Issue	Type	Description
Markitwire 10.18.0	Pre-MR	Integration	Trades Data Integration	Cross	0013912 6		MKTWR-3824	Issue	Issue - MarkitWire client clearing Trade Broker legal entity mapping for clearing novation. Impact Analysis - Local impact to IRDBaseParser42 - The correct Calypso Legal Entity in the incoming party of the Novation by adding specific check for the SwapswireBroker attribute.
Markitwire 10.18.0						APL-1280 4	MKTWR-3889	Enh	Issue - Added INFO logging for MarkitWire module for Engine and Connectivity tracing.

2.2   January 2025 Version 10.17.0

Please note that this Version is only available to clients on Calypso version 18 and above.

MarkitWire API 21.2.2

Dependencies

- Calypso 18.1 – February MR

Component	Introduced In	Capability Group	Capability	Asset Class	HD/Case	RPM	Issue	Type	Description
Markitwire 10.17.0	Pre-MR	Integration	Trades Data Integration	Cross	0013912 6		MKTWR-3824	Issue	Issue - MarkitWire client clearing Trade Broker legal entity mapping for clearing novation. Impact Analysis - Local impact to IRDBaseParser42 - The correct Calypso Legal Entity in the incoming party of the Novation by adding specific check for the SwapswireBroker attribute.
Markitwire 10.17.0	18.0.MR. Aug24	Integration	Trades Data Integration	Cross	0013534 7		MKTWR-3829	Issue	Issue - Unilateral amend performed on cancelled alpha trade in MW UI post stopping the engine. Restart engine with dorecovery enabled. Duplicate alpha trade created in Calypso. Impact Analysis - Fixed the issue in the query for duplicate check which got introduced as part of query migration. Post resolution, no duplicate trade created.
Markitwire 10.17.0						APL-11320, APL-11321	MKTWR-3849	Enh	Issue - Added support for MarkitWire API version 21.2.2. Fix - Support of the keyword for capturing the value for "Cancellation with Forward Premium" flag:

Component	Introduced In	Capability Group	Capability	Asset Class	HD/Case	RPM	Issue	Type	Description
									<swForwardPremium>true</swForwardPremium>.
Markitwire 10.17.0	Pre-MR	Integration	Trades Data Integration	Cross	0013138 3		MKTWR-3860	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.
Markitwire 10.17.0	Pre-MR	Integration	Trades Data Integration	Cross	0013745 8		MKTWR-3820	Issue	Issue – CCPNettingId should be populated in the 3 trades included in the netting process. Impact Analysis - Added extra keywords for off markitwire trades.
Markitwire 10.17.0		Integration	Trades Data Integration	Cross	0012787 6	APL-12126	MKTWR-3846	Enh	Issue - Added support dorecovery in minutes as part of Swapswire Trade Engine Startup in MarkitWire.

2.3 November 2024 Version 10.16.0

Please note that this Version is only available to clients on Calypso version 18 and above.

MarkitWire API 21.2.1

Dependencies

- Calypso 18.1 – December MR

Compone nt	Introduce d In	Capability Group	Capability	Asset Class	HD/Cas e	RPM	Issue	Type	Description
Markitwire 10.16.0		Integratio n	Trades Data Integratio n	Cross	001216 57	APL-11134 , APL-11133	MKTWR-3805	Enh	Issue - Added support for MarkitWire API version 21.2.1. Fix - Added support for Initial and Variation margin collateral portfolio code as trade keyword in incoming and outgoing mode. SWML tag: <swCollateralizationType>Fully</swCollateral izationType> <swCollateralPortfolioCode>VM_9090</swC ollateralPortfolioCode> <swInitialMarginCollateralPortfolioCode>IM_1 034</swInitialMarginCollateralPortfolioCode>
Markitwire 10.16.0	Pre-MR	Integratio n	Trades Data Integratio n	Cross	001353 47		MKTWR-3796	Issue	Issue - MarkitWire - PO_AMEND failing as XML Calypso unable to compile the XML created. Impact Analysis - Replaced default xmlns.
Markitwire 10.16.0	Pre-MR						MKTWR-3813	Issue	Issue - Allege Equity Swap and Index Swap to MarkitWire.

Compone nt	Introduce d In	Capability Group	Capability	Asset Class	HD/Cas e	RPM	Issue	Type	Description
									Impact Analysis - Fixed issue in alleging Equity Linked swap to MarkitWire.
Markitwire 10.16.0	Pre-MR						MKTWR-3813	Issue	Issue - Allege Equity Swap and Index Swap to MarkitWire. Impact Analysis - Fixed issue in alleging Equity Linked swap to MarkitWire.

2.4 April 2025 Version 10.15.3

Please note that this Version is only available to clients on Calypso version 18 and above.

MarkitWire API 21.2.0

Compone nt	Introduce d In	Capability Group	Capability	Asset Class	HD/Cas e	RPM	Issue	Type	Description
Markitwire 10.15.3	Pre-MR	Integratio n	Trades Data Integratio n	Cross	001626 63 001645 16		MKTWR -3923	Issue	Issue – Internal tickets done on BBG MTF between 2 London books does not flow into Calypso. Impact Analysis – Local impact to IRDBaseParser42 – Added support internal trades when one extra party entry comes in for the venue.

2.5 March 2025 Version 10.15.2

Please note that this Version is only available to clients on Calypso version 18 and above.

MarkitWire API 21.2.0

Compone nt	Introduce d In	Capability Group	Capability	Asset Class	HD/Cas e	RPM	Issue	Type	Description
Markitwire 10.15.2	Pre-MR	Integratio n	Trades Data Integratio n	Cross	001313 83		MKTWR -3905	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.

2.6   January 2025 Version 10.15.1

Please note that this Version is only available to clients on Calypso version 18 and above.

MarkitWire API 21.2.0

Compone nt	Introduce d In	Capability Group	Capability	Asset Class	HD/Cas e	RPM	Issue	Type	Description
Markitwire 10.15.1	18.0.MR.A ug24	Integratio n	Trades Data Integratio n	Cross	001447 41		MKTWR -3861	Issue	Issue - Unilateral amend performed on cancelled alpha trade in MW UI post stopping the engine. Restart engine with dorecovery enabled. Duplicate alpha trade created in Calypso.

Component	Introduced In	Capability Group	Capability	Asset Class	HD/Case	RPM	Issue	Type	Description
									Impact Analysis - Fixed the issue in the query for duplicate check which got introduced as part of query migration. Post resolution, no duplicate trade created.

2.7   October 2024 Version 10.15.0

Please note that this Version is only available to clients on Calypso version 18 and above.

MarkitWire API 21.2.0

Dependencies

- Calypso 18.1 – November MR

Component	Introduced In	Capability Group	Capability	Asset Class	HD/Case	RPM	Issue	Type	Description
Markitwire 10.15.0		Integration	Trades Data Integration	Cross	0012165 7	APL-1132 3 APL-1132 2	MKTWR -3764	Enh	Issue – Add support for Fixed-Fixed Single Currency Swap in Incoming mode and Bidirectional mode. Fix - All Lifecycles - NEW/AMEND/CLEAR/TERMINATE/NOVATE/A LLOCATE.
Markitwire 10.15.0		Integration	Trades Data Integration	Cross	0011327 1	APL-1167 0 APL-1086 6	MKTWR -3763	Enh	Issue – Add support for Internal trade generation and Allege to MarkitWire in Bidirectional mode.

Compone nt	Introduce d In	Capability Group	Capability	Asset Class	HD/Cas e	RPM	Issue	Type	Description
						APL-1086 7			
Markitwire 10.15.0	Pre-MR	Integratio n	Trades Data Integratio n	Cross	001321 84		MKTWR -3778	Issue	Issue – MWProcessState Domain Values are being added after deployment. Impact Analysis - Removing default values from schema data file for ease of cloud installation.

2.8   September 2024 Version 10.14.0

Please note that this Version is only available to clients on Calypso version 18 and above.

MarkitWire API 21.2.0

Dependencies

- Calypso 18.1 – October 2024 MR

Compone nt	Introduce d In	Capability Group	Capability	Asset Class	HD/Cas e	RPM	Issue	Type	Description
Markitwire 10.14.0	Pre-MR	Integratio n	Trades Data Integratio n	Cross	001120 15		MKTWR -3729	Issue	Issue - MarkitWire bidirectional allege for OIS with front and back stubs. Impact Analysis - Front and Back was not enabled for OIS, so sending the stub tags in SWDML as per the latest recommendation from MarkitWire.

Component	Introduced In	Capability Group	Capability	Asset Class	HD/Case	RPM	Issue	Type	Description
Markitwire 10.14.0		Integration	Trades Data Integration	Cross	00111528		MKTWR-3710	Issue	Issue – Internally cleared trades with identical books, MW Beta and gamma IDs are flipped. Impact analysis – Added support for clearing message for internal trades.
Markitwire 10.14.0	Pre-MR	Integration	Trades Data Integration	Cross	00111590		MKTWR-3667	Issue	Issue – SwapswireTradeEngine keeps trying to connect to Markitwire server even though the engine is stopped. Impact analysis – If the engine corresponding to this dealsink user is running or not. If running, then only perform retry/reconnect attempts. If engine is stopped then stop the reconnection logic and end the connectivity thread.
Markitwire 10.14.0	Pre-MR	Integration	Trades Data Integration	Cross	00112012		MKTWR-3758	Issue	Issue – When we try to use the bidirectional workflow to send a Calypso trade to Markitwire, we observed that if the trade is sent in APAC morning, the trade date would be incorrect booked as T-1 in the trade date field. Impact Analysis - Provided a way to customize outgoing trade date timezone via trade keyword.
Markitwire 10.14.0	Pre-MR	Integration	Trades Data Integration	Cross	00127026		MKTWR-3753	Issue	Issue - SMTB where the Swaption trade exercise converts the "Cleared Physical Settlement" to "Physical" even though the SWML file. Impact analysis – Local impact - Issue had occurred because MW file had changed and

Compone nt	Introduce d In	Capability Group	Capability	Asset Class	HD/Cas e	RPM	Issue	Type	Description
									we had to change our code to match the new format.
Markitwire 10.14.0	Pre-MR	Integratio n	Trades Data Integratio n	Cross	001242 24		MKTWR -3741	Issue	Issue - Unable to pick up the trade due to the attribute ExecutionDateTime.
									Impact Analysis - Not sending execution date file field for Platform pick up action.
Markitwire 10.14.0						APL- 1075 9 APL- 1075 8	MKTWR -3749	Enh	Issue - Added schema files for MarkitWire API 21.2.0.
									Fix – Added support for CZK CZEONIA (transition from PRIBOR to CZEONIA)
									Added support of ICESWAP Rate to EUR RFR Swaption template
Markitwire 10.14.0	18.0.MR. May24	Integratio n	Trades Data Integratio n	Cross	001268 48		MKTWR -3745	Issue	Issue – The SWDealID is not populated for the remnant trade while performing partial netting.
									Impact Analysis – Trade on which netting was triggered was not getting updated. Added fix for the same.

2.9   August 2024 Version 10.13.0

Please note that this Version is only available to clients on Calypso version 18 and above.

MarkitWire API 21.1.1

Dependencies

- Calypso 18.1 – September 2024 MR

Component	Introduced In	Capability Group	Capability	Asset Class	HD/Case	RPM	Issue	Type	Description
Markitwire 10.13.0	Pre-MR	Integration	Trades Data Integration	Cross	0012060 60		MKTWR -3705	Issue	Issue – MarkitWire 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 - Mandatory break is working for the incoming trade.
Markitwire 10.13.0	Pre-MR					APL-1075 6 APL-1075 7	MKTWR -3721	Enh	Issue – Added support for MarkitWire API version 21.1.1. 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. Added support for new 'AMV' (Australian Market Venue) Execution Venue type.
Markitwire 10.13.0	Pre-MR	Integration	Trades Data Integration	Cross	0012199 93		MKTWR -3725	Issue	Issue - Issue where the swClearingBroker value is not picked up correctly in Calypso. Impact analysis – CCPBroker to pick up the LE short name that corresponds to the SwapswireParticipant with the BIC code.

2.10   December 2024 Version 10.12.1

Please note that this Version is only available to clients on Calypso version 18 and above.

MarkitWire API 21.2.0

Component	Introduced In	Capability Group	Capability	Asset Class	HD/Case	RPM	Issue	Type	Description
Markitwire 10.12.1	18.0.MR.Aug24	Integration	Trades Data Integration	Cross	0014474 1		MKTWR -3830	Issue	Issue - Unilateral amend performed on cancelled alpha trade in MW UI post stopping the engine. Restart engine with dorecovery enabled. Duplicate alpha trade created in Calypso. Impact Analysis - Fixed the issue in the query for duplicate check which got introduced as part of query migration. Post resolution, no duplicate trade created.

2.11   July 2024 Version 10.12.0

Please note that this Version is only available to clients on Calypso version 18 and above.

MarkitWire API 21.1.0

Dependencies

- Calypso 18.1 – July 2024 MR

Component	Introduced In	Capability Group	Capability	Asset Class	HD/Case	RPM	Issue	Type	Description
Markitwire 10.12.0							MKTWR -3686	Enh	Issue - MarkitWire - Uploading SWML from DTUP UI is creating underlying CUD file for MW_tradeid XML.

Component	Introduced In	Capability Group	Capability	Asset Class	HD/Case	RPM	Issue	Type	Description
									Fix - Added message attribute to indicate that upload is via DTUP UI when doing show upload object in DTUP UI.
Markitwire 10.12.0	Pre-MR	Integration	Trades Data Integration	Cross	0011782 4		MKTWR -3696	Issue	Issue – New clearing notification cannot be applied on Alpha trade. Impact analysis – Setting LOG_AGGREGATION=false in env file and added SwapswireTradeEngine sequence policy in engine config.
Markitwire 10.12.0		Integration	Trades Data Integration	Cross	0012002 4 0011980 5		MKTWR -3699	Issue	Issue - CCP trade keyword is not getting populated in Calypso when flowing a SwapAgent-XCCySwap trades from MarkitWire. Impact analysis – Added new keyword in mapping window: Type: SettlementAgentCCP Interface value: <Calypso LE code> or direct value from file for <swSettlementAgency> <partyId>LCHSGB2L</partyId> Calypso value: Calypso LE code of CCP entity.

2.12   May 2024 Version 10.10.0 - 10.11.0

Please note that this Version is only available to clients on Calypso version 18 and above.

MarkitWire API 21.0.2

Dependencies

- Calypso 18.1 – June 2024 MR

Component	Introduced In	Capability Group	Capability	Asset Class	HD/Case	RPM	Issue	Type	Description
Markitwire 10.11.0		Post Trade Processing	Trade Lifecycle	IRD	0007190 6 0002 82 78	APL-9370 APL-7803	MKTWR-3639	Enh	Issue – CCP interest clean-up logic. Fix - Changed case for true to True
Markitwire 10.11.0						APL-9446 APL-9444	MKTWR-3646	Enh	Issue - Added support for more than one BIC in incoming and outgoing mode for CCPClearingBroker keyword via Calypso mapping window.
Markitwire 10.11.0						APL-8243 APL-8242	MKTWR-3649	Enh	Issue - Added support front and back stubs on fixed fixed cross currency swaps from MarkitWire. Fix - Added support for 'Front and Back' Stubs on Fixed Fixed Cross Currency Swap and Cross Currency Swap product enhancements.

2.13   April 2024 Version 10.9.0

Please note that this Version is only available to clients on Calypso version 18 and above.

MarkitWire API 21.0.1

Dependencies

- Calypso 18.1 – May 2024 MR

Component	Introduced In	Capability Group	Capability	Asset Class	HD/Case	RPM	Issue	Type	Description
Markitwire 10.9.0		Integration	Trades Data Integration	Cross	0010399 4	APL-8282 APL-9240	MKTWR-3587	Enh	Issue – Added support for more than one BIC in incoming and outgoing mode for CCP keyword.
Markitwire 10.9.0		Integration	Trades Data Integration	Cross	0009741 6	APL-5930 APL-5929	MKTWR-3627	Enh	Issue – Enhanced the UploadPreserveFee domain logic for cases where the existing fee type and incoming fee type are same. Fix - Manually updated or overrided fee should be populated in the Calypso trade then the fee coming from Markitwire should be ignored.
Markitwire 10.9.0		Integration	Trades Data Integration	Cross	0010163 7		MKTWR-3630	Issue	Issue – Added support to ignore incoming MW compression events. Impact analysis - Provided the ability to skip/ignore incoming MW compression events while raising an exception to be viewed in TS.

2.14 August 2024 Version 10.8.1

Please note that this Version is only available to clients on Calypso version 18 and above.

MarkitWire API 21.1.1

Component	Introduced In	Capability Group	Capability	Asset Class	HD/Case	RPM	Issue	Type	Description
Markitwire 10.8.1	18.0.MR.May24	Integration	Trades Data Integration	Cross	0012684 8	APL-7306 APL-7980	MKTWR-3746	Issue	Issue – The SWDealID is not populated for the remnant trade while performing partial netting. Impact Analysis – Local impact - Trade on which netting was triggered was not getting updated. Added fix for the same.

2.15   March 2024 Version 10.8.0

Please note that this Version is only available to clients on Calypso version 18 and above.

MarkitWire API 21.0.1

Dependencies

- Calypso 18.1 – April 2024 MR

Component	Introduced In	Capability Group	Capability	Asset Class	HD/Case	RPM	Issue	Type	Description
Markitwire 10.8.0		Integration	Trades Data Integration	Cross	0008222 70 0006659 95	APL-7306 APL-7980	MKTWR-3572	Enh	Issue – Added support for settlement agent keywords from Settlement Agency tab in incoming mode.
Markitwire 10.8.0		Integration	Trades Data Integration	Cross	0009433 58	APL-8220	MKTWR-3591	Enh	Issue – Added support to create and send separate Netting Instruction XML per trade to MarkitWire for CCP mode. Fix – Added ability to send one trade per netting API call to MarkitWire and to process

Compone nt	Introduce d In	Capability Group	Capability	Asset Class	HD/Cas e	RPM	Issue	Type	Description
									response of one trade coming from MarkitWire.
Markitwire 10.8.0						APL-7987 APL-7983 APL-7988	MKTWR-3594	Enh	Issue – Added support for schema changes in MarkitWire API 21.0.1. Fix - Added support for Novation workflow on CapFloor and new MarkitWire API zip.

2.16 February 2024 Version 10.7.0 - 10.7.2

Please note that this Version is only available to clients on Calypso version 18 and above.

MarkitWire API 21.0

Dependencies

- Calypso 18.1 – March 2024 MR

Compone nt	Introduce d In	Capability Group	Capability	Asset Class	HD/Cas e	RPM	Issue	Type	Description
Markitwire 10.7.2						APL-7984 APL-7983	MKTWR-3562	Enh	Issue – Added support for MarkitWire API version 20.2.1 and 21.0. Fix – Added support for Amortizing/Accreting functionality on CapFloor: The CapFloor template will be enhanced with an 'Amortizing/Accreting' tab in order to support

Component	Introduced In	Capability Group	Capability	Asset Class	HD/Case	RPM	Issue	Type	Description
									variable notional and strike rate (i.e. cap/floor rate) schedules. - MarkitWire will be implementing a new optional unilateral field to capture the Custom Basket Code. - Added support for the unilateral Counterparty Data fields which are required to be included in the trade state reports to ESMA.
Markitwire 10.7.2		Integration	Trades Data Integration	Cross	0009635	APL-7896 APL-7897 APL-7899	MKTWR-3555	Enh	Issue – Added support for PTRR keywords in MarkitWire in incoming and outgoing mode. Fix - Added support for Report Tracking Number on submissions and additional PTRR Data on submissions including via API (Private Data) PTRR ID, PTRR, PTRR Technique & PTRR Service Provider. Added ReportTrackingNumber keyword support.
Markitwire 10.7.2		Integration	Trades Data Integration	Cross	0008109 9 0009090 56	APL-7805 APL-7806 APL-7804	MKTWR-3534	Enh	Issue – Added support for MarkitWire UPI for Swaption and CapFloor Straddle. Fix – Added following new keywords: InstrumentUPILeg1 / InstrumentUPILeg2 InstrumentCFILeg1 / InstrumentCFILeg2 InstrumentISINLeg1 / InstrumentISINLeg2 InstrumentFullNameLeg1 / InstrumentFullNameLeg2

Component	Introduced In	Capability Group	Capability	Asset Class	HD/Case	RPM	Issue	Type	Description
									Product codes: UPI / UPI Leg2 CFI / CFI Leg2 ISIN / ISIN Leg2
Markitwire 10.7.2							MKTWR-3548	Issue	Issue – Markitwire CCP Mode throws netting error. Impact Analysis – Changed the namespaceprefixmapper to glassfish due to Java 17.
Markitwire 10.7.2		Integration	Trades Data Integration	Cross	0007317 6	APL-7086 APL-7924	MKTWR-3542	Enh	Issue – Added support for more than one BIC in outgoing mode for Counterparty and PO via trade keywords. Fix – Able to send the BIC for CP and PO to MW if the keywords are populated with a value for: SwapswireParticipant_CP SwapswireParticipant_PO

2.17   January 2024 Version 10.1.0 - 10.6.1

Please note that this Version is only available to clients on Calypso version 18 and above.

MarkitWire API 20.2

Dependencies

- Calypso 18.1 – February 2024 MR

Component	Introduced In	Capability Group	Capability	Asset Class	HD/Case	RPM	Issue	Type	Description
Markitwire 10.6.1						APL-5933 APL-7289	MKTWR-3543	Enh	Issue – Added support for ClearedTradeUPI to be sent as part of CCP mode acknowledgements. Fix – Added support of capturing the keyword value ClearedTradeUPI on cleared Swaps with value provided by CCP as part of Clearing and support of capturing Underlying Swap UPI as a keyword and also able to allege for Swaption trade - "InstrumentUnderlierUPI".
Markitwire 10.6.1	Pre-MR	Integration	Trades Data Integration	Cross	0008965 6		MKTWR-3518	Issue	Issue – Issue when reprocessing a EX_MWGATEWAYMSG message, PSEventRepublish event is getting generated that remain unconsumed until it is purged. Impact Analysis – IUploadMessage was not getting set on the GatewayProcessor.
Markitwire 10.6.1		Integration	Trades Data Integration	Cross	0006447 17	APL-6297 APL-6296 APL-6295	MKTWR-3501	Enh	Issue – Stop save of Block trade from MarkitWire for allocation package coming from SEF based on config. Fix – Few Domains need to be removed from MWProcess State and blocking of allocation trade is working properly.
Markitwire 10.6.1	Pre-MR	Integration	Trades Data Integration	Cross	0008743 39		MKTWR-3508	Issue	Issue – When applying PO_DRAFTALLEGE action on a Swap trade with CCP and SWAutoSendForClearing trade attributes populated from Calypso, the deal created in MarkitWire do not populate the Bilateral and Private Clearing House values as expected.

Component	Introduced In	Capability Group	Capability	Asset Class	HD/Case	RPM	Issue	Type	Description
									Impact Analysis – Added support to set CCP keyword for draft allege action.
Markitwire 10.6.1	Pre-MR	Integration	Trades Data Integration	Cross	0007704 2		MKTWR -3500	Issue	Issue – Getting Netting Sync failure response due to 'ns3' tag embedded to their NettingInstruction.xml file.

Impact Analysis – For certain outgoing netting xml, ns3 namespace prefix gets added and we need to remove the same before sending the xml message to MW. |
| Markitwire 10.6.1 | Pre-MR | Integration | Trades Data Integration | Cross | 0006744 14 | | MKTWR -3497 | Issue | Issue – Child trade allocated to a disabled legal entity.

Impact Analysis – Added check in MW for disabled entities before calling the Allocation API. |
| Markitwire 10.6.1 | Pre-MR | Integration | Trades Data Integration | Cross | 0007774 49

0008076 76 | | MKTWR -3451 | Issue | Issue - MW bidirectional mode - Upload of Additional fields fails if the FieldKeywords are not numbered consecutively.

Impact analysis - Added support for sending out of sequence for additional fields for Internal Data tab of MarkitWire |
| Markitwire 10.6.1 | Pre-MR | Integration | Trades Data Integration | Cross | 0003890 03 | | MKTWR -3498 | Issue | Issue – Logging for identifying the cause of issues with compression of trades from MarkitWire.

Impact Analysis – Added logs in INFO level so we can collect logs from PROD env. |
| Markitwire 10.6.1 | Pre-MR | Integration | Trades Data | Cross | 0008168 80 | | MKTWR -3484 | Issue | Issue – The trade coming from MarkitWire fails to get created in Calypso or vice versa |

Compone nt	Introduce d In	Capability Group	Capability	Asset Class	HD/Cas e	RPM	Issue	Type	Description
			Integratio n						due to some error, only the truncated error message is being displayed in the Message Report.
									Impact Analysis – Handled long error message by trimming unnecessary information.
Markitwire 10.6.1						APL-7056 APL-7057	MKTWR -3477	Enh	Issue - Added support of Discrepancy Clause Details on Cancellable IRS and OIS in incoming and outgoing mode.
Markitwire 10.6.1	Pre-MR	Integratio n	Trades Data Integratio n	Cross	0006960 2		MKTWR -3408	Issue	Issue – Markitwire Interface DealVersionHandle Not Latest [Error Code - 662].
									Impact analysis - Added entries in Calypso Mapping Window in source - MW under - Translator:
									AckRetryCount -> (Numeric value e.x. 3)
									AckRetryInterval -> (Numeric value e.x. 5000 (in milliseconds))
									If these are set, then it would do a retry for the ack sending.
Markitwire 10.6.1	Pre-MR	Integratio n	Trades Data Integratio n	Cross	0007257 0		MKTWR -3415	Issue	Issue - Markitwire Interface does not process pending events after resumption of service due to connectivity disruption.
									Impact analysis - Added a feature to reprocess unconsumed events in case of connection reset.

Component	Introduced In	Capability Group	Capability	Asset Class	HD/Case	RPM	Issue	Type	Description
Markitwire 10.6.1							MKTWR -3549	Issue	Issue – In Markitwire CCP Mode - Netting error. Impact analysis - Changed the namespaceprefixmapper to glassfish due to java 17.
Markitwire 10.6.1	17.0.MR.Jul23	Integration	Trades Data Integration	Cross	0006309 5		MKTWR -3499	Issue	Issue – The MOD_AFFIRM action by the Calypso's PO instance of a deal sent by the counterparty is flips the pay/receive leg. Impact analysis – Referred keyword PlatformAllegeType and if it has a value "CPAlleged" and the action being performed is MOD_AFFIRM, then we will ensure that CP party REF is set in the originator party Ref and the payer and receiver ref is correctly set in the FpML which was getting incorrect value due to even value in SWSide keyword.

Release Notes – Version 9 Suite

3.1   February 2024 Version 9.32.0

Please note that this Version is only available to clients on Calypso version 17 and above.

MarkitWire API 21.2.0

Dependencies

- Calypso 17.1 – February 2025 MR

Component	Introduced In	Capability Group	Capability	Asset Class	HD/Case	RPM	Issue	Type	Description
Markitwire 9.32.0	Pre-MR	Integration	Trades Data Integration	Cross	0013912 6		MKTWR-3823	Issue	Issue - MarkitWire client clearing Trade Broker legal entity mapping for clearing novation. Impact Analysis - Local impact to IRDBaseParser42 - The correct Calypso Legal Entity in the incoming party of the Novation by adding specific check for the SwapswireBroker attribute.
MarkitWire 9.32.0							MKTWR-3894	Sec	Issue – Security: Upgraded third-party library for xstream 1.4.20 to 1.4.21

3.2   January 2025 Version 9.31.0

Please note that this Version is only available to clients on Calypso version 17 and above.

MarkitWire API 21.2.0

Dependencies

- Calypso 17.1 – January 2025 MR

Component	Introduced In	Capability Group	Capability	Asset Class	HD/Case	RPM	Issue	Type	Description
Markitwire 9.31.0	Pre-MR	Integration	Trades Data Integration	Cross	0013745 8		MKTWR-3819	Issue	Issue – CCPNettingId should be populated in the 3 trades included in the netting process. Impact Analysis - Added extra keywords for off markitwire trades.
MarkitWire 9.31.0						APL-11320, APL-11321	MKTWR-3828	Enh	Issue - Added support for MarkitWire API version 21.2.2. Fix - Support of the keyword for capturing the value for "Cancellation with Forward Premium" flag: <swForwardPremium>true</swForwardPremium>.
MarkitWire 9.31.0	Pre-MR	Integration	Trades Data Integration	Cross	0013138 3		MKTWR-3859	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.

Compone nt	Introduce d In	Capability Group	Capability	Asset Class	HD/Cas e	RPM	Issue	Type	Description
									4. Booking the inflation swap as Fixed 0% vs Fixed x.x% (bond's coupon rate) adjusted by CPI or another inflation index.
MarkitWir e 9.31.0		Integratio n	Trades Data Integratio n	Cross	001278 76	APL-1212 6	MKTWR-3845	Enh	Issue - Added support dorecovery in minutes as part of Swapswire Trade Engine Startup in MarkitWire.

3.3 November 2024 Version 9.30.0

Please note that this Version is only available to clients on Calypso version 17 and above.

MarkitWire API 21.2.0

Dependencies

- Calypso 17.1 – November 2024 MR

Compone nt	Introduce d In	Capability Group	Capability	Asset Class	HD/Cas e	RPM	Issue	Type	Description
Markitwire 9.30.0	Pre-MR	Integratio n	Trades Data Integratio n	Cross	001353 47		MKTWR-3795	Issue	Issue - MarkitWire - PO_AMEND failing as XML Calypso unable to compile the XML created. Impact Analysis - Replaced default xmlns.
MarkitWire 9.30.0	Pre-MR						MKTWR-3812	Issue	Issue – Allege Equity Swap and Index Swap to MarkitWire. Impact Analysis - Fixed issue in alleging Equity Linked swap to MarkitWire.

3.4   January 2025 Version 9.29.1

Please note that this Version is only available to clients on Calypso version 17 and above.

MarkitWire API 21.2.0

Component	Introduced In	Capability Group	Capability	Asset Class	HD/Case	RPM	Issue	Type	Description
Markitwire 9.29.1	Pre-MR	Integration	Trades Data Integration	Cross	00146117		MKTWR-3840	Issue	Issue – Added support for early termination fields for Equity products in MarkitWire.
Markitwire 9.29.1	Pre-MR	Integration	Trades Data Integration	Cross	00147458		MKTWR-3862	Issue	Issue – Issues EquityLinkedSwap from Markit: Payment Lag. Impact Analysis - Added support of missing field in MarkitWire.
Markitwire 9.29.1	Pre-MR	Integration	Trades Data Integration	Cross	00146980		MKTWR-3870	Issue	Issue – Issues EquityLinkedSwap from Markit: Direction, Frequency, lag and fixing type. Impact Analysis - Resolved the direction-pay/rec issue. For the fixing type, a field on the MarkitWire UI is needed to which they can be mapped.

3.5   October 2024 Version 9.29.0

Please note that this Version is only available to clients on Calypso version 17 and above.

MarkitWire API 21.2.0

Dependencies

- Calypso 17.1 – October 2024 MR

Compone nt	Introduce d In	Capability Group	Capability	Asset Class	HD/Cas e	RPM	Issue	Type	Description
Markitwire 9.29.0		Integratio n	Trades Data Integratio n	Cross	0011447 6		MKTWR -3671	Issue	Issue – The new trade terms are not getting reflected in Calypso Trade when the counterparty picks up the deal changes the trade details (For example Notional) and then affirms it. Impact analysis – Added feature to support cpty Affirm as AMEND instead of keyword update.
Markitwire 9.29.0		Integratio n	Trades Data Integratio n	Cross	0012165 7	APL-1132 3 APL-1132 2 APL-1086 7	MKTWR -3764	Enh	Issue – Add support for Fixed-Fixed Single Currency Swap in Incoming mode and Bidirectional mode. Fix - All Lifecycles - NEW/AMEND/CLEAR/TERMINATE/NOVATE/A LLOCATE.
Markitwire 9.29.0		Integratio n	Trades Data Integratio n	Cross	0011327 1	APL-1167 0 APL-1086 6	MKTWR -3773	Enh	Issue – Add support for Internal trade generation and Allege to MarkitWire in Bidirectional mode.
Markitwire 9.29.0	Pre-MR	Integratio n	Trades Data	Cross	0013218 4		MKTWR -3779	Issue	Issue – MWProcessState Domain Values are being added after deployment.

Compone nt	Introduce d In	Capability Group	Capability	Asset Class	HD/Cas e	RPM	Issue	Type	Description
			Integratio n						Impact Analysis - Removing default values from schema data file for ease of cloud installation.

3.6   January 2025 Version 9.28.1

Please note that this Version is only available to clients on Calypso version 17 and above.

MarkitWire API 21.2.2

Compone nt	Introduce d In	Capability Group	Capability	Asset Class	HD/Cas e	RPM	Issue	Type	Description
Markitwire 9.28.1	Pre-MR	Integratio n	Trades Data Integratio n	Cross	001321 84		MKTWR -3867	Issue	Issue – MWProcessState Domain Values are being added after deployment. Impact Analysis - Removing default values from schema data file for ease of cloud installation.

3.7   September 2024 Version 9.28.0

Please note that this Version is only available to clients on Calypso version 17 and above.

MarkitWire API 21.2.0

Dependencies

- Calypso 17.1 – September 2024 MR

Compone nt	Introduce d In	Capability Group	Capability	Asset Class	HD/Cas e	RPM	Issue	Type	Description
Markitwire 9.28.0	Pre-MR	Integratio n	Trades Data Integratio n	Cross	0011201 5		MKTWR -3730	Issue	Issue - MarkitWire bidirectional allege for OIS with front and back stubs. Impact Analysis - Front and Back was not enabled for OIS, so sending the stub tags in SWDML as per the latest recommendation from MarkitWire.
Markitwire 9.28.0		Integratio n	Trades Data Integratio n	Cross	0011152 8		MKTWR -3711	Issue	Issue – Internally cleared trades with identical books, MW Beta and gamma IDs are flipped. Impact analysis – Added support for clearing message for internal trades.
Markitwire 9.28.0	Pre-MR	Integratio n	Trades Data Integratio n	Cross	001115 90		MKTWR -3666	Issue	Issue – SwapswireTradeEngine keeps trying to connect to Markitwire server even though the engine is stopped. Impact analysis – If the engine corresponding to this dealsink user is running or not. If running, then only perform retry/reconnect attempts. If engine is stopped then stop the reconnection logic and end the connectivity thread.
Markitwire 9.28.0	Pre-MR	Integratio n	Trades Data Integratio n	Cross	001120 12		MKTWR -3759	Issue	Issue – When we try to use the bidirectional workflow to send a Calypso trade to Markitwire, we observed that if the trade is sent in APAC morning, the trade date would be incorrect booked as T-1 in the trade date field. Impact Analysis - Provided a way to customize outgoing trade date timezone via trade keyword.

Component	Introduced In	Capability Group	Capability	Asset Class	HD/Case	RPM	Issue	Type	Description
Markitwire 9.28.0	Pre-MR	Integration	Trades Data Integration	Cross	0012702 6		MKTWR -3754	Issue	Issue - SMTB where the Swaption trade exercise converts the "Cleared Physical Settlement" to "Physical" even though the SWML file. Impact analysis – Local impact - Issue had occurred because MW file had changed and we had to change our code to match the new format.
Markitwire 9.28.0	Pre-MR	Integration	Trades Data Integration	Cross	0012422 4		MKTWR -3742	Issue	Issue - Unable to pick up the trade due to the attribute ExecutionDateTime. Impact Analysis - Not sending execution date file field for Platform pick up action
Markitwire 9.28.0						APL-10759 APL-10758	MKTWR -3750	Enh	Issue - Added schema files for MarkitWire API 21.2.0. Fix – Added support for CZK CZEONIA (transition from PRIBOR to CZEONIA) Added support of ICESWAP Rate to EUR RFR Swaption template

3.8 August 2024 Version 9.27.0

Please note that this Version is only available to clients on Calypso version 17 and above.

MarkitWire API 21.1.1

Dependencies

- Calypso 17.1 – August 2024 MR

Component	Introduced In	Capability Group	Capability	Asset Class	HD/Case	RPM	Issue	Type	Description
Markitwire 9.27.0	Pre-MR	Integration	Trades Data Integration	Cross	0012060 60		MKTWR -3706	Issue	Issue – MarkitWire 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 - Mandatory break is working for the incoming trade.
Markitwire 9.27.0	Pre-MR					APL-1075 6 APL-1075 7		Enh	Issue – Added support for MarkitWire API version 21.1.1. 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. Added support for new 'AMV' (Australian Market Venue) Execution Venue type.
Markitwire 9.27.0	Pre-MR	Integration	Trades Data Integration	Cross	0012199 93		MKTWR -3725	Issue	Issue - issue where the swClearingBroker value is not picked up correctly in Calypso. Impact analysis – CCPBroker to pick up the LE short name that corresponds to the SwapswireParticipant with the BIC code.

3.9   April 2025 Version 9.26.2

Please note that this Version is only available to clients on Calypso version 17 and above.

Component	Introduced In	Capability Group	Capability	Asset Class	HD/Case	RPM	Issue	Type	Description
Markitwire 9.26.2		Integration	Trades Data Integration	Cross	0015872 2		MKTWR -3910	Issue	Issue – PaymentDate issue with Mandatory Break trades. Impact Analysis – Added new field in MW which was not supported in our module for break dates override.

3.10 November 2024 Version 9.26.1

Please note that this Version is only available to clients on Calypso version 17 and above.

MarkitWire API 21.2.0

Component	Introduced In	Capability Group	Capability	Asset Class	HD/Case	RPM	Issue	Type	Description
Markitwire 9.26.1		Integration	Trades Data Integration	Cross	0012165 7	APL-11322, APL-11323	MKTWR -3765	Enh	Issue – Add support for Fixed-Fixed Single Currency Swap in Incoming mode and Bidirectional mode. Fix - All Lifecycles - NEW/AMEND/CLEAR/TERMINATE/NOVATE/ALLOCATE.
Markitwire 9.26.1	Pre-MR	Integration	Trades Data Integration	Cross	0012066 0		MKTWR -3800	Issue	Issue – MarkitWire 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 - Mandatory break is working for the incoming trade.

Compone nt	Introduce d In	Capability Group	Capability	Asset Class	HD/Cas e	RPM	Issue	Type	Description
Markitwire 9.26.1	Pre-MR	Integratio n	Trades Data Integratio n	Cross	001120 12		MKTWR -3798	Issue	Issue – When we try to use the bidirectional workflow to send a Calypso trade to Markitwire, we observed that if the trade is sent in APAC morning, the trade date would be incorrect booked as T-1 in the trade date field. Impact Analysis - Provided a way to customize outgoing trade date timezone via trade keyword.
Markitwire 9.26.1	Pre-MR	Integratio n	Trades Data Integratio n	Cross	001120 15		MKTWR -3788	Issue	Issue - MarkitWire bidirectional allege for OIS with front and back stubs. Impact Analysis - Front and Back was not enabled for OIS, so sending the stub tags in SWDML as per the latest recommendation from MarkitWire.

3.11   June 2024 Version 9.26.0

Please note that this Version is only available to clients on Calypso version 17 and above.

MarkitWire API 21.1.0

Dependencies

- Calypso 17.1 – July 2024 MR

Component	Introduced In	Capability Group	Capability	Asset Class	HD/Case	RPM	Issue	Type	Description
Markitwire 9.26.0	Pre-MR	Integration	Trades Data Integration	Cross	0011782 4		MKTWR -3697	Issue	Issue – New clearing notification cannot be applied on Alpha trade. Impact analysis – Setting LOG_AGGREGATION=false in env file and added SwapswireTradeEngine sequence policy in engine config.
Markitwire 9.26.0		Integration	Trades Data Integration	Cross	0012002 4 0011980 5		MKTWR -3700	Issue	Issue - CCP trade keyword is not getting populated in Calypso when flowing a SwapAgent-XCCySwap trades from MarkitWire. Impact analysis – Added new keyword in mapping window: Type: SettlementAgentCCP Interface value: <Calypso LE code> or direct value from file for <swSettlementAgency> <partyId>LCHSGB2L</partyId> Calypso value: Calypso LE code of CCP entity.

3.12 June 2024 Version 9.25.0

Please note that this Version is only available to clients on Calypso version 17 and above.

MarkitWire API 21.0.2

Dependencies

- Calypso 17.1 – June 2024 MR

Component	Introduced In	Capability Group	Capability	Asset Class	HD/Case	RPM	Issue	Type	Description
Markitwire 9.25.0		Post Trade Processing	Trade Lifecycle	IRD	0007190 6 0002827 8	APL-9370 APL-7803	MKTWR -3638	Enh	Issue – CCP interest clean-up logic. Fix - Changed case for true to True
Markitwire 9.25.0							MKTWR -3685	Enh	Issue - MarkitWire - Uploading SWML from DTUP UI should not create underlying CUD file for MW_tradeid XML. Fix - Added message attribute to indicate that upload is via DTUP UI when doing show upload object in DTUP UI.

3.13   December 2024 Version 9.24.3

Please note that this Version is only available to clients on Calypso version 17 and above.

MarkitWire API 21.2.1

Component	Introduced In	Capability Group	Capability	Asset Class	HD/Case	RPM	Issue	Type	Description
Markitwire 9.24.3	Pre-MR	Integration	Trades Data Integration	Cross	0013700 88		MKTWR -3816	Issue	Issue - MarkitWire - Uploading SWML from DTUP UI is creating underlying CUD file for MW_tradeid XML. Fix - Added message attribute to indicate that upload is via DTUP UI when doing show upload object in DTUP UI.

3.14 September 2024 Version 9.24.2

Please note that this Version is only available to clients on Calypso version 17 and above.

MarkitWire API 21.1.1

Component	Introduced In	Capability Group	Capability	Asset Class	HD/Case	RPM	Issue	Type	Description
Markitwire 9.24.2	Pre-MR	Integration	Trades Data Integration	Cross	0012898 5 0011782 4		MKTWR -3766	Issue	Issue – New clearing notification cannot be applied on Alpha trade. Impact analysis – Setting LOG_AGGREGATION=false in env file and added SwapswireTradeEngine sequence policy in engine config.

3.15 August 2024 Version 9.24.1

Please note that this Version is only available to clients on Calypso version 17 and above.

MarkitWire API 21.1.1

Component	Introduced In	Capability Group	Capability	Asset Class	HD/Case	RPM	Issue	Type	Description
Markitwire 9.24.1	Pre-MR	Integration	Trades Data Integration	Cross	0012702 6		MKTWR -3755	Issue	Issue - SMTB where the Swaption trade exercise converts the "Cleared Physical Settlement" to "Physical" even though the SWML file. Impact analysis – Local impact - Issue had occurred because MW file had changed and

Compone nt	Introduce d In	Capability Group	Capability	Asset Class	HD/Cas e	RPM	Issue	Type	Description
									we had to change our code to match the new format.

3.16　May 2024 Version 9.24.0

Please note that this Version is only available to clients on Calypso version 17 and above.

MarkitWire API 21.0.2

Dependencies

- Calypso 17.1 – May 2024 MR

Compone nt	Introduce d In	Capability Group	Capability	Asset Class	HD/Cas e	RPM	Issue	Type	Description
Markitwire 9.24.0						APL-9446 APL-9444	MKTWR -3645	Enh	Issue - Added support for more than one BIC in incoming and outgoing mode for CCPClearingBroker keyword via Calypso mapping window.
Markitwire 9.24.0						APL-8243 APL-8242	MKTWR -3648	Enh	Issue – Added support front and back stubs on fixed fixed cross currency swaps from MarkitWire. Fix - Added support for 'Front and Back' Stubs on Fixed Fixed Cross Currency Swap and Cross Currency Swap product enhancements.

3.17   April 2024 Version 9.23.0

Please note that this Version is only available to clients on Calypso version 17 and above.

MarkitWire API 21.0.1

Dependencies

- Calypso 17.1 – April 2024 MR

Component	Introduced In	Capability Group	Capability	Asset Class	HD/Case	RPM	Issue	Type	Description
Markitwire 9.23.0		Integration	Trades Data Integration	Cross	0010163 7		MKTWR -3628	Issue	Issue – Added support to ignore incoming MW compression events. Impact analysis - Provided the ability to skip/ignore incoming MW compression events while raising an exception to be viewed in TS.
Markitwire 9.23.0		Integration	Trades Data Integration	Cross	0009741 6	APL- 5930 APL- 5929	MKTWR -3625	Enh	Issue – Enhanced the UploadPreserveFee domain logic for cases where the existing fee type and incoming fee type are same. Fix - Manually updated or overridden fee should be populated in the Calypso trade then the fee coming from Markitwire should be ignored.

3.18   March 2024 Version 9.22.0

Please note that this Version is only available to clients on Calypso version 17 and above.

MarkitWire API 21.0.1

Dependencies

- Calypso 17.1 – March 2024 MR

Compone nt	Introduce d In	Capability Group	Capability	Asset Class	HD/Cas e	RPM	Issue	Type	Description
Markitwire 9.22.0		Integratio n	Trades Data Integratio n	Cross	000822 70 000659 95	APL-7306 APL-7980	MKTWR -3571	Enh	Issue – Added support for settlement agent keywords from Settlement Agency tab in incoming mode.
Markitwire 9.22.0		Integratio n	Trades Data Integratio n	Cross	001039 94	APL-8282 APL-9240	MKTWR -3586	Enh	Issue – Added support for more than one BIC in incoming and outgoing mode for CCP keyword.
Markitwire 9.22.0						APL-7987 APL-7983 APL-7988	MKTWR -3593	Enh	Issue – Added support for schema changes in MarkitWire API 21.0.1. Fix - Added support for Novation workflow on CapFloor and new MarkitWire API zip.

3.19   January 2024 Version 9.21.3

Please note that this Version is only available to clients on Calypso version 17 and above.

MarkitWire API 21.2.0

Component	Introduced In	Capability Group	Capability	Asset Class	HD/Case	RPM	Issue	Type	Description
Markitwire 9.21.3		Integration	Trades Data Integration	Cross	0014842 4		MKTWR -3878	Issue	Issue – Issue with the do_recovery setup. Impact Analysis – Issue during query migration.

3.20   April 2024 Version 9.21.2

Please note that this Version is only available to clients on Calypso version 17 and above.

MarkitWire API 21.0.1

Component	Introduced In	Capability Group	Capability	Asset Class	HD/Case	RPM	Issue	Type	Description
Markitwire 9.21.2		Integration	Trades Data Integration	Cross	0010399 4	APL-9240	MKTWR -3620	Enh	Issue – Added support for more than one BIC in incoming and outgoing mode for CCP keyword.

3.21   February 2024 Version 9.21.0

Please note that this Version is only available to clients on Calypso version 17 and above.

MarkitWire API 20.2

Dependencies

- Calypso 17.1 – February 2024 MR

Component	Introduced In	Capability Group	Capability	Asset Class	HD/Case	RPM	Issue	Type	Description
Markitwire 9.21.0		Integration	Trades Data Integration	Cross	00081099 00090956	APL-7804 APL-7805	MKTWR-3532	Enh	Issue – Added support for MarkitWire UPI for Swaption and CapFloor Straddle. Fix – Added following new keywords: InstrumentUPILeg1 / InstrumentUPILeg2 InstrumentCFILeg1 / InstrumentCFILeg2 InstrumentISINLeg1 / InstrumentISINLeg2 InstrumentFullNameLeg1 / InstrumentFullNameLeg2 Product codes: UPI / UPI Leg2 CFI / CFI Leg2 ISIN / ISIN Leg2
Markitwire 9.21.0		Integration	Trades Data Integration	Cross	00096335	APL-7896 APL-7897 APL-7899	MKTWR-3536	Enh	Issue – Added support for PTRR keywords in MarkitWire in incoming and outgoing mode. Fix - Added support for Report Tracking Number on submissions and additional PTRR Data on submissions including via API (Private Data) PTRR ID, PTRR, PTRR Technique & PTRR Service Provider. Added ReportTrackingNumber keyword support.
Markitwire 9.21.0	Pre-MR	Integration	Trades Data Integration	Cross	00089656		MKTWR-3528	Issue	Issue – Issue when reprocessing a EX_MWGATEWAYMSG message, PSEventRepublish event is getting generated that remain unconsumed until it is purged.

Component	Introduced In	Capability Group	Capability	Asset Class	HD/Case	RPM	Issue	Type	Description
									Impact Analysis – IUploadMessage was not getting set on the GatewayProcessor.
Markitwire 9.21.0		Integration	Trades Data Integration	Cross	0009631 9	APL-7897	MKTWR -3539	Enh	Issue – Add support for Report Tracking Number in MarkitWire in incoming and outgoing mode.
Markitwire 9.21.0		Integration	Trades Data Integration	Cross	0007311 76	APL-7086 APL-7924	MKTWR -3541	Enh	Issue – Added support for more than one BIC in outgoing mode for Counterparty and PO via trade keywords. Fix – Able to send the BIC for CP and PO to MW if the keywords are populated with a value for: SwapswireParticipant_CP SwapswireParticipant_PO
Markitwire 9.21.0						APL-7983	MKTWR -3558	Enh	Issue – Added support for ESMA Refit - Custom Basket Code.

3.22   July 2024 Version 9.20.4

Please note that this Version is only available to clients on Calypso version 17 and above.

MarkitWire API 21.0.2

Component	Introduced In	Capability Group	Capability	Asset Class	HD/Case	RPM	Issue	Type	Description
Markitwire 9.20.4	Pre-MR	Integration	Trades Data	Cross	0011782 4		MKTWR -3698	Issue	Issue – The IRS trade not moving to "Novated" status and new trade is not

Compone nt	Introduce d In	Capability Group	Capability	Asset Class	HD/Cas e	RPM	Issue	Type	Description
			Integratio n						reflecting in Calypso even after it is "Affirmed" and "Release" from MarkitWire. Impact analysis – Local impact to IRDBaseParser42 - Handled clearing from bidirectional.

3.23   June 2024 Version 9.20.3

Please note that this Version is only available to clients on Calypso version 17 and above.

MarkitWire API 21.0.2

Compone nt	Introduce d In	Capability Group	Capability	Asset Class	HD/Cas e	RPM	Issue	Type	Description
Markitwire 9.20.3		Integratio n	Trades Data Integratio n	Cross	001144 76		MKTWR -3670	Issue	Issue – The new trade terms are not getting reflected in Calypso Trade when the counterparty picks up the deal changes the trade details (For example Notional) and then affirms it. Impact analysis – Added feature to support cpty Affirm as AMEND instead of keyword update.

3.24   March 2024 Version 9.20.2

Please note that this Version is only available to clients on Calypso version 17 and above.

MarkitWire API 21.0.1

Component	Introduced In	Capability Group	Capability	Asset Class	HD/Case	RPM	Issue	Type	Description
Markitwire 9.20.2		Integration	Trades Data Integration	Cross	00081099 00090956 00104137	APL-7805 APL-7806 APL-7804	MKTWR-3605	Enh	Issue – Added support for MarkitWire UPI for Swaption and CapFloor Straddle. Fix – Added following new keywords: InstrumentUPILeg1 / InstrumentUPILeg2 InstrumentCFILeg1 / InstrumentCFILeg2 InstrumentISINLeg1 / InstrumentISINLeg2 InstrumentFullNameLeg1 / InstrumentFullNameLeg2 Product codes: UPI / UPI Leg2 CFI / CFI Leg2 ISIN / ISIN Leg2

3.25   November 2023 Version 9.20.0

Please note that this Version is only available to clients on Calypso version 17 and above.

MarkitWire API 20.2

Dependencies

- Calypso 17.1 – December 2023 MR

Component	Introduced In	Capability Group	Capability	Asset Class	HD/Case	RPM	Issue	Type	Description
Markitwire 9.20.0		Integration	Trades Data Integration	Cross	000064717	APL-6297 APL-6296 APL-6295	MKTWR-3411	Enh	Issue – Stop save of Block trade from MarkitWire for allocation package coming from SEF based on config. Fix – Few Domains need to be removed from MWProcess State and blocking of allocation trade is working properly.
Markitwire 9.20.0	17.0.MR.Nov23	Integration	Trades Data Integration	Cross	000077449 000080776		MKTWR-3468	Issue	Issue - MW bidirectional mode - Upload of Additional fields fails if the FieldKeywords are not numbered consecutively. Impact analysis - Added support for sending out of sequence for additional fields for Internal Data tab of MarkitWire
Markitwire 9.20.0	Pre-MR	Integration	Trades Data Integration	Cross	000089656		MKTWR-3529	Issue	Issue – Issue when reprocessing a EX_MWGATEWAYMSG message, PSEventRepublish event is getting generated that remain unconsumed until it is purged. Impact Analysis – IUploadMessage was not getting set on the GatewayProcessor.
Markitwire 9.20.0	Pre-MR	Integration	Trades Data Integration	Cross	000067414		MKTWR-3390	Issue	Issue – Child trade allocated to a disabled legal entity. Impact Analysis – Added check in MW for disabled entities before calling the Allocation API.
Markitwire 9.20.0	Pre-MR	Integration	Trades Data Integration	Cross	000072570		MKTWR-3416	Issue	Issue – MW interface does not perform the processing of pending events after connectivity resumption. The events were

Compone nt	Introduce d In	Capability Group	Capability	Asset Class	HD/Cas e	RPM	Issue	Type	Description
									generated when engine was trying to reconnect.
									Impact Analysis – Added a feature to reprocess unconsumed events in case of connection reset.
Markitwire 9.20.0	Pre-MR	Integratio n	Trades Data Integratio n	Cross	0003890 3		MKTWR -3423	Issue	Issue – Logging for identifying the cause of issues with compression of trades from MarkitWire.
									Impact Analysis – Added logs in INFO level so we can collect logs from PROD env.
Markitwire 9.20.0							MKTWR -3435	Issue	Issue – Fixed NPE and event already reprocessed error when SwapSwire Engine restarts as soon as PROCESS_UNCONSUMED_EVENT event gets generated.
Markitwire 9.20.0	Pre-MR	Integratio n	Trades Data Integratio n	Cross	0007700 42		MKTWR -3443	Issue	Issue – Getting Netting Sync failure response due to 'ns3' tag embedded to their NettingInstruction.xml file.
									Impact Analysis – For certain outgoing netting xml, ns3 namespace prefix gets added and we need to remove the same before sending the xml message to MW.
Markitwire 9.20.0	Pre-MR	Integratio n	Trades Data Integratio n	Cross	0008743 9		MKTWR -3507	Issue	Issue – When applying PO_DRAFTALLEGE action on a Swap trade with CCP and SWAutoSendForClearing trade attributes populated from Calypso, the deal created in MarkitWire do not populate the Bilateral and Private Clearing House values as expected.

Compone nt	Introduce d In	Capability Group	Capability	Asset Class	HD/Cas e	RPM	Issue	Type	Description
									Impact Analysis – Added support to set CCP keyword for draft allege action.
Markitwire 9.20.0	Pre-MR	Integratio n	Trades Data Integratio n	Cross	0008168 0		MKTWR -3509	Issue	Issue – The trade coming from MarkitWire fails to get created in Calypso or vice versa due to some error, only the truncated error message is being displayed in the Message Report. Impact Analysis – Handled long error message by trimming unnecessary information.

3.26 March 2024 Version 9.19.1

Please note that this Version is only available to clients on Calypso version 17 and above.

MarkitWire API 21.0.1

Component	Introduced In	Capability Group	Capability	Asset Class	HD/Case	RPM	Issue	Type	Description
Markitwire 9.19.2		Integration	Trades Data Integration	Cross	00081099 00090956 00104137 00105940	APL-7805 APL-7806 APL-7804 APL-9296	MKTWR-3623	Enh	Issue – Added support for MarkitWire UPI for Swaption and CapFloor Straddle. Fix – Added following new keywords: InstrumentUPILeg1 / InstrumentUPILeg2 InstrumentCFILeg1 / InstrumentCFILeg2

Component	Introduced In	Capability Group	Capability	Asset Class	HD/Case	RPM	Issue	Type	Description
									InstrumentISINLeg1 / InstrumentISINLeg2
									InstrumentFullNameLeg1 / InstrumentFullNameLeg2
									Product codes:
									UPI / UPI Leg2
									CFI / CFI Leg2
									ISIN / ISIN Leg2

3.27   October 2023 Version 9.19.0, 9.19.1

Please note that this Version is only available to clients on Calypso version 17 and above.

MarkitWire API 20.2

Dependencies

- Calypso 17.1 – November 2023 MR

Component	Introduced In	Capability Group	Capability	Asset Class	HD/Case	RPM	Issue	Type	Description
Markitwire 9.19.1						APL-7057	MKTWR-3475	Enh	Issue – Added support for Discrepancy Clause Details on Cancellable IRS and OIS in incoming and outgoing mode.

Compone nt	Introduced In	Capabilit y Group	Capabilit y	Asse t Clas s	HD/Cas e	RP M	Issue	Typ e	Description
									Fix – Added two additional fields on the MarkitWire GUI, that is, Discrepancy Clause Title and Agreement Date.
Markitwir e 9.19.1	Pre-MR	Integrati on	Trades Data Integrati on	Cros s	000774 49 000807 76		MKTW R-3468	Issu e	Issue – MW bidirectional mode - Upload of Additional fields fails if the FieldKeywords are not numbered consecutively. Impact analysis - Added support for sending out of sequence for additional fields for Internal Data tab of MW.
Markitwir e 9.19.1	17.0.MR.Nov 23						MKTW R-3494	Issu e	Issue – Failed to upload due to error "com.sun.org.apache.xerces.internal.dom.Elemen tNSImpl cannot be cast to org". Impact analysis - Modified XSD files of MW to add the type for the elements where it was missing.

3.28   September 2024 Version 9.18.2

Please note that this Version is only available to clients on Calypso version 17 and above.

MarkitWire API 21.1.1

Component	Introduced In	Capability Group	Capability	Asset Class	HD/Case	RPM	Issue	Type	Description
Markitwire 9.18.1	Pre-MR	Integration	Trades Data Integration	Cross	00112012		MKTWR-3757	Issue	Issue – When we try to use the bidirectional workflow to send a Calypso trade to Markitwire, we observed that if the trade is sent in APAC morning, the trade date would be incorrect booked as T-1 in the trade date field.. Impact Analysis - Provided a way to customize outgoing trade date timezone via trade keyword.
Markitwire 9.18.1	Pre-MR	Integration	Trades Data Integration	Cross	00124224		MKTWR-3740	Issue	Issue - Unable to pick up the trade due to the attribute ExecutionDateTime. Impact Analysis - Not sending execution date file field for Platform pick up action
Markitwire 9.18.1	Pre-MR	Integration	Trades Data Integration	Cross	00112015		MKTWR-3731	Issue	Issue - MarkitWire bidirectional allege for OIS with front and back stubs. Impact Analysis - Front and Back was not enabled for OIS, so sending the stub tags in SWDML as per the latest recommendation from MarkitWire.
Markitwire 9.18.1	Pre-MR	Integration	Trades Data Integration	Cross	00121993		MKTWR-3727	Issue	Issue - issue where the swClearingBroker value is not picked up correctly in Calypso. Impact analysis – CCPBroker to pick up the LE short name that

Component	Introduced In	Capability Group	Capability	Asset Class	HD/Case	RPM	Issue	Type	Description
									corresponds to the SwapswireParticipant with the BIC code.
Markitwire 9.18.1	Pre-MR	Integration	Trades Data Integration	Cross	00120660		MKTWR-3704	Issue	Issue – MarkitWire 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 - Mandatory break is working for the incoming trade.

3.29   February 2024 Version 9.18.1

Please note that this Version is only available to clients on Calypso version 17 and above.

MarkitWire API 20.2

Component	Introduced In	Capability Group	Capability	Asset Class	HD/Case	RPM	Issue	Type	Description
Markitwire 9.18.1		Integration	Trades Data Integration	Cross	00096319	APL-7897	MKTWR-3560	Enh	Issue – Add support for Report Tracking Number in MarkitWire in incoming and outgoing mode.

3.30 September 2023 Version 9.18.0

Please note that this Version is only available to clients on Calypso version 17 and above.

MarkitWire API 20.2

Dependencies

- Calypso 17.1 – October 2023 MR

Component	Introduced In	Capability Group	Capability	Asset Class	HD/Case	RPM	Issue	Type	Description
Markitwire 9.18.0						APL-5934, APL-5933	MKTWR-3464	Enh	Issue – Add support for capturing the keyword value ClearedTradeUPI on cleared Swaps with value provided by CCP as part of Clearing. Fix - Getting the value in the SWML in the following tag: <swClearing> <swClearingHouseProductId productIdScheme ="http://www.fpml.org/coding-scheme/external/iso4914"> QZCKWTMCWLPC </swClearingHouseProductId> </swClearing> If it is available, then we would set it in the trade keyword – ClearedTradeUPI.

Component	Introduced In	Capability Group	Capability	Asset Class	HD/Case	RPM	Issue	Type	Description
Markitwire 9.18.0	Pre-MR	Integration	Trades Data Integration	Cross	00069602		MKTWR-3467	Issue	Issue – Markitwire Interface DealVersionHandle Not Latest [Error Code -662]. Impact analysis - Added entries in Calypso Mapping Window in source - MW under - Translator: AckRetryCount -> (Numeric value e.x. 3) AckRetryInterval -> (Numeric value e.x. 5000 (in milliseconds)) If these are set, then it would do a retry for the ack sending.
Markitwire 9.18.0							MKTWR-3470	Enh	Issue – Added support for the Underlying Swap UPI field in incoming outgoing CCP and outgoing netting mode. Fix - Added new keyword InstrumentUnderlierUPI and corresponding product code - UnderlierUPI.

3.31   January 2025 Version 9.17.2

Please note that this Version is only available to clients on Calypso version 17 and above.

MarkitWire API 21.2.0

Component	Introduced In	Capability Group	Capability	Asset Class	HD/Case	RPM	Issue	Type	Description
Markitwire 9.17.2	Pre-MR	Integration	Trades Data Integration	Cross	00137458		MKTWR-3818	Issue	Issue – CCPNettingId should be populated in the 3 trades included in the netting process. Impact Analysis - Added extra keywords for off markitwire trades.

3.32 March 2024 Version 9.17.1

Please note that this Version is only available to clients on Calypso version 17 and above.

MarkitWire API 21.0.1

Component	Introduced In	Capability Group	Capability	Asset Class	HD/Case	RPM	Issue	Type	Description
Markitwire 9.17.1		Integration	Trades Data Integration	Cross	00103994 00103046	APL-9240	MKTWR-3617	Enh	Issue – Added support for more than one BIC in incoming and outgoing mode for CCP keyword.

3.33 September 2023 Version 9.17.0

Please note that this Version is only available to clients on Calypso version 17 and above.

MarkitWire API 20.1.1

Dependencies

- Calypso 17.1 – September 2023 MR

Component	Introduced In	Capability Group	Capability	Asset Class	HD/Case	RPM	Issue	Type	Description
Markitwire 9.17.0						APL-5932, APL-5931	MKTWR-3432	Enh	Issue – Add support for UPI keyword - InstrumentUPI in incoming outgoing ccp mode.

3.34   October 2024 Version 9.16.4

Please note that this Version is only available to clients on Calypso version 17 and above.

MarkitWire API 21.2

Component	Introduced In	Capability Group	Capability	Asset Class	HD/Case	RPM	Issue	Type	Description
Markitwire 9.16.4	Pre-MR	Integration	Trades Data Integration	Cross	00132184		MKTWR-3780	Issue	Issue – MWProcessState Domain Values are being added after deployment. Impact Analysis - Removing default values from schema data file for ease of cloud installation.

3.35   March 2024 Version 9.16.3

Please note that this Version is only available to clients on Calypso version 17 and above.

MarkitWire API 21.0

Component	Introduced In	Capability Group	Capability	Asset Class	HD/Case	RPM	Issue	Type	Description
Markitwire 9.16.3	Pre-MR	Integration	Trades Data Integration	Cross	00081680		MKTWR-3485	Issue	Issue – Truncated Error messages being displayed in Tasks of Message Report. Impact analysis – Local impact to MWAbstractActionhandler - Increased the length of the comments field in the task database table and shorten the length of the error messages including the relevant information.
Markitwire 9.16.3						APL-5932, APL-5931	MKTWR-3601	Enh	Issue – Add support for UPI keyword - InstrumentUPI in incoming outgoing ccp mode.
Markitwire 9.16.3						APL-5933 APL-7289	MKTWR-3603	Enh	Issue – Added support for ClearedTradeUPI to be sent as part of CCP mode acknowledgements. Fix – Added support of capturing the keyword value ClearedTradeUPI on cleared Swaps with value provided by CCP as part of Clearing and support of capturing Underlying Swap UPI as a keyword and also able to allege for Swaption trade - "InstrumentUnderlierUPI".

Component	Introduced In	Capability Group	Capability	Asset Class	HD/Case	RPM	Issue	Type	Description
Markitwire 9.16.3		Integration	Trades Data Integration	Cross	00081099 00090956 00104137	APL-7805 APL-7806 APL-7804	MKTWR-3606	Enh	Issue – Added support for MarkitWire UPI for Swaption and CapFloor Straddle. Fix – Added following new keywords: InstrumentUPILeg1 / InstrumentUPILeg2 InstrumentCFILeg1 / InstrumentCFILeg2 InstrumentISINLeg1 / InstrumentISINLeg2 InstrumentFullNameLeg1 / InstrumentFullNameLeg2 Product codes: UPI / UPI Leg2 CFI / CFI Leg2 ISIN / ISIN Leg2
Markitwire 9.16.3							MKTWR-3608	Enh	Issue – Added support for the following unilateral Counterparty Data fields which are required to be included in the trade state reports to ESMA.
Markitwire 9.16.3		Integration	Trades Data Integration	Cross	00103994		MKTWR-3609	Enh	Issue – Added support for more than one BIC in incoming and

Component	Introduced In	Capability Group	Capability	Asset Class	HD/Case	RPM	Issue	Type	Description
									outgoing mode for CCP keyword.

3.36   October 2023 Version 9.16.2

Please note that this Version is only available to clients on Calypso version 17 and above.

MarkitWire API 20.2

Component	Introduced In	Capability Group	Capability	Asset Class	HD/Case	RPM	Issue	Type	Description
Markitwire 9.16.2	Pre-MR	Integration	Trades Data Integration	Cross	00081680		MKTWR-3486	Issue	Issue – Truncated Error messages being displayed in Tasks of Message Report. Impact analysis – Local impact to MWAbstractActionhandler - Increased the length of the comments field in the task database table and shorten the length of the error messages including the relevant information.

3.37   September 2023 Version 9.16.1

Please note that this Version is only available to clients on Calypso version 17 and above.

MarkitWire API 20.2

Component	Introduced In	Capability Group	Capability	Asset Class	HD/Case	RPM	Issue	Type	Description
Markitwire 9.16.1	Pre-MR	Integration	Trades Data Integration	Cross	00080776 00077449		MKTWR-3454	Issue	Issue – MW bidirectional mode - Upload of Additional fields fails if the FieldKeywords are not numbered consecutively. Impact analysis - Added support for sending out of sequence for additional fields for Internal Data tab of MW

3.38   June 2023 Version 9.16.0

Please note that this Version is only available to clients on Calypso version 17 and above.

MarkitWire API 20.1

Dependencies

- Calypso 17.1 – July 2023 MR

Component	Introduced In	Capability Group	Capability	Asset Class	HD/Case	RPM	Issue	Type	Description
Markitwire 9.16.0						APL-5930 APL-5929	MKTWR-3380	Enh	Issue – Upgrading to the MW 20.1 schema files.

3.39   May 2023 Version 9.15.0

Please note that this Version is only available to clients on Calypso version 17 and above.

MarkitWire API 20.0.2

Dependencies

- Calypso 17.1 – June 2023 MR

Component	Introduced In	Capability Group	Capability	Asset Class	HD/Case	RPM	Issue	Type	Description
Markitwire 9.15.0	16.1.MR.Jan23	Integration	Trades Data Integration	Cross	00065596		MKTWR-3373	Issue	Issue – The cash method field is not populating the correct value. Impact analysis – Local impact to MWSwaptionParser - Collaterized Cash Price from MW is correctly reflecting cash method as Collaterized Cash Price in Calypso.

3.40   April 2023 Version 9.14.0

Please note that this Version is only available to clients on Calypso version 17 and above.

MarkitWire API 20.0.2

Dependencies

- Calypso 17.1 – May 2023 MR

Component	Introduced In	Capability Group	Capability	Asset Class	HD/Case	RPM	Issue	Type	Description
Markitwire 9.14.0							MKTWR-3344	Issue	Issue – Value for ReportingCFTCCounterparty is not reflecting in calypso in unidirectional due to which bidirectional amendment trade also throws error as "Reporting Party cannot be null if ReportingCFTCJurisdiction is true". Impact analysis – Value for ReportingCFTCounterparty is reflecting correctly.
Markitwire 9.14.0							MKTWR-3347	Enh	Issue – Add support for the new schema files and changes in MW API 20.0.2.
Markitwire 9.14.0		Integration	Trades Data Integration	Cross	00058747		MKTWR-3339	Issue	Issue – ReportingBranchLocation and ReportingBranchID trade keywords not in sync between MW UI and Calypso. Impact analysis – For outgoing mode to work, we added the ReportingBranchIdPrefix keyword having the value which is visible in MW UI and it is tag "<swBranchIdPrefix>SWIFT BIC</swBranchIdPrefix>".

3.41   March 2023 Version 9.13.0

Please note that this Version is only available to clients on Calypso version 17 and above.

MarkitWire API 20.0.1

Dependencies

- Calypso 17.1 – April 2023 MR

Component	Introduced In	Capability Group	Capability	Asset Class	HD/Case	RPM	Issue	Type	Description
Markitwire 9.13.0		Integration	Trades Data Integration	Cross	00053753		MKTWR-3321	Issue	Issue – Brokerage fees present in the alpha trade is present in the first 2 states of novation in the beta trade but gets wiped out in the third state of the beta trade. Impact analysis – Local impact to IRDBaseParser42 - Added BRK to "propagateFees" domain value.
Markitwire 9.13.0						APL-4195 APL-4196	MKTWR-3325	Enh	Issue – Bidirectional with Rate index USD-SOFR_CME_Term is not getting alleged to MW and throwing error.

3.42   February 2023 Version 9.12.0

Please note that this Version is only available to clients on Calypso version 17 and above.

MarkitWire API 20.0

Dependencies

- Calypso 17.1 – March 2023 MR

Component	Introduced In	Capability Group	Capability	Asset Class	HD/Case	RPM	Issue	Type	Description
Markitwire 9.12.0						APL-1305 APL-1289	MKTWR-3300	Enh	Issue – Added support for OffMarkitwire trades in Netting Grid translation from MW. Fix - Added entry for the mapping "ProcessOffMarkitWireTrades".
Markitwire 9.12.0							MKTWR-3292	Enh	Issue – Make event creation delay for the new clearing message configurable in Calypso_SW_config.properties.

3.43   January 2023 Version 9.11.0

Please note that this Version is only available to clients on Calypso version 17 and above.

MarkitWire API 20.0

Dependencies

- Calypso 17.1 – February 2022 MR

Component	Introduced In	Capability Group	Capability	Asset Class	HD/Case	RPM	Issue	Type	Description
Markitwire 9.11.0		Integration	Trades Data Integration	Cross	00050714		MKTWR-3275	Issue	Issue – Recall Message Status to be reflected in Trade Attributes. Impact analysis – We have added a new trade keyword – SWMessageStatus.

Component	Introduced In	Capability Group	Capability	Asset Class	HD/Case	RPM	Issue	Type	Description
Markitwire 9.11.0		Integration	Trades Data Integration	Cross	00042648		MKTWR-3257	Issue	Issue – Cross Currency Basis Swap when Novated incorrectly reflects the Adj First check box. Impact analysis – Local impact to MWXccyParser - Adj First check box should be checked for the child trade.
Markitwire 9.11.0						APL-1143	MKTWR-3217	Enh	Issue – Use the Averaging and compounding change added in FpML module in MW incoming and outgoing mode. Fix – Added the compounding and averaging param support in FpML module.
Markitwire 9.11.0						APL-651	MKTWR-3280	Enh	Issue – Added support for converting underlying swap from LIBOR to RFR as part of Swaption physical exercise and ReportingMIFIDToTV keyword in outgoing mode from MarkitWire. Added support for MW API 20.0

3.44 November 2022 Version 9.10.0, 9.10.1

Please note that this Version is only available to clients on Calypso version 17 and above.

MarkitWire API 19.2.1

Dependencies

- Calypso 17.1 – December 2022 MR

Component	Introduced In	Capability Group	Capability	Asset Class	HD/Case	RPM	Issue	Type	Description
Markitwire 9.10.1							MKTWR-3251	Issue	Issue – Trades are not getting created from Markitwire and throw an error.
Markitwire 9.10.1						RPM-10738	MKTWR-3244	Enh	Issue – Added support for separate UTI for Cap / Floor leg of CapFloor Straddle and Payer/Receiver leg for Swaption Straddle. Fix – Gets separate UTI for Cap and Floor in case of Straddle Capfloor and for payer and receiver for Straddle Swaption. So, added support the same as trade keywords in Calypso. MW from keywords in incoming mode.
Markitwire 9.10.1						RPM-11562	MKTWR-3233	Enh	Issue – Added support for keywords for package details from MarkitWire in Incoming, Bidirectional mode. Fix – Following new keywords are added in incoming and outgoing mode: PlatformPackageId PlatformPackageSize PlatformRegReportAsPackage PlatformPackagePriceType PlatformPackagePriceValue PlatformPackagePriceNotation PlatformPackagePriceCurrency

Component	Introduced In	Capability Group	Capability	Asset Class	HD/Case	RPM	Issue	Type	Description
Markitwire 9.10.1						RPM-10931	MKTWR-3214	Issue	Issue – Added Support for multiple broker and counterparty BIC codes of MarkitWire to be mapped to one entity in Calypso.
Markitwire 9.10.1							MKTWR-3207	Issue	Issue – Handle the case of missing USI prefix and value in clearing acknowledgement.
Markitwire 9.10.1							MKTWR-3200	Enh	Issue – Interfaces: Extend data and hashicorp property support to application properties.

3.45   October 2022 Version 9.9.0

Please note that this Version is only available to clients on Calypso version 17 and above.

MarkitWire API 19.2.0

Dependencies

- Calypso 17.1 – November 2022 MR

Component	Introduced In	Capability Group	Capability	Asset Class	HD/Case	RPM	Issue	Type	Description
Markitwire 9.9.0						RPM-10737 RPM-10431	MKTWR-3203	Enh	Issue – Bidirectional - GlobalUTI keyword value is not getting alleged to Markitwire.

Component	Introduced In	Capability Group	Capability	Asset Class	HD/Case	RPM	Issue	Type	Description
						RPM-10433			Fix - ReportingCFTCJurisdiction keyword could be sent as true in the trade keywords.
Markitwire 9.9.0						RPM-10433	MKTWR-3196	Enh	Issue – Support Post Price Swap and Custom Basket Indicator reporting keywords. Fix – MW has added new fields in Regulatory reporting tab, and we will store these as keywords in Incoming mode and would send this to MW from keywords in outgoing mode.
Markitwire 9.9.0		Front Office	Trade Capture	EQD	00037677		MKTWR-3187	Issue	Issue – Equity Index Options trade always opens with Equity Vanilla strategy in Pricing Sheet. Impact Analysis – Introduced a mapping window entry where the client can add the strategy name against the product type and that would get set into trade keyword PSStrategyName which will drive which strategy is to be chosen from pricing sheet.
Markitwire 9.9.0		Integration	Trades Data Integration	Cross	00039001		MKTWR-3183	Issue	Issue – Allocation of Cross Currency Basis Swap fails with Invalid notional amount error. Impact analysis – Added support for allocation of XCCY Basis Swap when one of the swap leg has variable

Component	Introduced In	Capability Group	Capability	Asset Class	HD/Case	RPM	Issue	Type	Description
									notional which is derived based on primary leg notional * fx rate.
Markitwire 9.9.0		Integration	Trades Data Integration	Cross	00040609		MKTWR-3177	Issue	Issue – Bidirectional allege failing in Swap trade window as it has sample frequency defaulted to DLY which is not the case for pricing sheet Impact analysis – The logic to use the flag isAveragingReset() is modified and if that is true then only it will be considered as an averaging swap for outgoing mode.
Markitwire 9.9.0						RPM-10378	MKTWR-3115	Enh	Issue – Support to ignore amendment of the book name and only ingest other economic/non-economic amendments. Fix – The system should not amend the book on the target trade and only ingest economic details. It should have a functionality like AllowChanges workflow rule to allow amendments for only fields that are not part of the domain value list and amend the remainder fields.

3.46   September 2022 Version 9.8.0, 9.8.1

Please note that this Version is only available to clients on Calypso version 17 and above.

MarkitWire API 19.2.0

Dependencies

- Calypso 17.1 – October 2022 MR

Component	HD/Case	RPM	Issue	Type	Description
Markitwire 9.8.1		RPM-10201 RPM-10202	MKTWR-3170	Enh	Issue - ObservationShiftAddnlHoliday keyword Value for Pay leg is not reflecting in Trade.
Markitwire 9.8.1		RPM-10201	MKTWR-3166	Enh	Issue – Added support for MarkitWire API 19.2 for averaging and compounding fields on Cross-Currency Basis Swap and Cross-Currency IRS.
Markitwire 9.8.1	00040609		MKTWR-3177	Issue	Issue – Bidirectional allege failing in Swap trade window as it has sample frequency defaulted to DLY which is not the case for pricing sheet Impact analysis – The logic to use the flag isAveragingReset() is modified and if that is true then only it will be considered as an averaging swap for outgoing mode.

3.47 August 2022 Version 9.7.0

Please note that this version is only available to clients on Calypso version 17 and above.

MarkitWire API 19.1.1

Dependencies

- Calypso 17 September 2022 MR

Component	HD/Case	RPM	Issue	Type	Description
Markitwire 9.7.0		RPM-9474	MKTWR-3153	Enh	Issue – Add support for MW 19.1.1 API changes - Allow Auto Send for Clearing on a Swaption Exercise. Fix - If trade keyword SWAutoSendForClearingUnderlyingSwap = true, the field "Auto Send For Clearing" is checked on the underlying swap. If trade keyword SWClientClearingDealUnderlyingSwap = true, the field "Client Clearing Deal" is checked on the underlying swap. This only applies to outgoing mode.
Markitwire 9.7.0		RPM-10844	MKTWR-3144	Sec	Issue – Secure JaxbUnmarshaller. Impact Analysis – Local impact - Addressed security issue with JaxbUnmarshaller.
Markitwire 9.7.0	00036327		MKTWR-3141	Issue	Issue – When Internal Trade ID is set in Markitwire and the Pick Up and Transfer actions are applied, a new trade is created in Calypso instead of updating the corresponding trade. Impact Analysis – Local impact to EQDBaseParser – Updating the corresponding trade when the Internal Trade ID is set in Markitwire and the Pick Up and Transfer actions are applied.
Markitwire 9.7.0	00031169		MKTWR-3109	Issue	Issue – Some keywords missing from AutoProcessed Allocated Trades. Impact analysis – Local impact to IRDBaseParser42 – Ignoring message 2-5-Allocated as it is not needed if message 2-3-Allocated is already applied. An "Ignore Message" task is generated for tracking purposes.

3.48   July 2022 Version 9.6.0

Please note that this version is only available to clients on Calypso version 17 and above.

MarkitWire API 19.0.1

Dependencies

- Calypso 17 August 2022 MR

Component	HD/Case	RPM	Issue	Type	Description
Markitwire 9.6.0		RPM-9471	MKTWR-3136	Enh	Issue – Bidirectional - Error alleging Lockout, Lookback and Observation Period Shift trades for both Compounding and Averaging Calculation Method Fix – The compounding/averaging swaps do not get the <resetDates> element and hence there is no need to send out the same in the outgoing mode.
Markitwire 9.6.0		RPM-9472	MKTWR-3129	Enh	Issue – Support averaging and compounding parameters in MarkitWire Interface Fix – Added keyword for additional holidays - ObservationShiftAddnlHoliday

3.49   April 2023 Version 9.5.3

Please note that this version is only available to clients on Calypso version 17 and above.

MarkitWire API 20.0.1

Component	Introduced In	Capability Group	Capability	Asset Class	HD/Case	RPM	Issue	Type	Description
Markitwire 9.5.3	17.0.MR.Jul23	Integration	Trades Data Integration	Cross	00063095		MKTWR-3358	Issue	Issue – The MOD_AFFIRM action by the Calypso's PO instance of a deal sent by the counterparty is flips the pay/receive leg. Impact analysis – Referred keyword PlatformAllegeType and if it has a value "CPAlleged" and the action being performed is MOD_AFFIRM, then we will ensure that CP party REF is set in the originator party Ref and the payer and receiver ref is correctly set in the FpML which was getting incorrect value due to even value in SWSide keyword.

3.50   March 2023 Version 9.5.2

Please note that this version is only available to clients on Calypso version 17 and above.

MarkitWire API 20.0.1

Component	Introduced In	Capability Group	Capability	Asset Class	HD/Case	RPM	Issue	Type	Description
Markitwire 9.5.2		Integration	Trades Data Integration	Cross	00058747		MKTWR-3335	Issue	Issue – ReportingBranchLocation and ReportingBranchID trade keywords not in sync between MW UI and Calypso. Impact analysis – For outgoing mode to work we need to add the

Component	Introduced In	Capability Group	Capability	Asset Class	HD/Case	RPM	Issue	Type	Description
									keyword - ReportingBranchIdPrefix having the value which is visible in MW UI, and it is - SWIFT BIC. The keyword ReportingParty is populated as well before alleging.

3.51 December 2022 Version 9.5.1

Please note that this version is only available to clients on Calypso version 17 and above.

MarkitWire API 19.2.1

Component	Introduced In	Capability Group	Capability	Asset Class	HD/Case	RPM	Issue	Type	Description
Markitwire 9.5.1		Integration	Trades Data Integration	Cross	00050714		MKTWR-3273	Issue	Issue – Recall Message Status to be reflected in Trade Attributes. Impact analysis – Added a new trade keyword – SWMessageStatus. Once the trade is recalled by CP, this will have the value "Recall" which can be used to move the trade status in workflow to CP_PULLED. After CP affirms, then the trade will be open for PO to affirm the trade and we move the trade back to original status or CP_AFFIRMED status. Then PO can affirm and both parties can release it.

3.52   June 2022 Version 9.5.0

Please note that this version is only available to clients on Calypso version 17 and above.

MarkitWire API 19.0.1

Dependencies

- Calypso 17 July 2022 MR

Component	HD/Case	RPM	Issue	Type	Description
Markitwire 9.5.0			MKTWR-3105	Issue	Issue – Swaption - ISDA 2006 - When cash method selected as Collateralized Cash Price (in option settlement tab) with any of the Settlement Rate Source in MW (ISDA Source, ICESWAP Rate or Reference Banks), trade gets booked with cash method as "Cash" instead of Collateralized Cash Price in Calypso. Impact analysis – Cash method is correctly reflecting as Collateralized cash.
Markitwire 9.5.0			MKTWR-3100	Issue	Issue – Bidirectional - Agreed discount value not getting alleged to MW (Main Window) Impact analysis – Setting Agreed Discount Rate properly.
Markitwire 9.5.0			MKTWR-3095	Issue	Issue – Cash Collateral Interest Rate value in cash settle info not getting saved via Markitwire Impact analysis – Trade should get correctly booked in Calypso with cash method as Mid-market Valuation (Indicative Quotations), MMV Applicable CSA as Reference VM CSA, Cash Collateral Currency as HKD and Cash Collateral Interest Rate as rate index defined in calypso mappings for EONIA.

3.53   May 2022 Version 9.4.0, 9.4.1

Please note that this version is only available to clients on Calypso version 17 and above.

MarkitWire API 19.0.1

Dependencies

- Calypso 17 June 2022 MR

Component	HD/Case	RPM	Issue	Type	Description
Markitwire 9.4.1	00032472 00022480		MKTWR-3080	Issue	Issue – Unexpected value of "Apply Pmt Lag to Principal Flow" for Non MtM Cross Currency Swap from Markitwire. It should be set to false when Mark-To-Market is unchecked. Impact Analysis – Local impact to MWXccyParser – Setting "Apply Pmt Lag to Principal Flow" properly.
Markitwire 9.4.1		RPM-9233	MKTWR-3079	Enh	Issue – Added support for cancellable exercise action for cancellable swaps from MarkitWire for new contract state Exercised OET.
Markitwire 9.4.1		RPM-9233	MKTWR-3076	Enh	Issue - ISDA 2021 - New Cash Settlement methods to be added coming from Markitwire for cancelable swaps. Fix – The following Cash Settlement methods have been added to the Cash Settle Info window for cancelable swaps: Mid-market Valuation (Indicative Quotations) Bi-Mid-market Valuation (Indicative Quotations) Mid-market Valuation (Indicative Quotations) - Alternate Method Bi-Mid-market Valuation (Indicative Quotations) Alternate Method Bi-Mid-market Valuation (Calculation Agent Determination)

Component	HD/Case	RPM	Issue	Type	Description
					Mid-market Valuation (Calculation Agent Determination)
					UNI -IRS - Cancellable Exercise
					UNI -OIS – Cancellable Exercise
Markitwire 9.4.1			MKTWR-3108	Issue	Issue – Swaption - ISDA 2006 - When cash method selected as Collateralized Cash Price (in option settlement tab) with any of the Settlement Rate Source in MW (ISDA Source, ICESWAP Rate or Reference Banks) , trade gets booked with cash method as "Cash" instead of Collateralized Cash Price in Calypso. Impact analysis – Cash method is correctly reflecting as Collateralized cash.
Markitwire 9.4.1			MKTWR-3103	Issue	Issue – Bidirectional - Agreed discount value not getting alleged to MW (Main Window) Impact analysis – Setting Agreed Discount Rate properly.
Markitwire 9.4.1			MKTWR-3098	Issue	Issue – Cash Collateral Interest Rate value in cash settle info not getting saved via Markitwire Impact analysis – Trade should get correctly booked in Calypso with cash method as Mid-market Valuation (Indicative Quotations), MMV Applicable CSA as Reference VM CSA, Cash Collateral Currency as HKD and Cash Collateral Interest Rate as rate index defined in calypso mappings for EONIA.

3.54   April 2022 Version 9.3.0

Please note that this version is only available to clients on Calypso version 17 and above.

MarkitWire API 19.0

Dependencies

- Calypso 17 May 2022 MR

Component	HD/Case	RPM	Issue	Type	Description
Markitwire 9.3.0			MKTWR-3067	Issue	Issue – Issues on Swaptions for Mutually Agreed Clearing House and Agreed Discount Rate trade keywords – They are not correct. Impact Analysis – Local impact - The values in the incoming SWML are set on the trades correctly.
Markitwire 9.3.0	00013301	RPM-9240	MKTWR-3060	Enh	Issue – Add ability to recover trades from MarkitWire that are alleged by the counterparty and were received while the Swapswire engine was stopped. Fix – After you restart the Swapswire engine, you can use the scheduled task SW_DO_RECOVERY to recover the trades that were received while the Swapswire engine was stopped. Please refer to the Calypso Markitwire Integration Guide for details.
Markitwire 9.3.0	00028653		MKTWR-3056	Issue	Issue - The MW_MIGRATE_CASHSETTLEINFO_KWD scheduled task is not migrating the trade keywords correctly. Impact Analysis – Local impact to scheduled task MW_MIGRATE_CASHSETTLEINFO_KWD – Migrating the trade keywords correctly.
Markitwire 9.3.0	00013303		MKTWR-3031	Issue	Issue - EquityShareSwap trade fields incorrectly mapped in Calypso when flowing from MW. Impact Analysis – Local impact to EQDBaseParser – Mapping EquityShareSwap trade fields correctly.

3.55   March 2022 Version 9.2.0

Please note that this version is only available to clients on Calypso version 17 and above.

MarkitWire API 19.0

Dependencies

- Calypso 17 April 2022 MR

Component	HD/Case	RPM	Issue	Type	Description
Markitwire 9.2.0		RPM-6404	MKTWR-3034	Enh	Issue – Support for MarkitWire API version 19.0. Fix – Added support for Calculation Agent field. For D2D, the default is "As Specified in Master Agreement". For D2C the Calculation Agent is the seller or buyer based on Dealer Buy/Sell of the IRS/OIS. For the Joint calculation agent, the JOINT legal entity with role Calc_Agent is used. It needs to be created. The CashCollateralInterestRate and PlatformAgreedDiscountRate support the values MYOR and SWESTR.
Markitwire 9.2.0	00014040		MKTWR-3026	Issue	Issue - Legal entity id used instead of legal entity short name for CCP trade keyword of alpha trade brought in from Markitwire. Impact Analysis - Local impact – Using legal entity short name for CCP trade keyword.
Markitwire 9.2.0	00022552		MKTWR-3022	Enh	Issue – Add support to match markitwire deal and calypso trade with Internal Trade Id field.

3.56   March 2022 Version 9.1.0

Please note that this version is only available to clients on Calypso version 17 and above.

MarkitWire API 18.2.2

Dependencies

- Calypso 17 March 2022 MR

Component	HD/Case	RPM	Issue	Type	Description
Markitwire 9.1.0			MKTWR-3038	Issue	Issue – Transition to OIS - Data/Value for the given field is not valid - USD/SOFR/BBA/null. Impact Analysis – Local impact to IRDBaseParser42 - Tenor info retrieved from RateIndexLeg.
Markitwire 9.1.0	00022480		MKTWR-2997	Issue	Issue – Unexpected value of "Apply Pmt Lag to Principal Flow" for Non MtM Cross Currency Swap from Markitwire. It should be set to false when Mark-To-Market is unchecked. Impact Analysis – Local impact to MWXccyParser – Setting "Apply Pmt Lag to Principal Flow" properly.

Release Notes – Version 8 Suite

3.57 June 2024 Version 8.36.2

Please note that this Version is only available to clients on Calypso version 16.1 and above.

MarkitWire API 20.2

Component	Introduced In	Capability Group	Capability	Asset Class	HD/Case	RPM	Issue	Type	Description
Markitwire 8.36.2	17.0.MR.Nov23	Integration	Trades Data Integration	Cross	0010882 2		MKTWR-3650	Issue	Issue - Errors while processing Markitwire clearing XML message. Impact analysis - Modified XSD files of MW to add the type for the elements where it was missing.
Markitwire 8.36.1	Pre-MR	Integration	Trades Data Integration	Cross	0011159 0		MKTWR-3665	Issue	Issue – SwapswireTradeEngine keeps trying to connect to Markitwire server even though the engine is stopped. Impact analysis – If the engine corresponding to this dealsink user is running or not. If running, then only perform retry/reconnect attempts. If engine is stopped then stop the reconnection logic and end the connectivity thread.

3.58 March 2024 Version 8.36.1

Please note that this Version is only available to clients on Calypso version 16.1 and above.

MarkitWire API 20.2

Compone nt	Introduced In	Capabilit y Group	Capabilit y	Ass et Clas s	HD/Cas e	RP M	Issue	Typ e	Description
Markitwire 8.36.1	Pre-MR	Integrati on	Trades Data Integrati on	Cros s	000725 70		MKTW R-3597	Issu e	Issue - Markitwire Interface does not process pending events after resumption of service due to connectivity disruption. Impact analysis - Added a feature to reprocess unconsumed events in case of connection reset.
Markitwire 8.36.1	Pre-MR	Integrati on	Trades Data Integrati on	Cros s	000725 70		MKTW R-3434	Issu e	Issue – Fix NPE and event already reprocessed error when SwapSwire Engine restarts as soon as PROCESS_UNCONSUMED_EVENT event gets generated. Impact analysis – Cleared event which was created for reprocessing unconsumed events in the start() method of the engine. After this, pending events will get processed as part of the startup.

3.59   November 2023 Version 8.36.0

Please note that this Version is only available to clients on Calypso version 16.1 and above.

MarkitWire API 20.2

Dependencies

- Calypso 16.1 – November 2023 MR

Component	Introduced In	Capability Group	Capability	Asset Class	HD/Case	RPM	Issue	Type	Description
Markitwire 8.36.0	17.0.MR.Jul 23	Integration	Trades Data Integration	Cross	0006309 5		MKTW R-3357	Issue	Issue – The MOD_AFFIRM action by the Calypso's PO instance of a deal sent by the counterparty is flips the pay/receive leg. Impact analysis – The keyword PlatformAllegeType and if it has a value "CPAlleged" and the action being performed is MOD_AFFIRM, then we will ensure that CP party REF is set in the originator party Ref and the payer and receiver ref is correctly set in the FpML which was getting incorrect value due to even value in SWSide keyword.
Markitwire 8.36.0		Integration	Trades Data Integration	Cross	0006471 7	APL - 629 7 APL - 629 6	MKTW R-3410	Enh	Issue – Stop save of Block trade from MarkitWire for allocation package coming from SEF based on config. Fix – MarkitWire SEF trades Allocation performance improvement.
Markitwire 8.36.0	Pre-MR	Integration	Trades Data Integration	Cross	0003890 3		MKTW R-3422	Issue	Issue – Logging for identifying the cause of issues with compression of trades from MarkitWire. Impact analysis – Added following logs in INFO level for category MarkitWire from PROD env: **In IRDBaseParser**: - Log.info(MWConstants.LOG_DEBUG, "Deal - "_contractId"

Compone nt	Introduced In	Capabilit y Group	Capabilit y	Ass et Clas s	HD/Cas e	RP M	Issue	Typ e	Description
									("_contractState","_processState","_side") IrdBaseParser method - processing Cancelled notification on Alpha trade - start");
									- Log.info(MWConstants.LOG_DEBUG, "Deal - "_contractId" ("_contractState","_processState","_side") - Inside handling of Contract state cancelled either as termination/cancel/cancellableExercise");
									- Log.info(MWConstants.LOG_DEBUG, "Deal - "_contractId" ("_contractState","_processState","_side") - In ProcessAmendForKeyword");
									In MWUploadCustomizer:
									- Log.info(MWTranslateUtil.LOG,"MWUploadCus tomizer - in validateAndCustomize + tradeAction is "+ct.getAction() +" for trade " +ct.getExternalReference());
									- Log.info(MWConstants.LOG, "Changing action on the CUD in MWUploadCustomizer to AMEND for current action "+ct.getAction() +" for trade " +ct.getExternalReference());
Markitwire 8.36.0	Pre-MR	Integrati on	Trades Data Integrati on	Cros s	000770 42		MKTW R-3442	Issu e	Issue – Getting Netting Sync failure response due to 'ns3' tag embedded to their NettingInstruction.xml file.

Compone nt	Introduced In	Capabilit y Group	Capabilit y	Ass et Clas s	HD/Cas e	RP M	Issue	Typ e	Description
									Impact analysis – Removed ns3 namespace prefix, for certain outgoing netting xml.
Markitwire 8.36.0	Pre-MR	Integrati on	Trades Data Integrati on	Cros s	000807 76 000774 49		MKTW R-3450	Issu e	Issue – The swAdditionalField values are not sent to Markitwire if the FieldKeywords are not numbered consecutively. Impact analysis – Added support for sending out of sequence for additional fields for Internal Data tab of MW.

3.60   September 2023 Version 8.35.0

Please note that this Version is only available to clients on Calypso version 16.1 and above.

MarkitWire API 20.2

Dependencies

- Calypso 16.1 – October 2023 MR

Component	Introduced In	Capability Group	Capability	Asset Class	HD/Case	RPM	Issue	Type	Description
Markitwire 8.35.0						APL-7057	MKTWR-3476	Enh	Issue – Added support for Discrepancy Clause Details on Cancellable IRS and OIS in incoming and outgoing mode. Fix – Added two additional fields on the MarkitWire GUI, that is,

Component	Introduced In	Capability Group	Capability	Asset Class	HD/Case	RPM	Issue	Type	Description
									Discrepancy Clause Title and Agreement Date.

3.61   September 2023 Version 8.34.0

Please note that this Version is only available to clients on Calypso version 16.1 and above.

MarkitWire API 20.2

Dependencies

- Calypso 16.1 – September 2023 MR

Component	Introduced In	Capability Group	Capability	Asset Class	HD/Case	RPM	Issue	Type	Description
Markitwire 8.34.0						APL-5934, APL-5933	MKTWR-3463	Enh	Issue – Add support for capturing the keyword value ClearedTradeUPI on cleared Swaps with value provided by CCP as part of Clearing. Fix - Getting the value in the SWML in the following tag: <swClearing> <swClearingHouseProductId productIdScheme ="http://www.fpml.org/coding-scheme/external/iso4914"> QZCKWTMCWLPC </swClearingHouseProductId> </swClearing>

Component	Introduced In	Capability Group	Capability	Asset Class	HD/Case	RPM	Issue	Type	Description
									If it is available, then we would set it in the trade keyword – ClearedTradeUPI.
Markitwire 8.34.0	Pre-MR	Integration	Trades Data Integration	Cross	00069602		MKTWR-3407	Issue	Issue – Markitwire Interface DealVersionHandle Not Latest [Error Code -662]. Impact analysis - Added entries in Calypso Mapping Window in source - MW under - Translator: AckRetryCount -> (Numeric value e.x. 3) AckRetryInterval -> (Numeric value e.x. 5000 (in milliseconds)) If these are set, then it would do a retry for the ack sending.
Markitwire 8.34.0	Pre-MR	Integration	Trades Data Integration	Cross	00067414		MKTWR-3389	Issue	Issue – Child trade allocated to a disabled legal entity. Impact analysis - Added check in MW for disabled entities before calling the Allocation API.

3.62   August 2023 Version 8.33.0

Please note that this Version is only available to clients on Calypso version 16.1 and above.

MarkitWire API 20.1.1

Dependencies

- Calypso 16.1 – August 2023 MR

Component	Introduced In	Capability Group	Capability	Asset Class	HD/Case	RPM	Issue	Type	Description
Markitwire 8.33.0						APL-5932, APL-5931	MKTWR-3430	Enh	Issue – Add support for UPI keyword - InstrumentUPI in incoming outgoing ccp mode.

3.63   March 2024 Version 8.32.1

Please note that this Version is only available to clients on Calypso version 16.1 and above.

MarkitWire API 21.0.1

Component	Introduced In	Capability Group	Capability	Asset Class	HD/Case	RPM	Issue	Type	Description
Markitwire 8.32.1		Integration	Trades Data Integration	Cross	00097416	APL-5930, APL-5929	MKTWR-3626	Issue	Issue – Enhanced the UploadPreserveFee domain logic for cases where the existing fee type and incoming fee type are same. Impact analysis - Manually updated or overrided fee should be populated in the Calypso trade then the fee coming from Markitwire should be ignored.
Markitwire 8.32.1		Integration	Trades Data Integration	Cross	00101637		MKTWR-3629	Issue	Issue – Added support to ignore incoming MW compression events. Impact analysis - Provided the ability to skip/ignore incoming MW

Component	Introduced In	Capability Group	Capability	Asset Class	HD/Case	RPM	Issue	Type	Description
									compression events while raising an exception to be viewed in TS.
Markitwire 8.32.1		Integration	Trades Data Integration	Cross	00103994	APL-8282 APL-9240	MKTWR-3613	Enh	Issue – Added support for more than one BIC in incoming and outgoing mode for CCP keyword.

3.64   June 2023 Version 8.32.0

Please note that this Version is only available to clients on Calypso version 16.1 and above.

MarkitWire API 20.1

Dependencies

- Calypso 16.1 – June 2023 MR

Component	Introduced In	Capability Group	Capability	Asset Class	HD/Case	RPM	Issue	Type	Description
Markitwire 8.32.0						APL-5930, APL-5929	MKTWR-3378	Enh	Issue – Upgrading to the MW 20.1 schema files.

3.65   May 2023 Version 8.31.0

Please note that this Version is only available to clients on Calypso version 16.1 and above.

MarkitWire API 20.0.2

Dependencies

- Calypso 16.1 – May 2023 MR

Component	Introduced In	Capability Group	Capability	Asset Class	HD/Case	RPM	Issue	Type	Description
Markitwire 8.31.0	16.1.MR.Jan23	Integration	Trades Data Integration	Cross	00065596		MKTWR-3372	Issue	Issue – The cash method field is not populating the correct value. Impact analysis – Local impact to MWSwaptionParser - Collaterized Cash Price from MW is correctly reflecting cash method as Collaterized Cash Price in Calypso.

3.66 April 2023 Version 8.30.0

Please note that this Version is only available to clients on Calypso version 16.1 and above.

MarkitWire API 20.0.2

Dependencies

- Calypso 16.1 – April 2023 MR

Component	Introduced In	Capability Group	Capability	Asset Class	HD/Case	RPM	Issue	Type	Description
Markitwire 8.30.0							MKTWR-3345	Issue	Issue – Value for ReportingCFTCCounterparty is not reflecting in calypso in unidirectional due to which bidirectional amendment trade also throws error as "Reporting Party cannot be null if ReportingCFTCJurisdiction is true".

Component	Introduced In	Capability Group	Capability	Asset Class	HD/Case	RPM	Issue	Type	Description
									Impact analysis – Value for ReportingCFTCounterparty is reflecting correctly.
Markitwire 8.30.0		Integration	Trades Data Integration	Cross	00058747		MKTWR-3334	Issue	Issue – ReportingBranchLocation and ReportingBranchID trade keywords not in sync between MW UI and Calypso. Impact analysis – For outgoing mode to work, we added the ReportingBranchIdPrefix keyword having the value which is visible in MW UI and it is tag "<swBranchIdPrefix>SWIFT BIC</swBranchIdPrefix>".
Markitwire 8.30.0							MKTWR-3343	Enh	Issue – Add support for the new schema files and changes in MW API 20.0.2.

3.67   March 2023 Version 8.29.0

Please note that this Version is only available to clients on Calypso version 16.1 and above.

MarkitWire API 20.0.1

Dependencies

- Calypso 16.1 – March 2023 MR

Component	Introduced In	Capability Group	Capability	Asset Class	HD/Case	RPM	Issue	Type	Description
Markitwire 8.29.0						APL-4195 APL-4196	MKTWR-3326	Enh	Issue – Bidirectional with Rate index USD-SOFR_CME_Term is not getting alleged to MW and throwing error.
Markitwire 8.29.0		Integration	Trades Data Integration	Cross	00053753		MKTWR-3322	Issue	Issue – Brokerage fees present in the alpha trade is present in the first 2 states of novation in the beta trade but gets wiped out in the third state of the beta trade. Impact analysis – Local impact to IRDBaseParser42 - Added BRK to "propagateFees" domain value.

3.68   August 2023 Version 8.28.2

Please note that this Version is only available to clients on Calypso version 16.1 and above.

MarkitWire API 20.0.1

Component	Introduced In	Capability Group	Capability	Asset Class	HD/Case	RPM	Issue	Type	Description
Markitwire 8.28.2	Pre-MR	Integration	Trades Data Integration	Cross	00038903		MKTWR-3424	Issue	Issue – Logging for identifying the cause of issues with compression of trades from MarkitWire. Impact analysis – Added logs in INFO level so we can collect logs from PROD env.

3.69   March 2023 Version 8.28.1

Please note that this Version is only available to clients on Calypso version 16.1 and above.

MarkitWire API 20.0.1

Component	Introduced In	Capability Group	Capability	Asset Class	HD/Case	RPM	Issue	Type	Description
Markitwire 8.28.1		Integration	Trades Data Integration	Cross	00057426	APL-4196 APL-4195	MKTWR-3336	Enh	Issue – Libor Index transition: Support linking of cancelled trade with replacement trade. Fix – Added the following keywords on the new trades: SWLinkedTradeCCPTradeID SWLinkedTradeMarkitWireID TransitionFrom (New (keyword is existing. Added for these trades)) TransitionReason (New (keyword is existing. Added for these trades))

3.70   February 2023 Version 8.28.0

Please note that this Version is only available to clients on Calypso version 16.1 and above.

MarkitWire API 20.0

Dependencies

- Calypso 16.1 – February 2023 MR

Component	Introduced In	Capability Group	Capability	Asset Class	HD/Case	RPM	Issue	Type	Description
Markitwire 8.28.0							MKTWR-3298	Enh	Issue – Added support for OffMarkitwire trades in Netting Grid translation from MW.
Markitwire 8.28.0							MKTWR-3291	Enh	Issue – Make event creation delay for the new clearing message configurable in Calypso_SW_config.properties.

3.71   January 2023 Version 8.27.0

Please note that this Version is only available to clients on Calypso version 16.1 and above.

MarkitWire API 20.0

Dependencies

- Calypso 16.1 – January 2022 MR

Component	Introduced In	Capability Group	Capability	Asset Class	HD/Case	RPM	Issue	Type	Description
Markitwire 8.27.0		Integration	Trades Data Integration	Cross	00050714		MKTWR-3274	Issue	Issue – Recall Message Status to be reflected in Trade Attributes. Impact analysis – We have added a new trade keyword – SWMessageStatus.
Markitwire 8.27.0		Integration	Trades Data Integration	Cross	00042648		MKTWR-3256	Issue	Issue – Cross Currency Basis Swap when Novated incorrectly reflects the Adj First check box.

Component	Introduced In	Capability Group	Capability	Asset Class	HD/Case	RPM	Issue	Type	Description
									Impact analysis – Local impact to MWXccyParser - Adj First check box should be checked for the child trade.
Markitwire 8.27.0						APL-1143	MKTWR-3218	Enh	Issue – Use the Averaging and compounding change added in FpML module in MW incoming and outgoing mode. Fix – Added the compounding and averaging param support in FpML module.
Markitwire 8.27.0						APL-651	MKTWR-3279	Enh	Issue – Added support for converting underlying swap from LIBOR to RFR as part of Swaption physical exercise and ReportingMIFIDToTV keyword in outgoing mode from MarkitWire. Added support for MW API 20.0.

3.72   May 2023 Version 8.27.1

Please note that this Version is only available to clients on Calypso version 16.1 and above.

MarkitWire API 20.0.1

Component	Introduced In	Capability Group	Capability	Asset Class	HD/Case	RPM	Issue	Type	Description
Markitwire 8.27.1		Integration	Trades Data Integration	Cross	00065596		MKTWR-3370	Issue	Issue – The cash method field is not populating the correct value. Impact analysis – Local impact to MWSwaptionParser - Collaterized Cash Price from MW is correctly reflecting cash method as Collaterized Cash Price in Calypso.

3.73   April 2025 Version 8.26.9

Please note that this Version is only available to clients on Calypso version 18 and above.

MarkitWire API 21.2.0

Component	Introduced In	Capability Group	Capability	Asset Class	HD/Case	RPM	Issue	Type	Description
Markitwire 8.26.9	Pre-MR	Integration	Trades Data Integration	Cross	00162663 00164516		MKTWR-3920	Issue	Issue – Internal tickets done on BBG MTF between 2 London books does not flow into Calypso. Impact Analysis – Local impact to IRDBaseParser42 – Added support internal trades when one extra party entry comes in for the venue.

3.74   January 2025 Version 8.26.8

Please note that this Version is only available to clients on Calypso version 16.1 and above.

MarkitWire API 21.2.0

Component	Introduced In	Capability Group	Capability	Asset Class	HD/Case	APL	Issue	Type	Description
Markitwire 8.26.8	Pre-MR	Integration	Trades Data Integration	Cross	00131383		MKTWR-3872	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.

3.75   January 2025 Version 8.26.7

Please note that this Version is only available to clients on Calypso version 16.1 and above.

MarkitWire API 21.2.0

Component	Introduced In	Capability Group	Capability	Asset Class	HD/Case	APL	Issue	Type	Description
Markitwire 8.26.7	Pre-MR	Integration	Trades Data Integration	Cross	00131383		MKTWR-3858	Issue	Issue – Implementation of additional bond details in SCIS.

Component	Introduced In	Capability Group	Capability	Asset Class	HD/Case	APL	Issue	Type	Description
									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.

3.76   October 2024 Version 8.26.6

Please note that this Version is only available to clients on Calypso version 16.1 and above.

MarkitWire API 21.2.0

Component	Introduced In	Capability Group	Capability	Asset Class	HD/Case	APL	Issue	Type	Description
Markitwire 8.26.6		Integration	Trades Data Integration	Cross	00113271	APL-11670 APL-10866	MKTWR-3774	Enh	Issue – Add support for Internal trade generation and Allege to MarkitWire in Bidirectional mode.

3.77   August 2024 Version 8.26.5

Please note that this Version is only available to clients on Calypso version 16.1 and above.

MarkitWire API 21.1.0

Component	Introduced In	Capability Group	Capability	Asset Class	HD/Case	RPM	Issue	Type	Description
Markitwire 8.26.5		Integration	Trades Data Integration	Cross	00111528		MKTWR-3712	Issue	Issue – Internally cleared trades with identical books, MW Beta and gamma IDs are flipped. Impact analysis – Added support for clearing message for internal trades.

3.78   April 2024 Version 8.26.4

Please note that this Version is only available to clients on Calypso version 16.1 and above.

MarkitWire API 21.0.1

Component	Introduced In	Capability Group	Capability	Asset Class	HD/Case	RPM	Issue	Type	Description
Markitwire 8.26.4		Integration	Trades Data Integration	Cross	00081099 00090956 00104137 00105940	APL-7805 APL-7806 APL-7804 APL-9296	MKTWR-3631	Enh	Issue – Added support for MarkitWire UPI for Swaption and CapFloor Straddle. Fix – Added following new keywords: InstrumentUPILeg1 / InstrumentUPILeg2 InstrumentCFILeg1 / InstrumentCFILeg2

Component	Introduced In	Capability Group	Capability	Asset Class	HD/Case	RPM	Issue	Type	Description
									InstrumentISINLeg1 / InstrumentISINLeg2
									InstrumentFullNameLeg1 / InstrumentFullNameLeg2
									Product codes:
									UPI / UPI Leg2
									CFI / CFI Leg2
									ISIN / ISIN Leg2

3.79   December 2023 Version 8.26.3

Please note that this Version is only available to clients on Calypso version 16.1 and above.

MarkitWire API 20.2

Component	Introduced In	Capability Group	Capability	Asset Class	HD/Case	RPM	Issue	Type	Description
Markitwire 8.26.3	Pre-MR	Integration	Trades Data Integration	Cross	00089656		MKTWR-3519	Issue	Issue – Issue when reprocessing a EX_MWGATEWAYMSG message, PSEventRepublish event is getting generated that remain unconsumed until it is purged. Impact Analysis – IUploadMessage was not getting set on the GatewayProcessor.

3.80   July 2023 Version 8.26.2

Please note that this Version is only available to clients on Calypso version 16.1 and above.

MarkitWire API 20.0.1

Component	Introduced In	Capability Group	Capability	Asset Class	HD/Case	RPM	Issue	Type	Description
Markitwire 8.26.2		Integration	Trades Data Integration	Cross	00064717	APL-6297 APL-6296	MKTWR-341	Enh	Issue – Added enhancement to Stop save of Block trade from MarkitWire for allocation package coming from SEF based on config. Fix – Added MarkitWire SEF trades Allocation performance improvement.

3.81   May 2023 Version 8.26.1

Please note that this Version is only available to clients on Calypso version 16.1 and above.

MarkitWire API 20.0.1

Component	Introduced In	Capability Group	Capability	Asset Class	HD/Case	RPM	Issue	Type	Description
Markitwire 8.26.1		Integration	Trades Data Integration	Cross	00064717		MKTWR-3366	Enh	Issue – Make event creation delay for the new clearing message configurable in Calypso_SW_config.properties. Impact analysis – Added new property "NewClearingEventCreationLag=" in calypso_SW_config.properties.

3.82 November 2022 Version 8.26.0

Please note that this Version is only available to clients on Calypso version 16.1 and above.

MarkitWire API 19.1.1

Dependencies

- Calypso 16.1 – November 2022 MR

Component	Introduced In	Capability Group	Capability	Asset Class	HD/Case	RPM	Issue	Type	Description
Markitwire 8.26.0						RPM-10738	MKTWR-3245	Enh	Issue – Added support for separate UTI for Cap / Floor leg of CapFloor Straddle and Payer/Receiver leg for Swaption Straddle. Fix – Gets separate UTI for Cap and Floor in case of Straddle Capfloor and for payer and receiver for Straddle Swaption. So, added support the same as trade keywords in Calypso. MW from keywords in incoming mode.
Markitwire 8.26.0						RPM-11562	MKTWR-3234	Enh	Issue – Added support for keywords for package details from MarkitWire in Incoming, Bidirectional mode. Fix – Following new keywords are added in incoming and outgoing mode: • PlatformPackageId • PlatformPackageSize • PlatformRegReportAsPackage • PlatformPackagePriceType • PlatformPackagePriceValue • PlatformPackagePriceNotation

Component	Introduced In	Capability Group	Capability	Asset Class	HD/Case	RPM	Issue	Type	Description
									• PlatformPackagePriceCurrency
Markitwire 8.26.0						RPM-10931	MKTWR-3215	Issue	Issue – Added Support for multiple broker and counterparty BIC codes of MarkitWire to be mapped to one entity in Calypso.
Markitwire 8.26.0							MKTWR-3208	Issue	Issue – Handle the case of missing USI prefix and value in clearing acknowledgement.

3.83　September 2023 Version 8.25.4

Please note that this version is only available to clients on Calypso version 16.1 and above.

MarkitWire API 20.1.1

Component	Introduced In	Capability Group	Capability	Asset Class	HD/Case	RPM	Issue	Type	Description
Markitwire 8.25.4	Pre-MR	Integration	Trades Data Integration	Cross	00072570		MKTWR-3436	Issue	Issue – Fix NPE and event already reprocessed error when SwapSwire Engine restarts as soon as PROCESS_UNCONSUMED_EVENT event gets generated.

Impact analysis – Cleared event which was created for reprocessing unconsumed events in the start() method of the engine. After this, pending events will get processed as part of the startup. |

3.84   July 2023 Version 8.25.3

Please note that this version is only available to clients on Calypso version 16.1 and above.

MarkitWire API 20.1

Component	Introduced In	Capability Group	Capability	Asset Class	HD/Case	RPM	Issue	Type	Description
Markitwire 8.25.3	Pre-MR	Integration	Trades Data Integration	Cross	00072570		MKTWR-3417	Issue	Issue – Markitwire Interface Does not process pending events after resumption of service due to connectivity disruption. Impact analysis – Added a feature to reprocess unconsumed events in case of connection reset.

3.85   July 2023 Version 8.25.2

Please note that this version is only available to clients on Calypso version 16.1 and above.

MarkitWire API 20.1

Component	Introduced In	Capability Group	Capability	Asset Class	HD/Case	RPM	Issue	Type	Description
Markitwire 8.25.2	Pre-MR	Integration	Trades Data Integration	Cross	00069602		MKTWR-3409	Issue	Issue – Markitwire Interface DealVersionHandle Not Latest [Error Code -662].

Component	Introduced In	Capability Group	Capability	Asset Class	HD/Case	RPM	Issue	Type	Description
									Impact analysis – Added a "ApplyLinkedMessageAction" rule in the REJECT action.

3.86 December 2022 Version 8.25.1

Please note that this version is only available to clients on Calypso version 16.1 and above.

MarkitWire API 19.1.1

Component	Introduced In	Capability Group	Capability	Asset Class	HD/Case	RPM	Issue	Type	Description
Markitwire 8.25.1						RPM-11773 RPM-11538	MKTWR-3264	Enh	Issue – Use the Averaging and compounding change added in FpML module in MW incoming and outgoing mode. Fix – Added support for the compounding and averaging param support in FpML module.
Markitwire 8.25.1							MKTWR-3209	Issue	Issue – Handle the case of missing USI prefix and value in clearing acknowledgement.

3.87 October 2022 Version 8.25.0

Please note that this version is only available to clients on Calypso version 16.1 and above.

MarkitWire API 19.1.1

Dependencies

- Calypso 16 October 2022 MR

Component	Introduced In	Capability Group	Capability	Asset Class	HD/Case	RPM	Issue	Type	Description
Markitwire 8.25.0						RPM-10737 RPM-10431 RPM-10433	MKTWR-3202	Enh	Issue – Bidirectional - GlobalUTI keyword value is not getting alleged to Markitwire. Fix - ReportingCFTCJurisdiction keyword could be sent as true in the trade keywords.
Markitwire 8.25.0						RPM-10433	MKTWR-3195	Enh	Issue – Support Post Price Swap and Custom Basket Indicator reporting keywords. Fix – MW has added new fields in Regulatory reporting tab, and we will store these as keywords in Incoming mode and would send this to MW from keywords in outgoing mode.
Markitwire 8.25.0						RPM-10433	MKTWR-3192	Enh	Issue – Added following fields for CFTC support rewrite

Component	Introduced In	Capability Group	Capability	Asset Class	HD/Case	RPM	Issue	Type	Description
						RPM-10737			enhancement in Dealer, End-User, FCM and CCP mode: GlobalUTI GlobalPriorUTI GlobalBlockUTI
Markitwire 8.25.0		Front Office	Trade Capture	EQD	00037677		MKTWR-3186	Issue	Issue – Equity Index Options trade always opens with Equity Vanilla strategy in Pricing Sheet. Impact Analysis – Introduced a mapping window entry where the client can add the strategy name against the product type and that would get set into trade keyword PSStrategyName which will drive which strategy is to be chosen from pricing sheet.
Markitwire 8.25.0		Integration	Trades Data Integration	Cross	00039001		MKTWR-3182	Issue	Issue – Allocation of Cross Currency Basis Swap fails with Invalid notional amount error. Impact analysis – Added support for allocation of XCCY Basis Swap when one of the swap leg has variable notional which is derived based on primary leg notional * fx rate.
Markitwire 8.25.0		Integration	Trades Data Integration	Cross	00040609		MKTWR-3174	Issue	Issue – Bidirectional allege failing in Swap trade window as it has sample frequency defaulted to

Component	Introduced In	Capability Group	Capability	Asset Class	HD/Case	RPM	Issue	Type	Description
									DLY which is not the case for pricing sheet Impact analysis – The logic to use the flag isAveragingReset() is modified and if that is true then only it will be considered as an averaging swap for outgoing mode.
Markitwire 8.25.0						RPM-10378	MKTWR-3116	Enh	Issue – Support to ignore amendment of the book name and only ingest other economic/non-economic amendments. Fix – The system should not amend the book on the target trade and only ingest economic details. It should have a functionality like AllowChanges workflow rule to allow amendments for only fields that are not part of the domain value list and amend the remainder fields.

3.88   September 2022 Version 8.24.0

Please note that this version is only available to clients on Calypso version 16.1 and above.

MarkitWire API 19.1.1

Dependencies

- Calypso 16 August 2022 MR

Component	HD/Case	RPM	Issue	Type	Description
Markitwire 8.24.0		RPM-10201 RPM-10202	MKTWR-3171	Enh	Issue - ObservationShiftAddnlHoliday keyword Value for Pay leg is not reflecting in Trade.
Markitwire 8.24.0		RPM-10201	MKTWR-3167	Enh	Issue – Added support for MarkitWire API 19.2 for averaging and compounding fields on Cross-Currency Basis Swap and Cross-Currency IRS.

3.89   August 2022 Version 8.23.0

Please note that this version is only available to clients on Calypso version 16.1 and above.

MarkitWire API 19.1.1

Dependencies

- Calypso 16 August 2022 MR

Component	HD/Case	RPM	Issue	Type	Description
Markitwire 8.23.0		RPM-9473	MKTWR-3152	Enh	Issue – Add support for MW 19.1.1 API changes - Allow Auto Send for Clearing on a Swaption Exercise. Fix - If trade keyword SWAutoSendForClearingUnderlyingSwap = true, the field "Auto Send For Clearing" is checked on the underlying swap. If trade keyword SWClientClearingDealUnderlyingSwap = true, the field "Client Clearing Deal" is checked on the underlying swap. This only applies to outgoing mode.

Component	HD/Case	RPM	Issue	Type	Description
Markitwire 8.23.0	00036327		MKTWR-3140	Issue	Issue – When Internal Trade ID is set in Markitwire and the Pick Up and Transfer actions are applied, a new trade is created in Calypso instead of updating the corresponding trade. Impact Analysis – Local impact to EQDBaseParser – Updating the corresponding trade when the Internal Trade ID is set in Markitwire and the Pick Up and Transfer actions are applied.

3.90   November 2022 Version 8.22.1

Please note that this Version is only available to clients on Calypso version 16.1 and above.

MarkitWire API 19.0.1

Component	Introduced In	Capability Group	Capability	Asset Class	HD/Case	RPM	Issue	Type	Description
Markitwire 8.22.1						RPM-11538	MKTWR-3219	Enh	Issue – Use the Averaging and compounding change added in FpML module in MW incoming and outgoing mode. Fix – Added support for the compounding and averaging param support in FpML module.

3.91   June 2022 Version 8.22.0

Please note that this version is only available to clients on Calypso version 16.1 and above.

MarkitWire API 19.0.1

Dependencies

- Calypso 16.1 July 2022 MR

Component	HD/Case	RPM	Issue	Type	Description
Markitwire 8.22.0		RPM-9472	MKTWR-3130	Enh	Issue – Support averaging and compounding parameters in MarkitWire Interface Fix – Added keyword for additional holidays – ObservationShiftAddnlHoliday.
Markitwire 8.22.0	00036100	RPM-9471	MKTWR-3137	Enh	Issue – Bidirectional - Error alleging Lockout, Lookback and Observation Period Shift trades for both Compounding and Averaging Calculation Method. Fix – The compounding/averaging swaps do not get the <resetDates> element and hence there is no need to send out the same in the outgoing mode.

3.92   October 2024 Version 8.21.3

Please note that this version is only available to clients on Calypso version 16.1 and above.

MarkitWire API 21.2.0

Component	RCA Where	Capability Group	Capability	Asset Group	HD/Case	RPM	Issue	Type	Description
Markitwire 8.21.3		Integration	Trades Data Integration	Cross	0012594 6		MKTWR-3744	Enh	Issue – Added support of capturing the keyword value ClearedTradeUPI on cleared Swaps with value provided by CCP as part of Clearing. Fix – The value in the SWML in the following tag:

Compon ent	RCA Whe re	Capabili ty Group	Capabili ty	Asse t Grou p	HD/Cas e	RP M	Issue	Typ e	Description
									\<swClearing\> \<swClearingHouseProductId productIdScheme="http://www.fpml.org/coding-scheme/external/iso4914"\>QZCKWTMCWLPC\</swClearingH ouseProductId\> \</swClearing\>

3.93   March 2023 Version 8.21.2

Please note that this version is only available to clients on Calypso version 16.1 and above.

MarkitWire API 20.0.1

Component	RCA Where	Capability Group	Capability	Asset Group	HD/Case	RPM	Issue	Type	Description
Markitwire 8.21.2		Integration	Trades Data Integration	Cross	00057426	APL-4196 APL-4195	MKTWR-3311	Enh	Issue – Libor Index transition: Support linking of cancelled trade with replacement trade. Fix – Added the following keywords on the new trades: SWLinkedTradeCCPTradeID SWLinkedTradeMarkitWireID TransitionFrom (New (keyword is existing. Added for these trades))

Component	RCA Where	Capability Group	Capability	Asset Group	HD/Case	RPM	Issue	Type	Description
									TransitionReason (New (keyword is existing. Added for these trades))

3.94   January 2023 Version 8.21.1

Please note that this version is only available to clients on Calypso version 16.1 and above.

MarkitWire API 20.0

Component	RCA Where	Capability Group	Capability	Asset Group	HD/Case	RPM	Issue	Type	Description
Markitwire 8.21.1		Integration	Trades Data Integration	Cross	00051180		MKTWR-3293	Issue	Issue – Make event creation delay for the new clearing message configurable in Calypso_SW_config.properties. Impact analysis – Added new property "NewClearingEventCreationLag=" in calypso_SW_config.properties.

3.95   June 2022 Version 8.21.0

Please note that this version is only available to clients on Calypso version 16.1 and above.

MarkitWire API 19.0.1

Dependencies

- Calypso 16.1 June 2022 MR

Component	RCA Where	HD/Case	RPM	Issue	Type	Description
Markitwire 8.21.0		00031169		MKTWR-3110	Issue	Issue – Some keywords missing from AutoProcessed Allocated Trades. Impact analysis – Local impact to IRDBaseParser42 – Ignoring message 2-5-Allocated as it is not needed if message 2-3-Allocated is already applied. An "Ignore Message" task is generated for tracking purposes.
Markitwire 8.21.0				MKTWR-3106	Issue	Issue – Swaption - ISDA 2006 - When cash method selected as Collateralized Cash Price (in option settlement tab) with any of the Settlement Rate Source in MW (ISDA Source, ICESWAP Rate or Reference Banks) , trade gets booked with cash method as "Cash" instead of Collateralized Cash Price in Calypso. Impact analysis – Cash method is correctly reflecting as Collateralized cash.
Markitwire 8.21.0				MKTWR-3101	Issue	Issue – Bidirectional - Agreed discount value not getting alleged to MW (Main Window) Impact analysis – Setting Agreed Discount Rate properly.
Markitwire 8.21.0				MKTWR-3096	Issue	Issue – Cash Collateral Interest Rate value in cash settle info not getting saved via Markitwire Impact analysis – Trade should get correctly booked in Calypso with cash method as Mid-market Valuation (Indicative Quotations), MMV Applicable CSA as Reference VM CSA, Cash Collateral Currency as HKD and Cash Collateral Interest Rate as rate index defined in calypso mappings for EONIA.

3.96   May 2022 Version 8.20.0, 8.20.1

Please note that this version is only available to clients on Calypso version 16.1 and above.

MarkitWire API 19.0.1

Dependencies

- Calypso 16.1 May 2022 MR

Component	RCA Where	HD/Case	RPM	Issue	Type	Description
Markitwire 8.20.1		00032472 00022480		MKTWR-3081	Issue	Issue – Unexpected value of "Apply Pmt Lag to Principal Flow" for Non MtM Cross Currency Swap from Markitwire. It should be set to false when Mark-To-Market is unchecked.
						Impact Analysis – Local impact to MWXccyParser – Setting "Apply Pmt Lag to Principal Flow" properly.
Markitwire 8.20.1			RPM-9234	MKTWR-3078	Enh	Issue – Added support for cancellable exercise action for cancellable swaps from MarkitWire for new contract state Exercised OET.
Markitwire 8.20.1			RPM 9234	MKTWR-3075	Enh	Issue - ISDA 2021 - New Cash Settlement methods to be added coming from Markitwire for cancellable swaps.
						Fix – The following Cash Settlement methods have been added to the Cash Settle Info window for cancellable swaps:
						Mid-market Valuation (Indicative Quotations)
						Bi-Mid-market Valuation (Indicative Quotations)
						Mid-market Valuation (Indicative Quotations) - Alternate Method
						Bi-Mid-market Valuation (Indicative Quotations) Alternate Method
						Bi-Mid-market Valuation (Calculation Agent Determination)
						Mid-market Valuation (Calculation Agent Determination)
						UNI -IRS - Cancellable Exercise
						UNI -OIS – Cancellable Exercise

3.97   April 2022 Version 8.19.0

Please note that this version is only available to clients on Calypso version 16.1 and above.

MarkitWire API 19.0

Dependencies

- Calypso 16.1 April 2022 MR

Component	HD/Case	RPM	Issue	Type	Description
Markitwire 8.19.0			MKTWR-3068	Issue	Issue – Issues on Swaptions for Mutually Agreed Clearing House and Agreed Discount Rate trade keywords – They are not correct. Impact Analysis – Local impact - The values in the incoming SWML are set on the trades correctly.
Markitwire 8.19.0	00013301	RPM-9240	MKTWR-3061	Enh	Issue – Add ability to recover trades from MarkitWire that are alleged by the counterparty and were received while the Swapswire engine was stopped. Fix – After you restart the Swapswire engine, you can use the scheduled task SW_DO_RECOVERY to recover the trades that were received while the Swapswire engine was stopped. Please refer to the Calypso Markitwire Integration Guide for details.
Markitwire 8.19.0	00028653		MKTWR-3057	Issue	Issue - The MW_MIGRATE_CASHSETTLEINFO_KWD scheduled task is not migrating the trade keywords correctly. Impact Analysis – Local impact to scheduled task MW_MIGRATE_CASHSETTLEINFO_KWD – Migrating the trade keywords correctly.

3.98   August 2022 Version 8.18.1

Please note that this version is only available to clients on Calypso version 16.1 and above.

MarkitWire API 19.0

Dependencies

- Calypso 16.1 March 2022 MR

Component	HD/Case	RPM	Issue	Type	Description
Markitwire 8.18.1	00036327		MKTWR-3142	Issue	Issue – When Internal Trade ID is set in Markitwire and the Pick Up and Transfer actions are applied, a new trade is created in Calypso instead of updating the corresponding trade. Impact Analysis – Local impact to EQDBaseParser – Updating the corresponding trade when the Internal Trade ID is set in Markitwire and the Pick Up and Transfer actions are applied.

3.99 March 2022 Version 8.18.0

Please note that this version is only available to clients on Calypso version 16.1 and above.

MarkitWire API 19.0

Dependencies

- Calypso 16.1 March 2022 MR

Component	HD/Case	RPM	Issue	Type	Description
Markitwire 8.18.0		RPM-6404	MKTWR-3034	Enh	Issue – Support for MarkitWire API version 19.0. Fix – Added support for Calculation Agent field. For D2D, the default is "As Specified in Master Agreement". For D2C the Calculation Agent is the seller or buyer based on Dealer Buy/Sell of the IRS/OIS.

Component	HD/Case	RPM	Issue	Type	Description
					For the Joint calculation agent, the JOINT legal entity with role Calc_Agent is used. It needs to be created.
					The CashCollateralInterestRate and PlatformAgreedDiscountRate support the values MYOR and SWESTR.

3.100   August 2022 Version 8.17.1

Please note that this version is only available to clients on Calypso version 16.1 and above.

MarkitWire API 18.2.2

Component	HD/Case	RPM	Issue	Type	Description
Markitwire 8.17.1	00037484		MKTWR-3154	Enh	Issue – Enhance support of cancellable exercise action for cancellable swaps from MarkitWire for new contract state Exercised OET.
					Fix – MarkitWire will add support for Cancellable OIS and Cancellable IRS to utilize the Exercise functionality. On the Exercise window, MarkitWire will display the Optional Early Termination Date and Exercise Date.
					For Bermuda, the system will calculate the dates based on when the Exercise is being performed. On the Main tab, MarkitWire will display the Early Termination Date and Exercise Date from the Exercise window. Once affirmed, trade will go into a new contract state of Exercised-OET.
					No bilateral post trade events can be performed once the trade is in Exercised-OET contract state. For API users, MarkitWire will support an Exercise XML.

3.101   February 2022 Version 8.17.0

Please note that this version is only available to clients on Calypso version 16.1 and above.

MarkitWire API 18.2.2

Dependencies

- Calypso 16.1 February 2022 MR

Component	HD/Case	RPM	Issue	Type	Description
Markitwire 8.17.0			MKTWR-3037	Issue	Issue – Transition to OIS - Data/Value for the given field is not valid - USD/SOFR/BBA/null. Impact Analysis – Local impact to IRDBaseParser42 - Tenor info retrieved from RateIndexLeg.
Markitwire 8.17.0	00014040		MKTWR-2940	Issue	Issue - Legal entity id used instead of legal entity short name for CCP trade keyword of alpha trade brought in from Markitwire. Impact Analysis - Local impact – Using legal entity short name for CCP trade keyword.

3.102 November 2022 Version 8.16.4

Please note that this version is only available to clients on Calypso version 16.1 and above.

MarkitWire API 19.1.1

Component	Introduced In	Capability Group	Capability	Asset Class	HD/Case	RPM	Issue	Type	Description
Markitwire 8.16.4		Integration	Trades Data Integration	Cross	00042648		MKTWR-3255	Issue	Issue – Cross Currency Basis Swap when Novated incorrectly reflects the Adj First check box. Impact Analysis – Adj First check box should be checked for the child trade.

3.103   October 2022 Version 8.16.3

Please note that this version is only available to clients on Calypso version 16.1 and above.

MarkitWire API 18.2

Component	Introduced In	Capability Group	Capability	Asset Class	HD/Case	RPM	Issue	Type	Description
Markitwire 8.16.3		Front Office	Trade Capture	EQD	00037677		MKTWR-3185	Issue	Issue – Equity Index Options trade always opens with Equity Vanilla strategy in Pricing Sheet. Impact Analysis – Introduced a mapping window entry where the client can add the strategy name against the product type and that would get set into trade keyword PSStrategyName which will drive which strategy is to be chosen from pricing sheet.
Markitwire 8.16.3						RPM-10378	MKTWR-3114	Enh	Issue – Support to ignore amendment of the book name and only ingest other economic/non-economic amendments. Fix – The system should not amend the book on the target trade and only ingest economic details. It should have a functionality like AllowChanges workflow rule to allow amendments for only fields that are not part of the domain value list and amend the remainder fields.

Component	Introduced In	Capability Group	Capability	Asset Class	HD/Case	RPM	Issue	Type	Description
Markitwire 8.16.3		Integration	Trades Data Integration	Cross	00032697 00022552		MKTWR-3071	Issue	Issue – Added support to match markitwire deal and calypso trade with Internal Trade Id field.

3.104   December 2021 Version 8.16.0, 8.16.1, 8.16.2

Please note that this version is only available to clients on Calypso version 16.1 and above.

MarkitWire API 18.2.2

Dependencies

- Calypso 16.1 December 2021 MR

Component	HD/Case	RPM	Issue	Type	Description
Markitwire 8.16.2	00022480		MKTWR-2996	Issue	Issue – Unexpected value of "Apply Pmt Lag to Principal Flow" for Non MtM Cross Currency Swap from Markitwire. It should be set to false when Mark-To-Market is unchecked. Impact Analysis – Local impact to MWXccyParser – Setting "Apply Pmt Lag to Principal Flow" properly.
Markitwire 8.16.2		RPM-6403	MKTWR-2992	Enh	Issue – Update schema for MarkitWire API 18.2.2. Fix – Removing London default holidays from Option Exercise. ICE Swap Rate is supported for Collateralized cash price and Cleared Physical Settlement. Added trade keyword PlatformFallbacksMechanism – It can be set to ISDA or Bespoke.

3.105   July 2023 Version 8.15.11

Please note that this version is only available to clients on Calypso version 16.1 and above.

MarkitWire API 20.1

Component	Introduced In	Capability Group	Capability	Asset Class	HD/Case	RPM	Issue	Type	Description
Markitwire 8.15.11	Pre-MR	Integration	Trades Data Integration	Cross	00074459 00032472 00022480		MKTWR-3426	Issue	Issue – Unexpected value of "Apply Pmt Lag to Principal Flow" for Non MtM SCC from Markitwire. Impact analysis – Local impact - Added support to set the Apply payment lag to principal flows flag to false for non-mtm.

3.106   April 2023 Version 8.15.10

Please note that this version is only available to clients on Calypso version 16.1 and above.

MarkitWire API 20.1

Component	Introduced In	Capability Group	Capability	Asset Class	HD/Case	RPM	Issue	Type	Description
Markitwire 8.15.10	Pre-MR	Integration	Trades Data Integration	Cross	00067414		MKTWR-3388	Issue	Issue – Issue where a child trade is allocated to a disabled legal entity as a counterparty in Calypso. Impact analysis – Local impact to IRDBaseParser42 - Added check in

Component	Introduced In	Capability Group	Capability	Asset Class	HD/Case	RPM	Issue	Type	Description
									MW for disabled entities before calling the Allocation API.

3.107 April 2023 Version 8.15.9

Please note that this version is only available to clients on Calypso version 16.1 and above.

MarkitWire API 20.0.1

Component	Introduced In	Capability Group	Capability	Asset Class	HD/Case	RPM	Issue	Type	Description
Markitwire 8.15.9		Integration	Trades Data Integration	Cross	00053887		MKTWR-3353	Issue	Issue – The "Adj First" option in the Calypso trade UI is not checked for Cross Currency Basis Swap trade for novations when the initial notional is empty. Impact analysis – Local impact to MWXccyParser - The Initial Exchange flag is True in the New-Novated samples.

3.108 March 2023 Version 8.15.8

Please note that this version is only available to clients on Calypso version 16.1 and above.

MarkitWire API 18.2

Component	Introduced In	Capability Group	Capability	Asset Class	HD/Case	RPM	Issue	Type	Description
Markitwire 8.15.8		Integration	Trades Data Integration	Cross	00056427		MKTWR-3319	Issue	Issue – AgreedDiscountRate is not transferred from Calypso trade alleged to MarkitWire. Impact analysis – Local impact to MWPlatformSwaptionParser - Apart from the normal attributes to set, you need to set "PlatformAgreedDiscountRate" to SOFR before alleging the trade to MW
Markitwire 8.15.8							MKTWR-3249	Enh	Issue – Added support for ReportingToTV keyword in incoming and outgoing mode.
Markitwire 8.15.8							MKTWR-3246	Enh	Issue – Added support for separate UTI for Cap / Floor leg of CapFloor Straddle and Payer/Receiver leg for Swaption Straddle.

3.109   November 2022 Version 8.15.7

Please note that this version is only available to clients on Calypso version 16.1 and above.

MarkitWire API 18.2

Component	Introduced In	Capability Group	Capability	Asset Class	HD/Case	RPM	Issue	Type	Description
Markitwire 8.15.7						RPM-11563	MKTWR-3235	Enh	Issue – Added support for keywords for package details from MarkitWire in Incoming, Bidirectional mode. Fix – Following new keywords are added in incoming and outgoing mode: PlatformPackageId PlatformPackageSize PlatformRegReportAsPackage PlatformPackagePriceType PlatformPackagePriceValue PlatformPackagePriceNotation PlatformPackagePriceCurrency
Markitwire 8.15.7						RPM-11560	MKTWR-3228	Enh	Issue – Added support for following keywords in incoming, outgoing and CCP mode: GlobalUTI GlobalPriorUTI GlobalBlockUTI

3.110   September 2022 Version 8.15.6

Please note that this version is only available to clients on Calypso version 16.1 and above.

MarkitWire API 18.2.2

Dependencies

- Calypso 16.1

Component	HD/Case	RPM	Issue	Type	Description
Markitwire 8.15.6	00039001		MKTWR-3184	Issue	Issue – Allocation of Cross Currency Basis Swap fails with Invalid notional amount error. Impact analysis – Added support for allocation of XCCY Basis Swap when one of the swap leg has variable notional which is derived based on primary leg notional * fx rate.

3.111   July 2022 Version 8.15.4

Please note that this version is only available to clients on Calypso version 16.1 and above.

MarkitWire API 18.2.2

Dependencies

- Calypso 16.1 July 2022 MR

Component	HD/Case	RPM	Issue	Type	Description
Markitwire 8.15.4		RPM-10688 RPM-9471	MKTWR-3138	Enh	Issue – Bidirectional - Error alleging Lockout, Lookback and Observation Period Shift trades for both Compounding and Averaging Calculation Method Fix – Compounding/averaging swaps we do not get the <resetDates> element and hence we do not need to send out the same in the outgoing mode. So, it has been removed to fix the issue.
Markitwire 8.15.4		RPM-10688	MKTWR-3131	Enh	Issue – Support averaging and compounding parameters in MarkitWire Interface.

Component	HD/Case	RPM	Issue	Type	Description
					Fix – Keyword for additional holidays - ObservationShiftAddnlHoliday

3.112   November 2022 Version 8.15.5

Please note that this version is only available to clients on Calypso version 16.1 and above.

MarkitWire API 18.2.2

Component	Introduced In	Capability Group	Capability	Asset Class	HD/Case	RPM	Issue	Type	Description
Markitwire 8.15.5		Integration	Trades Data Integration	Cross	00040609		MKTWR-3180	Issue	Issue – Bidirectional allege failing in Swap trade window as it has sample frequency defaulted to DLY which is not the case for pricing sheet. Impact analysis – Modified the logic to use the flag isAveragingReset() and if that is true then only it will be considered as an averaging swap for outgoing mode.

3.113   July 2022 Version 8.15.3

Please note that this version is only available to clients on Calypso version 16.1 and above.

MarkitWire API 18.2.2

Dependencies

- Calypso 16.1 July 2022 MR

Component	HD/Case	RPM	Issue	Type	Description
Markitwire 8.15.3		RPM-6403 RPM-7296	MKTWR-3123	Issue	Issue – Support for MarkitWire API version 18.2.2

3.114 May 2022 Version 8.15.1, 8.15.2

Please note that this version is only available to clients on Calypso version 16.1 and above.

MarkitWire API 18.2.1

Dependencies

- Calypso 16.1 November 2021 MR

Component	HD/Case	RPM	Issue	Type	Description
Markitwire 8.15.2			MKTWR-2987	Issue	Issue – Bidirectional - Agreed Discount Rate keyword value not flowing into Markitwire. Impact Analysis – Local impact – Setting Agreed Discount Rate properly.
Markitwire 8.15.2	00028653		MKTWR-3055	Issue	Issue - The MW_MIGRATE_CASHSETTLEINFO_KWD scheduled task is not migrating the trade keywords correctly. Impact Analysis – Local impact to scheduled task MW_MIGRATE_CASHSETTLEINFO_KWD – Migrating the trade keywords correctly.

3.115   October 2021 Version 8.15.0

Please note that this version is only available to clients on Calypso version 16.1 and above.

MarkitWire API 18.2.1

Dependencies

- Calypso 16.1 November 2021 MR

Important Note

You need to run the scheduled task MW_MIGRATE_CASHSETTLEINFO_KWD to transfer the ISDA2021 trade keywords to the Cash Settle Info fields. See Cash Settle Info Trade Keywords Migration below for details.

Cash Settle Info Trade Keywords Migration

Please run the scheduled task MW_MIGRATE_CASHSETTLEINFO_KWD to transfer the ISDA2021 trade keywords to the Cash Settle Info fields.

You just need to provide a trade filter that contains the trades you want to migrate.

The scheduled task loads the corresponding trades and transfers the Cash Settle Info trade keywords to the Cash Settle Info fields. It then removes the trade keywords from the trades.

It applies the action defined in the domain "UploadAmendAction" to the trades if set, or AMEND action otherwise.

This applies to the following trade keywords:

- PlatformAgreedDiscountRate
- CashCollateralInterestRate
- CashCollateralCurrency
- ProtectedParty
- PrescribedDocumentationAdj
- ApplicableCSA

Component	HD/Case	RPM	Issue	Type	Description
Markitwire 8.15.0		RPM-5545	MKTWR-2977	Enh	Issue – Update schema for MarkitWire API 18.2.1.
Markitwire 8.15.0		RPM-5545	MKTWR-2975	Enh	Issue – Add scheduled task to migrate the ISDA2021 trade keywords to new Cash Settle Info fields. Fix – You need to run the scheduled task MW_MIGRATE_CASHSETTLEINFO_KWD to transfer the Cash Settle Info trade keywords created in the previous release to the Cash Settle Info fields. See Cash Settle Info Trade Keywords Migration above for details.

3.116   May 2023 Version 8.14.4

Please note that this version is only available to clients on Calypso version 15 and above.

MarkitWire API 20.0.1

Component	Capability Group	Capability	Asset Class	HD/Case	RPM	Issue	Type	Description
Markitwire 8.14.4	Integration	Trades Data Integration	Cross	00057426 00061793		MKTWR-3350	Enh	Issue – Make event creation delay for the new clearing message configurable in Calypso_SW_config.properties. Fix – Added new property added: 1. Delay for new clearing deal notify call back event creation. value in milliseconds. 2. Added NewClearingEventCreationLag=200 property.

3.117   October 2021 Version 8.14.2, 8.14.3

Please note that this version is only available to clients on Calypso version 15 and above.

MarkitWire API 18.2

Dependencies

- Calypso 15.2 - Data Uploader 9.11.1

Component	HD/Case	RPM	Issue	Type	Description
Markitwire 8.14.3	00021214 00022022	RPM-6435	MKTWR-2956	Enh	Issue – Support ISDA 2021 Rate index config in Calypso mapping window. 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:

Component	HD/Case	RPM	Issue	Type	Description
					<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.
					Please refer to the Calypso Markitwire Integration Guide for details.
Markitwire 8.14.3		RPM-6435	MKTWR-2950	Enh	Issue - ISDA 2021 - New Cash Settlement methods to be added coming from Markitwire
					Fix – The following Cash Settlement methods have been added to the Cash Settle Info window:
					Mid-market Valuation (Indicative Quotations)
					Mid-market Valuation (Indicative Quotations) - Alternate Method
					Mid-market Valuation (Calculation Agent Determination)
					Replacement Value (Firm Quotations)
					Replacement Value (Calculation Agent Determination)
					The associated data are added as trade keywords:
					PlatformAgreedDiscountRate
					CashCollateralInterestRate
					CashCollateralCurrency
					ProtectedParty

Component	HD/Case	RPM	Issue	Type	Description
					PrescribedDocumentationAdj ApplicableCSA
Markitwire 8.14.3		RPM-5544	MKTWR-2947	Enh	Issue - Add support for "TOKYOSWAP" settlement rate source for Swaptions.
Markitwire 8.14.3		RPM-5548	MKTWR-2943	Enh	Issue - Add support for Equity Share Option and Equity Index Option in Markitwire. Fix – Added support for Equity Share and Equity Index Option: New, Amend - Error correction, Corporate Action, Exit, Amendment, Termination, Exercise, Allocation.
Markitwire 8.14.3	00018892	RPM-5154	MKTWR-2926	Enh	Issue – Add support for New Trade Keywords (SWLinked TradeID) from Markitwire Interface. Fix – Added trade keywords: SWLinkedTradeCCPTradeID, SWLinkedTradeInternalTradeID, SWLinkedTradeMarkitWireID.
Markitwire 8.14.3	00013303 00015806	RPM-5547	MKTWR-2914	Enh	Issue – Support integration of Equity Share Swaps and Equity Index Swaps. Fix – Added support of Equity Share Swaps and Equity Index Swaps: New Amend - Error correction, Exit, Amendment Termination Novation Allocation

3.118   September 2021 Version 8.14.0, 8.14.1

Please note that this version is only available to clients on Calypso version 16.1 and above.

MarkitWire API 18.2

Dependencies

- Calypso 16.1 October 2021 MR

Component	HD/Case	RPM	Issue	Type	Description
Markitwire 8.14.1		RPM-6430	MKTWR-2956	Enh	Issue – Support ISDA 2021 Rate index config in Calypso mapping window. 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. Please refer to the Calypso Markitwire Integration Guide for details.
Markitwire 8.14.1		RPM-5544	MKTWR-2950	Enh	Issue - ISDA 2021 - New Cash Settlement methods to be added coming from Markitwire Fix – The following Cash Settlement methods have been added to the Cash Settle Info window: Mid-market Valuation (Indicative Quotations)

Component	HD/Case	RPM	Issue	Type	Description
					Mid-market Valuation (Indicative Quotations) - Alternate Method
					Mid-market Valuation (Calculation Agent Determination)
					Replacement Value (Firm Quotations)
					Replacement Value (Calculation Agent Determination)
Markitwire 8.14.1		RPM-5544	MKTWR-2947	Enh	Issue - Add support for "TOKYOSWAP" settlement rate source for Swaptions.
Markitwire 8.14.1		RPM-5548	MKTWR-2943	Enh	Issue - Add support for Equity Share Option and Equity Index Option in Markitwire.

Fix – Added support for Equity Share and Equity Index Option: New, Amend - Error correction, Corporate Action, Exit, Amendment, Termination, Exercise, Allocation. |
| Markitwire 8.14.1 | | RPM-5914 | MKTWR-5914 | Enh | Issue – Security - Upgrade commons-lang libraries to version 2 3.12.0. |

3.119   March 2023 Version 8.13.2

Please note that this version is only available to clients on Calypso version 16.1 and above.

MarkitWire API 20.0.1

Component	Introduced In	Capability Group	Capability	Asset Class	HD/Case	RPM	Issue	Type	Description
Markitwire 8.13.2		Integration	Trades Data Integration	Cross	00057426		MKTWR-3313	Enh	Issue – Make event creation delay for the new clearing message configurable in Calypso_SW_config.properties.

Component	Introduced In	Capability Group	Capability	Asset Class	HD/Case	RPM	Issue	Type	Description
									Fix – Added new property added:
									1. Delay for new clearing deal notify call back event creation. value in milliseconds.
									2. Added NewClearingEventCreationLag=200 property.
Markitwire 8.13.2		Integration	Trades Data Integration	Cross	00057426	APL-4196 APL-4195	MKTWR-3312	Enh	Issue – Libor Index transition: Support linking of cancelled trade with replacement trade.
									Fix – Added the following keywords on the new trades:
									SWLinkedTradeCCPTradeID
									SWLinkedTradeMarkitWireID
									TransitionFrom (New (keyword is existing. Added for these trades))
									TransitionReason (New (keyword is existing. Added for these trades))
Markitwire 8.13.2						APL-1318	MKTWR-3248	Enh	Issue – Add support for keywords for package details from MarkitWire in Incoming & Bidirectional mode.
									Fix – Following new keywords are added in incoming and outgoing mode:
									1. PlatformPackageId
									2. PlatformPackageSize

Component	Introduced In	Capability Group	Capability	Asset Class	HD/Case	RPM	Issue	Type	Description
									3. PlatformRegReportAsPackage
									4. PlatformPackagePriceType
									5. PlatformPackagePriceValue
									6. PlatformPackagePriceNotation
									7. PlatformPackagePriceCurrency
Markitwire 8.13.2						APL-1538	MKTWR-3247	Enh	Issue – Added support for separate UTI for Cap / Floor leg of CapFloor Straddle and Payer/Receiver leg for Swaption Straddle.
Markitwire 8.13.2						APL-1496	MKTWR-3229	Enh	Issue – MW has added new fields in Regulatory reporting tab and we will store these as keywords in Incoming mode and would send this to MW from keywords in outgoing mode.

3.120   December 2021 Version 8.13.1

Please note that this version is only available to clients on Calypso version 16.1 and above.

MarkitWire API 18.2.1

Dependencies

- Calypso 16.1 September 2021 MR

Important Note

You need to run the scheduled task MW_MIGRATE_CASHSETTLEINFO_KWD to transfer the ISDA2021 trade keywords to the Cash Settle Info fields. See Cash Settle Info Trade Keywords Migration below for details.

Cash Settle Info Trade Keywords Migration

Please run the scheduled task MW_MIGRATE_CASHSETTLEINFO_KWD to transfer the ISDA2021 trade keywords to the Cash Settle Info fields.

You just need to provide a trade filter that contains the trades you want to migrate.

The scheduled task loads the corresponding trades and transfers the Cash Settle Info trade keywords to the Cash Settle Info fields. It then removes the trade keywords from the trades.

It applies the action defined in the domain "UploadAmendAction" to the trades if set, or AMEND action otherwise.

This applies to the following trade keywords:

- PlatformAgreedDiscountRate
- CashCollateralInterestRate
- CashCollateralCurrency
- ProtectedParty
- PrescribedDocumentationAdj

- ApplicableCSA

Component	HD/Case	RPM	Issue	Type	Description
Markitwire 8.13.1	00022200	RPM-6638	MKTWR-3005	Enh	Issue - ISDA 2021 - New Cash Settlement methods to be added coming from Markitwire
					Fix – The following Cash Settlement methods have been added to the Cash Settle Info window:
					Mid-market Valuation (Indicative Quotations)
					Mid-market Valuation (Indicative Quotations) - Alternate Method
					Mid-market Valuation (Calculation Agent Determination)
					Replacement Value (Firm Quotations)
					Replacement Value (Calculation Agent Determination)
					The associated data are added as trade keywords:
					PlatformAgreedDiscountRate
					CashCollateralInterestRate
					CashCollateralCurrency
					ProtectedParty
					PrescribedDocumentationAdj
					ApplicableCSA
Markitwire 8.13.1	00022200	RPM-6639	MKTWR-3004	Enh	Issue – Add scheduled task to migrate the ISDA2021 trade keywords to new Cash Settle Info fields.
					Fix – You need to run the scheduled task MW_MIGRATE_CASHSETTLEINFO_KWD to transfer the Cash Settle Info trade keywords created in the previous release to the Cash Settle Info fields.

Component	HD/Case	RPM	Issue	Type	Description
					See Cash Settle Info Trade Keywords Migration above for details.
Markitwire 8.13.1	00022200	RPM-6638	MKTWR-2947	Enh	Issue - Add support for "TOKYOSWAP" settlement rate source for Swaptions.

3.121   August 2021 Version 8.13.0

Please note that this version is only available to clients on Calypso version 16.1 and above.

MarkitWire API 18.1.1

Dependencies

- Calypso 16.1 September 2021 MR

Component	HD/Case	RPM	Issue	Type	Description
Markitwire 8.13.0	00018892	RPM-5154	MKTWR-2926	Enh	Issue – Add support for New Trade Keywords (SWLinked TradeID) from Markitwire Interface. Fix – Added trade keywords: SWLinkedTradeCCPTradeID, SWLinkedTradeInternalTradeID, SWLinkedTradeMarkitWireID.
Markitwire 8.13.0		RPM-4313	MKTWR-2920	Enh	Issue – Technical issue - Changes for using "internal" Data Uploader module.
Markitwire 8.13.0	00013303 00015806	RPM-5547	MKTWR-2914	Enh	Issue – Support integration of Equity Share Swaps and Equity Index Swaps. Fix – Added support of Equity Share Swaps and Equity Index Swaps: New

Component	HD/Case	RPM	Issue	Type	Description
					Amend - Error correction, Exit, Amendment
					Termination
					Novation
					Allocation

3.122   May 2022 Version 8.12.3

Please note that this Version is only available to clients on Calypso version 15 and above.

MarkitWire API 18.2

Dependencies

- Calypso 16.1 – Data Uploader 9.10.13

Component	HD/Case	RPM	Issue	Type	Description
Markitwire 8.12.3	00022480 00032472		MKTWR-3072	Issue	Issue – Unexpected value of "Apply Pmt Lag to Principal Flow" for Non MtM Cross Currency Swap from Markitwire. It should be set to false when Mark-To-Market is unchecked. Impact Analysis – Local impact to MWXccyParser – Setting "Apply Pmt Lag to Principal Flow" properly.

3.123   March 2022 Version 8.12.2

Please note that this Version is only available to clients on Calypso version 15 and above.

MarkitWire API 18.2

Dependencies

- Calypso 16.1 – Data Uploader 9.10.5

Component	HD/Case	RPM	Issue	Type	Description
Markitwire 8.12.2	00029330		MKTWR-3046	Issue	Issue – Swaption Exercise from Markitwire - Cleared Physical Settlement checkbox not working as expected. Impact Analysis – Local impact to MWSwaptionParser – Setting Cleared Physical Settlement checkbox according to imported message.

3.124 October 2021 Version 8.12.1

Please note that this Version is only available to clients on Calypso version 15 and above.

MarkitWire API 18.2

Dependencies

- Calypso 16.1 – Data Uploader 9.10.5

Component	HD/Case	RPM	Issue	Type	Description
Markitwire 8.12.1	00021214	RPM-6430	MKTWR-2957	Enh	Issue – Support ISDA 2021 Rate index config in Calypso mapping window. 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>

Component	HD/Case	RPM	Issue	Type	Description
					\<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.
					Please refer to the Calypso Markitwire Integration Guide for details.

3.125 July 2021 Version 8.12.0

Please note that this Version is only available to clients on Calypso version 15 and above.

MarkitWire API 18.1.1

Dependencies

- Calypso 16.1 – Data Uploader 9.10.0

Component	HD/Case	RPM	Issue	Type	Description
Markitwire 8.12.0		RPM-4740	MKTWR-2918	Enh	Issue - Add support for changes in MW API 18.1.1.
					Fix – Added support for index USD-BSBY and index THB-THOR-COMPOUND.
					MW break clause includes the following fields for Settlement method - Collateralized Cash price:

Component	HD/Case	RPM	Issue	Type	Description
					Agreed Discount Rate – Trade keyword PlatformAgreedDiscountRate
					Mutually Agreed Clearing House – Trade keyword PlatformMutuallyAgreedCCP
Markitwire 8.12.0		RPM-5139	MKTWR-2913	Enh	Issue - Add support to allege a draft deal from Calypso to MarkitWire in bidirectional mode.
					Fix – Added action PO_DRAFTALLEGE with workflow rule PlatformDraftAllege.
					If the trade keyword SWTransferTraderGroup is provided, the trade is transferred to the "Transfer" folder of all traders in that Interest group in Markitwire. Otherwise, it remains in the "Draft" folder of the dealsink user.
Markitwire 8.12.0	00015371		MKTWR-2907	Issue	Issue - "Apply Pmt Lag To Principal Flows" is not set properly as per the Intermediate Exchange field for MW trades.
					Impact Analysis – Local impact to MWXccyParser.

3.126   June 2021 Version 8.11.0

Please note that this Version is only available to clients on Calypso version 15 and above.

MarkitWire API 18.1

Dependencies

- Calypso 16.1 – Data Uploader 9.9.1

Component	HD/Case	RPM	Issue	Type	Description
Markitwire 8.11.0		RPM-4272	MKTWR-2904	Enh	Issue - Add support for "Floating Rate Multiplier" field on USD Basis Swaps with SOFR being exchanged for SIFMA Municipal Swap Index. Fix – No code changes. Testing only.
Markitwire 8.11.0		RPM-4272	MKTWR-2900	Enh	Issue - Add support for Economic Amendment type and reason keywords for Transition to OIS action in incoming and outgoing mode. Fix - Added trade keywords SWEconomicAmendmentType (Index Transition) and SWEconomicAmendmentReason (free text)
Markitwire 8.11.0	00012031 00018261		MKTWR-2897	Issue	Issue - In BOMessage mode, Settlement holiday information specified in the Markitwire trade is not carried over to the Calypso trade. Impact Analysis – Local impact to MWInterestRateSwapMapper - Added mapping look-up logic for SettlementFXResetHolidays to map SWML values to calypso values.
Markitwire 8.11.0	00014713 00016444		MKTWR-2894	Issue	Issue - Unable to start the SwapswireTradeEngine when configured in pooling mode. Impact Analysis – Local impact to SessionPool.

3.127 February 2022 Version 8.10.2

Please note that this Version is only available to clients on Calypso version 15 and above.

MarkitWire API 18.0.2

Dependencies

- Calypso 16.1 – Data Uploader 9.8.6

Component	HD/Case	RPM	Issue	Type	Description
Markitwire 8.10.2	00013303 00015806	RPM-3813	MKTWR-2915	Enh	Issue – Support integration of Equity Share Swaps and Equity Index Swaps. Fix – Added support of Equity Share Swaps and Equity Index Swaps: New Amend - Error correction, Exit, Amendment Termination Novation Allocation

3.128   July 2021 Version 8.10.1

Please note that this Version is only available to clients on Calypso version 15 and above.

MarkitWire API 18.0.2

Dependencies

- Calypso 16.1 – Data Uploader 9.8.0

Component	HD/Case	RPM	Issue	Type	Description
Markitwire 8.10.1	00012031 00018261		MKTWR-2911	Issue	Issue - In BOMessage mode, Settlement holiday information specified in the Markitwire trade is not carried over to the Calypso trade. Impact Analysis – Local impact to MWInterestRateSwapMapper - Added mapping look-up logic for SettlementFXResetHolidays to map SWML values to calypso values.

3.129 May 2021 Version 8.10.0

Please note that this Version is only available to clients on Calypso version 15 and above.

MarkitWire API 18.0.2

Dependencies

- Calypso 16.1 – Data Uploader 9.8.0

Component	HD/Case	RPM	Issue	Type	Description
Markitwire 8.10.0		RPM-4271	MKTWR-2878	Enh	Issue - Add support for MW API 18.0.2 changes. Fix – No code changes. Testing only.
Markitwire 8.10.0	00014298		MKTWR-2875	Issue	Issue – Swaption PlatformAffirm is not working because of Fee/Premium direction issue. Fix – Fixed the logic to generate the Payer and Receiver party references.
Markitwire 8.10.0	00014153		MKTWR-2872	Issue	Issue - Unable to allege a trade with more than 26 allocation parties based on book criteria. Fix - Handling scenario with more than 26 allocation parties.
Markitwire 8.10.0	00013745		MKTWR-2869	Issue	Issue - Basis XCcy Swap - Currency not populating correctly in bi-directional mode for allocated trades.
Markitwire 8.10.0	00009933	RPM-5145	MKTWR-2861	Enh	Issue - Include treasury info (Index/Bonds tab in Markitwire) in the trade keywords. Fix – The following trade keywords have been added: SWNegotiatedSpreadRate, SWBondId,SWBondName, SWBondQuantity, SWBondFaceAmount, SWPriceType, SWBondPrice, SWBondId_2, SWBondName_2,

Component	HD/Case	RPM	Issue	Type	Description
					SWBondQuantity_2, SWBondFaceAmount_2, SWPriceType_2, SWBondPrice_2.
Markitwire 8.10.0	00011010		MKTWR-2853	Issue	Issue - Wrong position created as OIS product type instead of Cross Currency IRS for SwapCrossCurrency Fix-Float (OIS/RFR) using NettingSync.

3.130   June 2021 Version 8.9.3

Please note that this Version is only available to clients on Calypso version 15 and above.

MarkitWire API 18.0.1

Dependencies

- Calypso 16.1 – Data Uploader 9.7.2

Component	HD/Case	RPM	Issue	Type	Description
Markitwire 8.9.3	00014713 00016444		MKTWR-2905	Issue	Issue - Unable to start the SwapswireTradeEngine when configured in pooling mode. Impact Analysis – Local impact to SessionPool.

3.131   April 2021 Version 8.9.0, 8.9.1, 8.9.2

Please note that this Version is only available to clients on Calypso version 15 and above.

MarkitWire API 18.0.1

Dependencies

- Calypso 16.1 – Data Uploader 9.7.2

Component	HD/Case	RPM	Issue	Type	Description
Markitwire 8.9.2	00011765		MKTWR-2855	Enh	Issue – Add trade keyword for ISDA Fallbacks Supplement field. Fix – Added trade keyword ISDAFallBacksSupplement.
Markitwire 8.9.2	00011792		MKTWR-2847	Issue	Issue – When sending allocations for XCCYSwap to Markitwire, the notional should be limited to 2 decimal places. Fix – Notional limited to 2 decimal places.
Markitwire 8.9.2	00001601	RPM-4196	MKTWR-2845	Enh	Issue -Add support for Transfer functionality in Markitwire bidirectional mode. Fix – Added ability to transfer a deal from one account/deal-sink to another. One deal can be transferred to multiple accounts/deal-sink of same interest group. Refer to the Calypso Markitwire Bidirectional Integration Guide for details.
Markitwire 8.9.2	00007011	RPM-4115	MKTWR-2805	Enh	Issue - Markitwire: Tradeweb Integration to link trades for lifecycle events. Fix – Added support for the following scenario: Order is created in Calypso and sent to Tradeweb. Tradeweb executes order and sends message to Calypso. Calypso executes order and creates trade (PlatformTradeId = Tradeweb Trade Id). Tradeweb sends message to Markitwire. Markitwire sends trade incoming notification message to Calypso. Calypso links existing trade created from Tradeweb execution with incoming Markitwire trade using SWBrokerTradeId.

Component	HD/Case	RPM	Issue	Type	Description
					Post trade lifecycle is supported via standard Markitwire integration.
					Make sure that MWUserRole = BUYSIDE.
Markitwire 8.9.2	00008227		MKTWR-2802	Issue	Issue – Clearing trade cannot be processed if the book has been changed.
Markitwire 8.9.2		RPM-4115	MKTWR-2867	Enh	Issue - Add support for Accept Affirm action on allocated trades in bidirectional mode.
					Fix – The ACCEPTAFFIRM action needs to be added to the trade workflow ALLOCATED – ACCEPTAFFIRM – ALLOCATED with the workflow rule PlatformAcceptAffirm.
					The following keywords are set on the trades:
					For Accept Affirm on parent trade:
					ExecutionVenueType – SEF
					ReportingCFTCPriceForming- false
					ReportingBenificiaryIDValue – blank
					For PO Affirm on child trade:
					ExecutionConfirmationType – blank
					ReportingBenificiaryIDValue – blank

3.132 March 2021 Version 8.8.0

Please note that this Version is only available to clients on Calypso version 15 and above.

MarkitWire API 18.0

Dependencies

- Calypso 16.1 – Data Uploader 9.6.0

Component	HD/Case	Issue	Type	Description
Markitwire 8.8.0	00012291 00012573	MKTWR-2833	Enh	Issue - Add support for RFR on CapFloor in FpML module. Fix - Index transition – Added RFR Index support on Cap-Floor product in incoming and outgoing mode.
Markitwire 8.8.0	00009440	MKTWR-2814	Issue	Issue – After affirming an allocated buyside trade in Calypso, fees are added on the trade per MW. The Calypso trade cannot be alleged back to MW. Fix – Added check MWUserRole = BUYSIDE for not alleging the fees on child allocated trade in outgoing mode.
Markitwire 8.8.0	00008685	MKTWR-2810	Issue	Issue - Issue with sending allocations from Calypso to Markitwire through PlatformModAffirm for Fixed Payment Swap.

3.133 March 2021 Version 8.7.1

Please note that this Version is only available to clients on Calypso version 15 and above.

MarkitWire API 18.0

Dependencies

- Calypso 16.1 – Data Uploader 9.5.5

Component	HD/Case	Issue	Type	Description
Markitwire 8.7.1	00009440	MKTWR-2851	Issue	Issue – After affirming an allocated buyside trade in Calypso, fees are added on the trade per MW. The Calypso trade cannot be alleged back to MW.

Component	HD/Case	Issue	Type	Description
				Fix – Added check MWUserRole = BUYSIDE for not alleging the fees on child allocated trade in outgoing mode.
Markitwire 8.7.1	00008685	MKTWR-2849	Issue	Issue - Issue with sending allocations from Calypso to Markitwire through PlatformModAffirm for Fixed Payment Swap.
Markitwire 8.7.1	00011792	MKTWR-2848	Issue	Issue – When sending allocations for XCCYSwap to Markitwire, the notional should be limited to 2 decimal places. Fix – Notional limited to 2 decimal places.

3.134   February 2021 Version 8.7.0

Please note that this Version is only available to clients on Calypso version 15 and above.

MarkitWire API 18.0

Dependencies

- Calypso 16.1 – Data Uploader 9.5.0

Component	HD/Case	Issue	Type	Description
Markitwire 8.7.0		MKTWR-2798	Enh	Issue - LIBOR transition: Ability to apply RATEINDEX_UPDATE action for OTC products. Fix – Added RATEINDEX_UPDATE action. When applied, creation of replacement trades in the RFR index and termination of the initial trades in LIBOR index. It needs to be added to the Trade workflow: VERIFIED - RATEINDEX_UPDATE – TERMINATED with workflow rule UpdateTerminationTradeRule.

Component	HD/Case	Issue	Type	Description
				TerminationReason is set to RateIndex_Update.
				It requires the following mappings:
				Name = MW/Translator
				Interface Value = TransitionToOISAction
				Calypso Value = RATEINDEX_UPDATE
				Name = MW/Translator
				Interface Value = TransitionToOISAsRateIndexUpdate
				Calypso Value = true
				Important Note: This enhancement is part of the Libor Reform package. The Libor Reform package requires a specific license agreement.
Markitwire 8.7.0		MKTWR-2793	Issue	Issue - USD RFR - Bidirectional error for "Zero Coupon Yield – Adjusted" and "Collateralized Cash Price" with default settle rate as Reference Bank.
Markitwire 8.7.0	00009682 00014736	MKTWR-2787	Issue	Issue - Cash settle method "Collateralized Cash Price" with rate source as Reference Bank in markitwire is incorrectly saved as Other Source in Calypso.
Markitwire 8.7.0		MKTWR-2781	Issue	Issue – Error when allocating a trade with Internal Trade Id in MW.
Markitwire 8.7.0	00005511	MKTWR-2715	Enh	Issue - Issue with fees for a trade alleged from Calypso to MarkitWire. Fix - A fee type configured in domain "PlatformIgnoreFees" will not be sent to MW while alleging trades from Calypso. A fee type defined in domain "PlatformIgnoreFees" must also be defined in domain "UploadPreserveFee" so that the fee is preserved for the incoming updates coming from MW on the alleged trades. Example:

Component	HD/Case	Issue	Type	Description
				PlatformIgnoreFees contains Value = COMMISSION
				UploadPreserveFee contains Value = COMMISSION
				COMMISSION fee is not sent to MW while alleging trades from Calypso and is preserved on the Calypso trade when incoming updates are coming from MW on alleged trades.

3.135   February 2021 Version 8.6.3

Please note that this Version is only available to clients on Calypso version 15 and above.

MarkitWire API 18.0

Dependencies

- Calypso 16.1 – Data Uploader 9.4.10

Component	HD/Case	Issue	Type	Description
Markitwire 8.6.3	00009440	MKTWR-2813	Issue	Issue – After affirming an allocated buyside trade in Calypso, fees are added on the trade per MW. The Calypso trade cannot be alleged back to MW. Fix – Added check MWUserRole = BUYSIDE for not alleging the fees on child allocated trade in outgoing mode.
Markitwire 8.6.3	00008685	MKTWR-2809	Issue	Issue - Issue with sending allocations from Calypso to Markitwire through PlatformModAffirm for Fixed Payment Swap.
Markitwire 8.6.3		MKTWR-2794	Issue	Issue - USD RFR - Bidirectional error for "Zero Coupon Yield – Adjusted" and "Collateralized Cash Price" with default settle rate as Reference Bank.

3.136 January 2021 Version 8.6.2

Please note that this Version is only available to clients on Calypso version 15 and above.

MarkitWire API 18.0

Dependencies

- Calypso 16.1 – Data Uploader 9.4.5

Component	HD/Case	Issue	Type	Description
Markitwire 8.6.2	00009682	MKTWR-2788	Issue	Issue - Cash settle method "Collateralized Cash Price" with rate source as Reference bank in markitwire is incorrectly saved as Other Source in Calypso.

3.137 January 2021 Version 8.6.0, 8.6.1

Please note that this Version is only available to clients on Calypso version 15 and above.

MarkitWire API 18.0

Dependencies

- Calypso 16.1 – Data Uploader 9.4.5

Component	HD/Case	Issue	Type	Description
Markitwire 8.6.1		MKTWR-2769	Issue	Issue - Bidirectional - Swaption Exercise error - PO Allege to MW.
Markitwire 8.6.1		MKTWR-2767	Issue	Issue - Termination error for Asset Swap via MW - Coupon Inflation Swap.

Component	HD/Case	Issue	Type	Description
Markitwire 8.6.1		MKTWR-2765	Issue	Issue - Swaptions Bidirectional error for Cash Method - Collateralized Cash Price and Par Yield Curve – Unadj.
Markitwire 8.6.1		MKTWR-2764	Enh	Issue - Add support for "ICESWAP Rate" as Settlement rate source for Swaptions.
Markitwire 8.6.1		MKTWR-2759	Enh	Issue – Add support for Risk-Free Rates and OIS index on Swaption in MarkitWire incoming and outgoing mode.
Markitwire 8.6.1		MKTWR-2758	Enh	Issue – Add field "Apply Pmt Lag to Principal Flows" in Cross Ccy Swap for FX-linked Payment Lag coming from MW.
Markitwire 8.6.1		MKTWR-2754	Enh	Issue - Standard Coupon Inflation Swap - Add support for non ZC payment frequency for the standard coupon inflation swap based on the frequency from incoming file.
Markitwire 8.6.1		MKTWR-2753	Enh	Issue - Support new tag LegalEntityID in Clearing Ack for CCP mode. Fix – Added trade keyword SWPartyReference - Value of the Counterparty's ref from the incoming file: partyA/partyB.
Markitwire 8.6.1	00008670	MKTWR-2740	Issue	Issue - Issue with sending allocations from Calypso to Markitwire through PlatformModAffirm for CrossCurrencySwap.
Markitwire 8.6.1	00008418	MKTWR-2734	Issue	Issue - Markitwire Trade Details and Economics do not synch up with Calypso Allocated Trade.
Markitwire 8.6.1	00007633	MKTWR-2729	Issue	Issue – While novating a cross currency trade from MW UI, the novation is reflected fine when the "Mark To Market" checkbox is checked but gets an error otherwise.
Markitwire 8.6.1	00007694	MKTWR-2726	Enh	Issue - MM-Book allocation trades coming from MW populates incorrect Allocation party.

Component	HD/Case	Issue	Type	Description
				Fix – Added domain "MWUserRole" to identify BuySide or SellSide. It is SellSide by default. It should contain BuySide to identify BuySide. In case of BuySide: Incoming messages - If parent LE BIC code (SwapswireParticipant) matches with swTradingBookId field from SWML, the book is set using SwapswireBook attribute on the allocation Fund-LE instead of swTradingBookID from SWML. Outgoing messages – Set the Fund-LE party id (LE having SwapswireParticipant = SwapswireBook attribute.
Markitwire 8.6.1	00001687 00011730	MKTWR-2724	Issue	Issue - Exceptions in MW Recovery Process should be changed to DEBUG.
Markitwire 8.6.1	00006986	MKTWR-2722	Enh	Issue - Calypso to Markitwire Pre Allocations should be created in XML in PlatformModAffirm workflow rule.
Markitwire 8.6.1	00006986	MKTWR-2690	Issue	Issue - Issues in allocations in MarkitWire bidirectional mode.
Markitwire 8.6.1		MKTWR-2782	Issue	Issue – Error when allocating a trade with Internal Trade Id in MW.

3.138 December 2020 Version 8.5.1

Please note that this Version is only available to clients on Calypso version 15 and above.

MarkitWire API 17.1.1.

Dependencies

- Calypso 16.1 – Data Uploader 9.3.7

Component	HD/Case	Issue	Type	Description
Markitwire 8.5.1	00008418	MKTWR-2749	Issue	Issue - Markitwire Trade Details and Economics do not synch up with Calypso Allocated Trade.
Markitwire 8.5.1	00006986	MKTWR-2748	Enh	Issue - Calypso to Markitwire Pre Allocations should be created in XML in PlatformModAffirm workflow rule.
Markitwire 8.5.1	00006986	MKTWR-2747	Issue	Issue - Issues in allocations in MarkitWire bidirectional mode.
Markitwire 8.5.1	00007694	MKTWR-2727	Enh	Issue - MM-Book allocation trades coming from MW populates incorrect Allocation party. Fix – Added domain "MWUserRole" to identify BuySide or SellSide. It is SellSide by default. It should contain BuySide to identify BuySide. In case of BuySide: Incoming messages - If parent LE BIC code (SwapswireParticipant) matches with swTradingBookId field from SWML, the book is set using SwapswireBook attribute on the allocation Fund-LE instead of swTradingBookID from SWML. Outgoing messages – Set the Fund-LE party id (LE having SwapswireParticipant = SwapswireBook attribute.
Markitwire 8.5.1	00008670	MKTWR-2742	Issue	Issue - Issue with sending allocations from Calypso to Markitwire through PlatformModAffirm for CrossCurrencySwap.

3.139   November 2020 Version 8.5.0

Please note that this Version is only available to clients on Calypso version 15 and above.

MarkitWire API 17.1.1.

Dependencies

- Calypso 16.1 – Data Uploader 9.3.0

Component	HD/Case	Issue	Type	Description
Markitwire 8.5.0	00007019	MKTWR-2711	Issue	Issue - Dorecovery start date specified in the form of xday/xmonth (xD, xM, xW) does not calculate the correct start date.
Markitwire 8.5.0		MKTWR-2695	Enh	Issue – Changes in the API for fetching SWML and modifying the incoming request for vanilla swaps (incoming and bidirectional).

3.140   December 2020 Version 8.4.2, 8.4.3

Please note that this Version is only available to clients on Calypso version 15 and above.

MarkitWire API 17.1.1.

Dependencies

- Calypso 16.1 – Data Uploader 9.2.6

Component	HD/Case	Issue	Type	Description
Markitwire 8.4.3	00008418	MKTWR-2735	Issue	Issue - Markitwire Trade Details and Economics do not synch up with Calypso Allocated Trade.
Markitwire 8.4.3	00008670	MKTWR-2741	Issue	Issue - Issue with sending allocations from Calypso to Markitwire through PlatformModAffirm for CrossCurrencySwap.

3.141   December 2020 Version 8.4.1

Please note that this Version is only available to clients on Calypso version 15 and above.

MarkitWire API 17.1.1.

Dependencies

- Calypso 16.1 – Data Uploader 9.2.4

Component	HD/Case	Issue	Type	Description
Markitwire 8.4.1	00007694	MKTWR-2727	Enh	Issue - MM-Book allocation trades coming from MW populates incorrect Allocation party. Fix – Added domain "MWUserRole" to identify BuySide or SellSide. It is SellSide by default. It should contain BuySide to identify BuySide. In case of BuySide: Incoming messages - If parent LE BIC code (SwapswireParticipant) matches with swTradingBookId field from SWML, the book is set using SwapswireBook attribute on the allocation Fund-LE instead of swTradingBookID from SWML. Outgoing messages – Set the Fund-LE party id (LE having SwapswireParticipant = SwapswireBook attribute.
Markitwire 8.4.1	00006986	MKTWR-2723	Enh	Issue - Calypso to Markitwire Pre Allocations should be created in XML in PlatformModAffirm workflow rule.
Markitwire 8.4.1	00006986	MKTWR-2721	Issue	Issue - Issues in allocations in MarkitWire bidirectional mode.

3.142 October 2020 Version 8.4.0

Please note that this Version is only available to clients on Calypso version 15 and above.

MarkitWire API 17.1.1.

Dependencies

- Calypso 16.1 – Data Uploader 9.2.0

Component	HD/Case	Issue	Type	Description
Markitwire 8.4.0	00003233	MKTWR-2680	Enh	Issue - When a trade is alleged from Calypso to Markitwire, additionalFld1 to 5 are sent to MW but AdditionalFld6 to 10 are NOT sent as the number of additional fields is hard-coded to 5. Fix – Added ability to define more than 5 additional fields under FieldKeywords. Default is 5.

3.143   September 2020 Version 8.3.0

Please note that this Version is only available to clients on Calypso version 15 and above.

MarkitWire API 17.1.1.

Dependencies

- Calypso 16.1 – Data Uploader 9.1.7

Component	HD/Case	Issue	Type	Description
Markitwire 8.3.0	197673	MKTWR-2674	Enh	Issue - Support ExecutionSourceLEI trade keyword for all execution sources (not just SEF).
Markitwire 8.3.0	00001688	MKTWR-2672	Issue	Issue – Cannot trigger termination via netting sync due to unnecessary check on netting id in SwapswireTradeEngineEventFilter.
Markitwire 8.3.0		MKTWR-2662	Enh	Issue – For Markitwire bidirectional, add support for "Transition To OIS". Fix - Action "Transition To OIS" can be performed on a Fix-Float IRS to transition the trade to a Fix-Float OIS. The incoming message contains the "amend" action and the trade keyword PlatformTransitionToOIS is set to true. For outgoing, action "PO amend" is applied.

Component	HD/Case	Issue	Type	Description
Markitwire 8.3.0	00002970	MKTWR-2655	Issue	Issue – Alleging XCCY swap trade from Calypso to MarkitWire using SOFR compounding, results in the currency and notional amounts being changed. Fix – The product is sent as CrossCurrency.
Markitwire 8.3.0	197294	MKTWR-2647	Enh	Issue – For Markitwire bidirectional, add support for affirm with modification. Fix – Added rule PlatformModAffirmTradeRule to send the modified trade to Markitwire.
Markitwire 8.3.0	197022	MKTWR-2637	Enh	Issue - Enhance DoRecovery process post reconnection of swapswire trade engine. Fix - Added the following mapping window entries under Name = MW/Translator: SkipEventsOnDisconnect: If true, event creation is skipped when there is an empty/null SWML due to connection issue. The log messages have been improved. SkipAutoRecoveryOnReconnect: Currently when there is a disconnect and reconnect the DoRecovery is performed automatically. If true, DoRecovery is skipped on reconnect. DoRecoveryLagMins: Number of minutes prior to the last notification time to fetch the deals for DoRecovery. The scheduled task SW_DO_RECOVERY has been enhanced to accept datetime in yyyyMMddHHmmss format for Trade Start Date and Trade End Date. The datetimes need to be specified in the GMT timezone.
Markitwire 8.3.0		MKTWR-2630	Enh	Issue - Support the changes for moving ZC flag in MW UI and update to new MW schema of 17.1.1.

3.144   July 2021 Version 8.2.6

Please note that this Version is only available to clients on Calypso version 15 and above.

MarkitWire API 17.0.2.

Dependencies

- Calypso 16.1 – Data Uploader 8.5.14

Component	HD/Case	Issue	Type	Description
Markitwire 8.2.6	00012031 00018261	MKTWR-2896	Issue	Issue - In BOMessage mode, Settlement holiday information specified in the Markitwire trade is not carried over to the Calypso trade. Impact Analysis – Local impact to MWInterestRateSwapMapper - Added mapping look-up logic for SettlementFXResetHolidays to map SWML values to calypso values.
Markitwire 8.2.6	00011010	MKTWR-2886	Issue	Issue - Wrong position created as OIS product type instead of Cross Currency IRS for SwapCrossCurrency Fix-Float (OIS/RFR) using NettingSync.

3.145   March 2021 Version 8.2.5

Please note that this Version is only available to clients on Calypso version 15 and above.

MarkitWire API 17.0.2.

Dependencies

- Calypso 16.1 – Data Uploader 8.5.12

Component	HD/Case	Issue	Type	Description
Markitwire 8.2.5	00011730 00001687	MKTWR-2815	Issue	Issue - Exceptions in MW Recovery Process should be changed to DEBUG.

3.146 February 2021 Version 8.2.4

Please note that this Version is only available to clients on Calypso version 15 and above.

MarkitWire API 17.0.2.

Dependencies

- Calypso 16.1 – Data Uploader 8.5.12

Component	HD/Case	Issue	Type	Description
Markitwire 8.2.4		MKTWR-2792	Issue	Issue - USD RFR - Bidirectional error for "Zero Coupon Yield – Adjusted" and "Collateralized Cash Price" with default settle rate as Reference Bank.
Markitwire 8.2.4	00009682	MKTWR-2786	Issue	Issue - Cash settle method "Collateralized Cash Price" with rate source as Reference bank in markitwire is incorrectly saved as Other Source in Calypso.
Markitwire 8.2.4		MKTWR-2778	Issue	Issue - Bidirectional - Swaption Exercise error - PO Allege to MW.
Markitwire 8.2.4		MKTWR-2777	Issue	Issue - Swaptions Bidirectional error for Cash Method - Collateralized Cash Price and Par Yield Curve – Unadj.
Markitwire 8.2.4		MKTWR-2776	Enh	Issue - Add support for "ICESWAP Rate" as Settlement rate source for Swaptions.

Component	HD/Case	Issue	Type	Description
Markitwire 8.2.4		MKTWR-2775	Enh	Issue – Add support for Risk-Free Rates and OIS index on Swaption in MarkitWire incoming and outgoing mode.
Markitwire 8.2.4		MKTWR-2774	Enh	Issue – Add field "Apply Pmt Lag to Principal Flows" in Cross Ccy Swap for FX-linked Payment Lag coming from MW.
Markitwire 8.2.4		MKTWR-2773	Enh	Issue - Support new tag LegalEntityID in Clearing Ack for CCP mode. Fix – Added trade keyword SWPartyReference - Value of the Counterparty's ref from the incoming file: partyA/partyB.
Markitwire 8.2.4	00005511	MKTWR-2716	Enh	Issue - Issue with fees for a trade alleged from Calypso to MarkitWire. Fix - A fee type configured in domain "PlatformIgnoreFees" will not be sent to MW while alleging trades from Calypso. A fee type defined in domain "PlatformIgnoreFees" must also be defined in domain "UploadPreserveFee" so that the fee is preserved for the incoming updates coming from MW on the alleged trades. Example: PlatformIgnoreFees contains Value = COMMISSION UploadPreserveFee contains Value = COMMISSION COMMISSION fee is not sent to MW while alleging trades from Calypso and is preserved on the Calypso trade when incoming updates are coming from MW on alleged trades.

3.147   November 2020 Version 8.2.3

Please note that this Version is only available to clients on Calypso version 15 and above.

MarkitWire API 17.0.2.

Dependencies

- Calypso 16.1 – Data Uploader 8.5.7

Component	HD/Case	Issue	Type	Description
Markitwire 8.2.3	00007019	MKTWR-2712	Issue	Issue - Dorecovery start date specified in the form of xday/xmonth (xD, xM, xW) does not calculate the correct start date.

3.148   September 2020 Version 8.2.2

Please note that this Version is only available to clients on Calypso version 15 and above.

MarkitWire API 17.0.2.

Dependencies

- Calypso 16.1 – Data Uploader 8.5.4

Component	HD/Case	Issue	Type	Description
Markitwire 8.2.2	00003233	MKTWR-2681	Enh	Issue - When a trade is alleged from Calypso to Markitwire, additionalFld1 to 5 are sent to MW but AdditionalFld6 to 10 are NOT sent as the number of additional fields is hard-coded to 5. Fix – Added ability to define more than 5 additional fields under FieldKeywords. Default is 5.

3.149   September 2020 Version 8.2.1

Please note that this Version is only available to clients on Calypso version 15 and above.

MarkitWire API 17.0.2.

Dependencies

- Calypso 16.1 – Data Uploader 8.5.4

Component	HD/Case	Issue	Type	Description
Markitwire 8.2.1	197673	MKTWR-2675	Enh	Issue - Support ExecutionSourceLEI trade keyword for all execution sources (not just SEF).
Markitwire 8.2.1	00001688	MKTWR-2673	Issue	Issue – Cannot trigger termination via netting sync due to unnecessary check on netting id in SwapswireTradeEngineEventFilter.
Markitwire 8.2.1	00002970	MKTWR-2656	Issue	Issue – Alleging XCCY swap trade from Calypso to MarkitWire using SOFR compounding, results in the currency and notional amounts being changed. Fix – The product is sent as CrossCurrency.
Markitwire 8.2.1	197294	MKTWR-2648	Enh	Issue – For Markitwire bidirectional, add support for affirm with modification. Fix – Added rule PlatformModAffirmTradeRule to send the modified trade to Markitwire.
Markitwire 8.2.1	197022	MKTWR-2645	Enh	Issue - Enhance DoRecovery process post reconnection of swapswire trade engine. Fix - Added the following mapping window entries under Name = MW/Translator: SkipEventsOnDisconnect: If true, event creation is skipped when there is an empty/null SWML due to connection issue. The log messages have been improved. SkipAutoRecoveryOnReconnect: Currently when there is a disconnect and reconnect the DoRecovery is performed automatically. If true, DoRecovery is skipped on reconnect. DoRecoveryLagMins: Number of minutes prior to the last notification time to fetch the deals for DoRecovery.

Component	HD/Case	Issue	Type	Description
				The scheduled task SW_DO_RECOVERY has been enhanced to accept datetime in yyyyMMddHHmmss format for Trade Start Date and Trade End Date. The datetimes need to be specified in the GMT timezone.

3.150   June 2020 Version 8.2.0

Please note that this Version is only available to clients on Calypso version 15 and above.

MarkitWire API 17.1.0.

Dependencies

- Calypso 16.1 – Data Uploader 8.5.0

Component	HelpDesk	Issue	Type	Description
Markitwire 8.2.0		MKTWR-2621	Enh	Issue – Add keywords for reporting fields CounterpartyCorporateSector and ReportForCounterparty. Fix – The following trade keywords have been added: SWCounterpartyCorporateSector (incoming and outgoing mode) Reporting<Jurisdiction>ReportForCounterparty (Incoming mode only as it is not available in outgoing mode)
Markitwire 8.2.0		MKTWR-2618	Enh	Issue - MW 17.1.0 - Support CCP IBOR Compensation Trades via Sync. Fix - For Cleared trades, the Netting Sync approach has been implemented for the rate index transition. New trades – "Cash Compensation" and "Risk Compensation" have been introduced. Please refer to the Calypso Markitwire Integration Guide for details.

Component	HelpDesk	Issue	Type	Description
Markitwire 8.2.0	197022 198945	MKTWR-2614	Issue	Issue – Multiple unhandled connection issues for swapswire trade engine.

3.151 September 2020 Version 8.1.1

Please note that this Version is only available to clients on Calypso version 15 and above.

MarkitWire API 17.0.2.

Dependencies

- Calypso 16.1 – Data Uploader 8.4.9

Component	HD/Case	Issue	Type	Description
Markitwire 8.1.1	00002970	MKTWR-2666	Issue	Issue – Alleging XCCY swap trade from Calypso to MarkitWire using SOFR compounding, results in the currency and notional amounts being changed. Fix – The product is sent as CrossCurrency.

3.152 May 2020 Version 8.1.0

Please note that this Version is only available to clients on Calypso version 15 and above.

MarkitWire API 17.0.2.

Dependencies

- Calypso 16.1 – Data Uploader 8.4.0

Component	HelpDesk	Issue	Type	Description
Markitwire 8.1.0		MKTWR-2601	Enh	Issue – Rate Index change - Add support for linking cancelled trade with replacement trade.
				Fix – Added trade keywords to link canceled trade with replacement trade:
				Canceled trade with old rate index:
				PlatformTransitionTradeId - MW trade id of New trade (with new index)
				PlatformTransitionTradeIdType - MW trade id type - MarkitWireId
				PlatformTransitionReason - Transition reason = IndexTransitionReplacedByTrade
				TransitionTo - Calypso trade id of New trade (with new index)
				TransitionReason - Calypso value for index transition reason = IndexTransition
				New trade with new rate index:
				PlatformTransitionTradeId - MW trade Id of Cancelled trade (with old index)
				PlatformTransitionTradeIdType - MW trade id type - MarkitWireId
				PlatformTransitionReason - Transition reason = IndexTransitionReplacedTrade
				TransitionFrom - Calypso trade id of Cancelled trade (with old index)
				TransitionReason - Calypso value for index transition reason = IndexTransition
Markitwire 8.1.0	193067	MKTWR-2593	Issue	Issue – Discrepancy in SWML generated file tag swProductType and file name – They should both contain BasisSwap for BasisSwap product.

Component	HelpDesk	Issue	Type	Description
				Fix - Corrected the logic to prepare the SWML file-name in which we fetch the Product-type & Contract-state from SWML tags. These values are compared with the event values coming from MW-API, if both are different then SWML tags values are used to prepare file-name.

3.153   October 2021 Version 8.0.1

Please note that this Version is only available to clients on Calypso version 15 and above.

MarkitWire API 18.2

Dependencies

- Calypso 16.1 – Data Uploader 8.3.16

Component	HelpDesk	Issue	Type	Description
Markitwire 8.0.1	00020954	MKTWR-2965	Enh	Issue – Support ISDA 2021 Rate index config in Calypso mapping window. 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	HelpDesk	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.

3.154   April 2020 Version 8.0.0

Please note that this Version is only available to clients on Calypso version 15 and above.

MarkitWire API 17.0.1.

Dependencies

- Calypso 16.1 – Data Uploader 8.3.0

Component	HelpDesk	Issue	Type	Description
Markitwire 8.0.0		MKTWR-2588	Issue	Issue - Bidirectional mode - Some SWML files missing.
Markitwire 8.0.0		MKTWR-2585	Issue	Issue - Cancelling Swap from Markitwire correctly terminated the trade, but it cannot be uploaded via Data Uploader
Markitwire 8.0.0		MKTWR-2580	Issue	Issue - Bidirectional mode issues for FRA termination.
Markitwire 8.0.0	188251 193652 192785	MKTWR-2574	Enh	Issue – Add support for Agreed Discount Rate for Swaptions. Fix – Added field / trade keyword PlatformAgreedDiscountRate for swaptions. It can be mapped as follows:

Component	HelpDesk	Issue	Type	Description
	192388			 If mapping is not provided, the trade keyword is set to the value coming from MarkitWire. Important Note: This enhancement is part of the Libor Reform package. The Libor Reform package requires a specific license agreement.
Markitwire 8.0.0		MKTWR-2570	Issue	Issue – Remove e.printstacktrace() instances.
Markitwire 8.0.0		MKTWR-2569	Enh	Issue – Add support for Markitwire API 17.0.1. Fix – The following trade keywords have been added: ExecutionSourceLEI SWPriceNotation SWPriceNotationUnit
Markitwire 8.0.0	186042 193763 194217	MKTWR-2563	Enh	Issue – Swapswire Trade Engine processes Released message before Done message. Fix – Added a delay of 1 second when process messages coming from MW. You can configure the delay using the property EventCreationLag in the calypso_sw_config.properties.
Markitwire 8.0.0	192939	MKTWR-2556	Issue	Issue – SwapCrossCurrencyIRS - Allocated Trade is stuck in VERIFIED status. Fix - Use the Pay leg notional as an allocated notional while performing the allocation.

Component	HelpDesk	Issue	Type	Description
Markitwire 8.0.0	189937	MKTWR-2536	Issue	Issue – Brokerage Fee should not be added to Child trade created from Parent trade termination. Fix - Added fix to not add the BRK fee if it does not exist on the cleared trade for the amend happening due to ACK sent to MarkitWire. The domain "proagateFees" should not contain "BRK" so that this fee is not propagated to the child trade upon novation.
Markitwire 8.0.0	186633	MKTWR-2533	Enh	Issue - Unable to send Amend trade details to MW once deal is pulled in Calypso. Fix - The deal needs to be affirmed post pull. If trade keyword PlatfomSubmitStatus has the value "Pull Successful" and an Affirm action is applied, the full SWDML is sent as part of the affirm API to MW.
Markitwire 8.0.0	185092	MKTWR-2524	Issue	Issue - Unwanted Compressed Trade Notifications are getting processed in Swapswire Recovery Process.
Markitwire 8.0.0	186703	MKTWR-2520	Issue	Issue - Field swPrivateDataVersionId from SWML filename is not correctly set.
Markitwire 8.0.0	184474	MKTWR-2513	Issue	Issue - Issue when sending trade with Amortization schedule from Calypso to MarkitWire. Fix - Corrected the stub generating mechanism in this scenario to allege deals correctly.
Markitwire 8.0.0	184303	MKTWR-2506	Issue	Issue - Internal trades in MW do not get cleared in Calypso due to external reference issue.
Markitwire 8.0.0		MKTWR-2478	Enh	Issue - Handle XML Entity Expansion vulnerability. The XML language supports the definition of custom entities via the document type definition (DTD). These entities can potentially be

Component	HelpDesk	Issue	Type	Description
				defined recursively or invoke each other to grow at an exponential rate resulting in the parser exhausting all the systems resources. Fix – Protected t the code from such vulnerability.

Release Notes – Version 7 Suite

4.1 June 2020 Version 7.5.4

Please note that this Version is only available to clients on Calypso version 15 and above.

MarkitWire API 17.0.1.

Dependencies

- Calypso 16.1 – Data Uploader 7.13.4

Component	HelpDesk	Issue	Type	Description
Markitwire 7.5.4	197022 198945	MKTWR-2615	Issue	Issue – Multiple unhandled connection issues for swapswire trade engine.

4.2 May 2020 Version 7.5.3

Please note that this Version is only available to clients on Calypso version 15 and above.

MarkitWire API 17.0.1.

Dependencies

- Calypso 16.1 – Data Uploader 7.13.4

Component	HelpDesk	Issue	Type	Description
Markitwire 7.5.3	193067	MKTWR-2593	Issue	Issue – Discrepancy in SWML generated file tag swProductType and file name – They should both contain BasisSwap for BasisSwap product. Fix - Corrected the logic to prepare the SWML file-name in which we fetch the Product-type & Contract-state from SWML tags. These values are compared with the event values coming from MW-API, if both are different then SWML tags values are used to prepare file-name.
Markitwire 7.5.3	186633	MKTWR-2534	Enh	Issue - Unable to send Amend trade details to MW once deal is pulled in Calypso. Fix - The deal needs to be affirmed post pull. If trade keyword PlatfomSubmitStatus has the value "Pull Successful" and an Affirm action is applied, the full SWDML is sent as part of the affirm API to MW.

4.3   April 2020 Version 7.5.2

Please note that this Version is only available to clients on Calypso version 15 and above.

MarkitWire API 17.0.1.

Dependencies

- Calypso 16.1 – Data Uploader 7.13.2

Version	Component	HelpDesk	Issue	Type	Description
7.5.2	MKTWR	193652 192785	MKTWR-2576	Enh	Issue – Add support for Agreed Discount Rate for Swaptions.

Version	Component	HelpDesk	Issue	Type	Description
		192388			Fix – Added field / trade keyword PlatformAgreedDiscountRate for swaptions.

It can be mapped as follows:

Name:	MW/PlatformAgreedDiscountRate
Interface Value:	EFFR
Calypso Value:	FEDFUNDS
Reverse Default:	☐

If mapping is not provided, the trade keyword is set to the value coming from MarkitWire.

Important Note: This enhancement is part of the Libor Reform package. The Libor Reform package requires a specific license agreement.

4.4   March 2020 Version 7.5.1

Please note that this Version is only available to clients on Calypso version 15 and above.

MarkitWire API 16.1.

Dependencies

- Calypso 16.1 – Data Uploader 7.13.2

Version	Component	HelpDesk	Issue	Type	Description
7.5.1	MKTWR	192939	MKTWR-2566	Issue	Issue – SwapCrossCurrencyIRS - Allocated Trade is stuck in VERIFIED status. Fix - Use the Pay leg notional as an allocated notional while performing the allocation.

Version	Component	HelpDesk	Issue	Type	Description
7.5.1	MKTWR	189937	MKTWR-2565	Issue	Issue – Brokerage Fee should not be added to Child trade created from Parent trade termination. Fix - Added fix to not add the BRK fee if it does not exist on the cleared trade for the amend happening due to ACK sent to MarkitWire. The domain "proagateFees" should not contain "BRK" so that this fee is not propagated to the child trade upon novation.
7.5.1	MKTWR	186703	MKTWR-2503	Issue	Issue - Field swPrivateDataVersionId from SWML filename is not correctly set.

4.5   November 2019 Version 7.5.0

Please note that this Version is only available to clients on Calypso version 15 and above.

MarkitWire API 16.1.

Dependencies

- Calypso 16.1 – Data Uploader 7.10.1

Version	Component	HelpDesk	Issue	Type	Description
7.5.0	MKTWR	186344	MKTWR-2500	Issue	Issue – Swapswire Trade engine does not send message level cancellation notification back to MW.
7.5.0	MKTWR		MKTWR-2492	Enh	Issue - Add support for FCA regulatory reporting tab.
7.5.0	MKTWR	181563	MKTWR-2472	Issue	Issue – When exercising a swaption trade, the underlying swap trade is not fully completed, and prevents the Swapswire Trade engine from processing further messages.

Version	Component	HelpDesk	Issue	Type	Description
7.5.0	MKTWR	180965	MKTWR-2467	Issue	Issue – Swaption – Cash Settled – Settlement Rate Index Mapping – The tenor should be the tenor from the floating leg, not the swap tenor.
7.5.0	MKTWR	182121	MKTWR-2464	Enh	Issue - Failed to import Swapswire child trade when block trade is not imported. Fix - While importing the child allocation trade, if the block (parent) trade is not found then we check the domain "SkipAllocatedParentExistsValidation". If it contains Value = true, we save the allocation child trade as a new trade in Calypso. Otherwise, an error indicates that the parent trade cannot be found, and the child trade is not saved. If the parent trade is found, the trade keyword SWBlockDealId is set on the child trade to the parent MW deal id.
7.5.0	MKTWR		MKTWR-2441	Issue	Issue - CCP mode - Trade gets created in Calypso but trade ID is not reflected in Message report.
7.5.0	MKTWR		MKTWR-2439	Issue	Issue - Compatibility with Data Uploader schema changes.
7.5.0	MKTWR	178573 178429	MKTWR-2436	Issue	Issue – Novating trade from Markitwire for which Calypso is in a different timezone gives error of novation date being before trade date. Fix – Fixed the problem of trade date-time and novation date-time in different timezone by considering the trade time for new trade coming from Markitwire in tag SwTradeVersionTimestamp.
7.5.0	MKTWR	180535	MKTWR-2434	Enh	Issue - Add support for the MW API 16.1.

Version	Component	HelpDesk	Issue	Type	Description
7.5.0	MKTWR	178726	MKTWR-2419	Issue	Issue - Mapping of SettlementRateIndex of a Swap option is based off the Swap Tenor rather than the Payment Frequency of the Floating Rate Index Fix - Fixed handling of this particular type of settlement type - Collateralized Cash Price.
7.5.0	MKTWR		MKTWR-2409	Issue	Issue - FRA - Invalid Termination Amount for Full Termination while loading the last SWML file of cancellation.
7.5.0	MKTWR	177791 175590	MKTWR-2400	Enh	Issue - When the SwapswireTradeEngine is unable to connect to MarkitWire it tries reconnection based on configurable attempts and interval. In this process, it first disconnects and then reconnects. We need to clear the sessions from the pool when disconnecting. Fix - Added support to clean up the pooled sessions when the engine is unable to connect to MarkitWire due to network issues.
7.5.0	MKTWR	163848	MKTWR-2390	Issue	Issue - Duplicating Alpha brokerage fee onto Beta trade. Fix - Fixed the issue by checking if the trade does not have a Brokerage fee type then we will not add it as part of the unilateral amend.
7.5.0	MKTWR	164872	MKTWR-2285	Enh	Issue - When swaption is exercised in MarkitWire, the direction of the swap is reversed. Fix – Added <ExerciseOptionType> which can be PAYER or RECEIVER. Note that the exercise date should be the current date (upload date).

4.6 June 2021 Version 7.4.11

Please note that this Version is only available to clients on Calypso version 15 and above.

MarkitWire API 18.0.1

Dependencies

- Calypso 15.2 – Data Uploader 7.9.10

Component	HelpDesk	RPM	Issue	Type	Description
MKTWR 7.4.11	00018892	RPM-5154	MKTWR-2927	Enh	Issue – Add support for New Trade Keywords (SWLinked TradeID) from Markitwire Interface. Fix – Added trade keywords: SWLinkedTradeCCPTradeID, SWLinkedTradeInternalTradeID, SWLinkedTradeMarkitWireID.

4.7 June 2021 Version 7.4.10

Please note that this Version is only available to clients on Calypso version 15 and above.

MarkitWire API 18.0.1

Dependencies

- Calypso 15.2 – Data Uploader 7.9.10

Component	HelpDesk	RPM	Issue	Type	Description
MKTWR 7.4.10	00011765	RPM-5154	MKTWR-2858	Enh	Issue – Add trade keyword for ISDA Fallbacks Supplement field. Fix – Added trade keyword ISDAFallBacksSupplement.

4.8 May 2021 Version 7.4.9

Please note that this Version is only available to clients on Calypso version 15 and above.

MarkitWire API 18.0.1

Dependencies

- Calypso 15.2 – Data Uploader 7.9.10

Component	HelpDesk	RPM	Issue	Type	Description
MKTWR 7.4.9	00011765	RPM-5154	MKTWR-2858	Enh	Issue – Add trade keyword for ISDA Fallbacks Supplement field. Fix – Added trade keyword ISDAFallBacksSupplement.

4.9 March 2021 Version 7.4.8

Please note that this Version is only available to clients on Calypso version 15 and above.

MarkitWire API 16.1.

Dependencies

- Calypso 15.2 – Data Uploader 7.9.10

Component	HelpDesk	Issue	Type	Description
MKTWR 7.4.8	00011850	MKTWR-2764	Enh	Issue - Add support for "ICESWAP Rate" as Settlement rate source for Swaptions.

4.10 March 2021 Version 7.4.7

Please note that this Version is only available to clients on Calypso version 15 and above.

MarkitWire API 16.1.

Dependencies

- Calypso 15.2 – Data Uploader 7.9.1

Component	HelpDesk	Issue	Type	Description
MKTWR 7.4.7	00008227	MKTWR-2801	Issue	Issue – Clearing trade cannot be processed if the book has been changed.

4.11 November 2020 Version 7.4.6

Please note that this Version is only available to clients on Calypso version 15 and above.

MarkitWire API 16.1.

Dependencies

- Calypso 15.2 – Data Uploader 7.9.1

Component	HelpDesk	Issue	Type	Description
MKTWR 7.4.6	188251 193652 192785 192388 00005477	MKTWR-2692	Enh	Issue – Add support for Agreed Discount Rate for Swaptions. Fix – Added field / trade keyword PlatformAgreedDiscountRate for swaptions. It can be mapped as follows:

Component	HelpDesk	Issue	Type	Description
				If mapping is not provided, the trade keyword is set to the value coming from MarkitWire. Important Note: This enhancement is part of the Libor Reform package. The Libor Reform package requires a specific license agreement.

4.12   March 2020 Version 7.4.5

Please note that this Version is only available to clients on Calypso version 15 and above.

MarkitWire API 16.1.

Dependencies

- Calypso 15.2 – Data Uploader 7.9.1

Version	Component	HelpDesk	Issue	Type	Description
7.4.5	MKTWR	186042 193763 194217	MKTWR-2559	Enh	Issue – Swapswire Trade Engine processes Released message before Done message. Fix – Added a delay of 1 second when process messages coming from MW. You can configure the delay using the property EventCreationLag in the calypso_sw_config.properties.

Version	Component	HelpDesk	Issue	Type	Description
7.4.5	MKTWR	184474	MKTWR-2514	Issue	Issue - Issue when sending trade with Amortization schedule from Calypso to MarkitWire. Fix - Corrected the stub generating mechanism in this scenario to allege deals correctly.
7.4.5	MKTWR	186703	MKTWR-2504	Issue	Issue - Field swPrivateDataVersionId from SWML filename is not correctly set.
7.4.5	MKTWR	186344	MKTWR-2501	Issue	Issue - Swapswire Trade Engine does not send message level cancellation notification back to MW.
7.4.5	MKTWR	181563	MKTWR-2473	Issue	Issue - Swapswire Trade Engine does not process Messages when issue occurs. Fix - MW interface was performing the update of ext-ref in the MW-UploadCustomizer for re-key action which was happening post MW translation, however this re-key update is already handled in DTUP framework so the post MW translation ext-ref is not needed hence it has been removed to maintain the integrity of the unique-id of objects of processing in tread pool.

4.13   July 2019 Version 7.4.4

Please note that this Version is only available to clients on Calypso version 15 and above.

MarkitWire API 16.1.

Dependencies

- Calypso 15.2 – Data Uploader 7.9.0

Version	Component	HelpDesk	Issue	Type	Description
7.4.4	MKTWR	180965	MKTWR-2468	Issue	Issue – Swaption – Cash Settled – Settlement Rate Index Mapping – The tenor should be the tenor from the floating leg, not the swap tenor.
7.4.4	MKTWR	182121	MKTWR-2465	Enh	Issue - Failed to import Swapswire child trade when block trade is not imported. Fix - While importing the child allocation trade, if the block (parent) trade is not found then we check the domain "SkipAllocatedParentExistsValidation". If it contains Value = true, we save the allocation child trade as a new trade in Calypso. Otherwise, an error indicates that the parent trade cannot be found, and the child trade is not saved. If the parent trade is found, the trade keyword SWBlockDealId is set on the child trade to the parent MW deal id.

4.14   July 2019 Version 7.4.3

Please note that this Version is only available to clients on Calypso version 15 and above.

MarkitWire API 16.1.

Dependencies

- Calypso 16.1 – Data Uploader 7.8.3
- Calypso 15.2 – Data Uploader 7.8.4

Version	Component	HelpDesk	Issue	Type	Description
7.4.3	MKTWR	180535	MKTWR-2434	Enh	Issue - Add support for the MW API 16.1.

Version	Component	HelpDesk	Issue	Type	Description
7.4.3	MKTWR	178573 178429	MKTWR-2459	Issue	Issue – Novating trade from Markitwire for which Calypso is in a different timezone gives error of novation date being before trade date. Fix – Fixed the problem of trade date-time and novation date-time in different timezone by considering the trade time for new trade coming from Markitwire in tag SwTradeVersionTimestamp.
7.4.3	MKTWR	177791 175590	MKTWR-2401	Enh	Issue - When the SwapswireTradeEngine is unable to connect to MarkitWire it tries reconnection based on configurable attempts and interval. In this process, it first disconnects and then reconnects. We need to clear the sessions from the pool when disconnecting. Fix - Added support to clean up the pooled sessions when the engine is unable to connect to MarkitWire due to network issues.

4.15   May 2019 Version 7.4.2

Please note that this Version is only available to clients on Calypso version 15 and above.

MarkitWire API 15.2.1

Dependencies

- Calypso 16.1 – Data Uploader 7.7.5
- Calypso 15.2 – Data Uploader 7.7.4
- Calypso 15 – Data Uploader 6.2.24
- Calypso 14 - Data Uploader 6.2.24

Fixes

- MKTWR-2441 - CCP mode - Trade gets created in Calypso but trade ID is not reflected in Message report.
- MKTWR-2439 – Compatibility with Data Uploader schema changes.
- HD178726/MKTWR-2422 - Mapping of SettlementRateIndex of a Swap option is based off the Swap Tenor rather than the Payment Frequency of the Floating Rate Index

Fixed handling of this particular type of settlement type - Collateralized Cash Price.

- HD163848/MKTWR-2390 - Duplicating Alpha brokerage fee onto Beta trade.

Fixed the issue by checking if the trade does not have a Brokerage fee type then we will not add it as part of the unilateral amend.

4.16   April 2019 Version 7.4.1

Please note that this Version is only available to clients on Calypso version 15 and above.

MarkitWire API 15.2.1

Dependencies

- Calypso 15.2 – Data Uploader 7.7.0
- Calypso 15 – Data Uploader 6.2.24
- Calypso 14 - Data Uploader 6.2.24

Fixes

- MKTWR-2404 - FRA LCH Netting – Error "Invalid Termination Amount for Full Termination" while loading the last SWML file of cancellation.

4.17   March 2019 Version 7.4.0

Please note that this Version is only available to clients on Calypso version 14 and above.

MarkitWire API 15.2.1

Dependencies

- Calypso 15.2 – Data Uploader 7.7.0

- Calypso 15 – Data Uploader 6.2.24
- Calypso 14 - Data Uploader 6.2.24

Fixes

- HD175590/MKTWR-2378 - SwapsWire engine is in Started status even if MarkitWire is down.

If all reconnection attempts fail, the SwapsWire engine is now stopped.

- HD175806/MKTWR-2373 - SWML debug file location should be configurable.

Added ability to customize the SWML debug file location. The following properties have been added to "calypso_SW_config.properties":

- logMessages = true/false. If set to true (default), debug files are generated, else no file is generated.
- messageFileDir = <user defined location>. If messageFileDir is not provided then the debug files are generated in <user home>/Calypso/markitwire/ by default.

- HD176074/MKTWR-2370 - MW Engine - Issue passing encrypted password in "calypso_sw_dealsink_config.xml".

Added support for encrypted password in "calypso_sw_dealsink_config.xml".

- MKTWR-2364 – Add BusinessFlow trade keyword for pre-processing function.

The property BusinessFlow has been added to "calypso_SW_config.properties" and populates the trade keyword BusinessFlow. If not set, it defaults to FCM.

- HD172034/MKTWR-2360 – Cleared trades from Trade Web give error.

Added check if the novation party in the translated upload xml is same as the swClearingHouse partyId. If so, the trade needs to be novated as the Clearing broker will not be the new CP on the trade post clearing and it will not be treated as Trilateral clearing scenario.

- HD174501/MKTWR-2355 - Calypso trade not cancelling when MW trade cancels because of invalid notional amount.

Fixed the issue by using the current notional when terminating the amortized trade.

- MKTWR-2345 – SQL Binding implementation.
- HD174135/MKTWR-2338 - Trades failed to be imported from MarkitWire when Additional Payment Reason is Partial Termination.
- MKTWR-2335 - When FCM rejects the deal from Calypso, it sends message to MW for reject but does not get any acknowledgement because the trade in Calypso is not updated with proper keywords.

Made changes to pick-up deal once FCM-reject request is dropped to MW to fetch updated state of FCM MW trade.

- MKTWR-2330 - FCM - In FCM pre-clearing, when trades are accepted by FCM and sent for clearing to clearing-house, the incoming message to FCM remains in status PENDING_VALID if the clearing house rejects the deal.

Made changes in handling the notifications in Clearing-house reject scenario for the FCM pre-takeup functionality.

- MKTWR-2320 – FCM – Add support for Pre Submission Clearing Model for Clearing Broker.

Details regarding functionality is provided in integration guide please refer to section "FCM/Clearing Broker business flow support"

- HD172754/MKTWR-2319 - SwapswireTradeEngine - Add support for parallel processing.

Added support for multiple engines in MW and connecting to separate dealsinks for parallel processing.

To enable this, an instance of the engine must be provided with an additional argument -engineName denoting the unique name of the engine; for example, -engineName=SwapswireTradeEngineOne.

The environment property SWAPSWIRE_ENGINE_MULTI_MODE, has been added to signify that multiple Swapswire engines are used.

When true, multiple engines can be created as follows.

NOTE that nothing needs to be changed if SWAPSWIRE_ENGINE_MULTI_MODE = false, and the -engineName argument is not set.

Please note that numbers/digits and underscores cannot be used to name an engine (e.g. SwapswireEngine1 will not work).

Sample Engine Configuration:

SwapswireTradeEngineOne_SWAPSWIRE_USER=dealsink1

SwapswireTradeEngineOne_SWAPSWIRE_PASSWORD=pwd1

SwapswireTradeEngineOne_SWAPSWIRE_CONCURRENT_LOGIN_NO=1

SwapswireTradeEngineTwo_SWAPSWIRE_USER=dealsink2

SwapswireTradeEngineTwo_SWAPSWIRE_PASSWORD=pwd2

SwapswireTradeEngineTwo_SWAPSWIRE_CONCURRENT_LOGIN_NO=1

In the environment properties, the deal sink user id (SWAPSWIRE_USER), deal sink password (SWAPSWIRE_PASSWORD) and the concurrent login count (SWAPSWIRE_CONCURRENT_LOGIN_NO) will now be modified to <engine name>_SWAPSWIRE_USER, <engine name>_SWAPSWIRE_PASSWORD and <engine name>_SWAPSWIRE_CONCURRENT_LOGIN_NO.

Similarly, in "calypso_SW_config.properties", properties related to do-recovery need to be changed; performDoRecovery, doRecoveryStartDate and doRecoveryEndDate will now become <engine name>_performDoRecovery, <engine name>_doRecoveryStartDate and <engine name>_doRecoveryEndDate respectively.

- HD172855/MKTWR-2316 - SwapCrossCurrency Position creation issue
- HD170682/MKTWR-2308 - SwapswireEngine throws NPE when processing PSEventRepublish.

Added checks to avoid exception when handling bad events of SwapswireTradeEngine.

- HD172555/MKTWR-2303 - BRL non-deliverable swaps in Markitwire are not being captured as non-deliverable IRS in Calypso.

Added support for Non deliverable Swap having OIS index to be saved as NDS if old product type NonDeliverableSwap is used is used, and SwapNonDeliverable if new product type SwapNonDeliverable is used.

- MTKWR-2277 - Markitwire Bidirectional mode - Engine server throws error while releasing the deal from Calypso.

Added support for microseconds precision for ExecutionDatetime while alleging trade from Calypso to MarkitWire in accordance with the changes in MW API.

- HD163848/MKTWR-2273 - Duplicating Alpha brokerage fee onto Beta trade.

Fixed the issue by checking if the trade does not have a Brokerage fee type then we will not add it as part of the unilateral amend.

4.18   June 2023 Version 7.3.9

Please note that this Version is only available to clients on Calypso version 14 and above.

MarkitWire API 20.1

Component	Capability	Capability Group	Asset Class	HelpDesk	RPM	Issue	Type	Description
Markitwire 7.3.9	Integration	Trades Data Integration	Cross	00039491		MKTWR-3376	Issue	Issue – Configurable delay/sleep time of at least 20 seconds between SW_Disconnect and SW_Connect while using MW API.

Component	Capability	Capability Group	Asset Class	HelpDesk	RPM	Issue	Type	Description
								Impact Analysis – Local impact – Added delay between disconnect and connect in case of session disconnect.

4.19   April 2023 Version 7.3.8

Please note that this Version is only available to clients on Calypso version 14 and above.

MarkitWire API 20.0.1.

Component	Capability	Capability Group	Asset Class	HelpDesk	RPM	Issue	Type	Description
Markitwire 7.3.8	Integration	Trades Data Integration	Cross	00039491		MKTWR-3365	Issue	Issue – Logging statements for finding reasons for "MW Trade array fetch query" notifications. Impact Analysis – Local impact – New incoming trade booking.

4.20   January 2022 Version 7.3.7

Please note that this Version is only available to clients on Calypso version 14 and above.

MarkitWire API 18.0.1.

Dependencies

- Calypso 15, 15.2 – Data Uploader 7.6.23
- Calypso 14 – Data Uploader 7.6.23

Component	HelpDesk	RPM	Issue	Type	Description
Markitwire 7.3.7	00022480		MKTWR-2998	Issue	Issue – Unexpected value of "Apply Pmt Lag to Principal Flow" for Non MtM Cross Currency Swap from Markitwire. It should be set to false when Mark-To-Market is unchecked. Impact Analysis – Local impact to MWXccyParser – Setting "Apply Pmt Lag to Principal Flow" properly.

4.21   June 2021 Version 7.3.6

Please note that this Version is only available to clients on Calypso version 14 and above.

MarkitWire API 18.0.1.

Dependencies

- Calypso 15, 15.2 – Data Uploader 7.6.23
- Calypso 14 – Data Uploader 7.6.23

Component	HelpDesk	RPM	Issue	Type	Description
Markitwire 7.3.6	00011765	RPM-5466	MKTWR-2890	Enh	Issue – Add trade keyword for ISDA Fallbacks Supplement field. Fix – Added trade keyword ISDAFallBacksSupplement.
Markitwire 7.3.6	00012291 00012573 00014812	RPM-5466	MKTWR-2885	Enh	Issue - Add support for RFR on CapFloor in FpML module. Fix - Index transition – Added RFR Index support on Cap-Floor product in incoming and outgoing mode.

Component	HelpDesk	RPM	Issue	Type	Description
Markitwire 7.3.6	00015371		MKTWR-2884	Issue	Issue - "Apply Pmt Lag To Principal Flows" is not set properly as per the Intermediate Exchange field for MW trades.

4.22   November 2020 Version 7.3.5

Please note that this Version is only available to clients on Calypso version 14 and above.

MarkitWire API 17.0.2.

Dependencies

- Calypso 15, 15.2 – Data Uploader 7.6.18
- Calypso 14 – Data Uploader 7.6.18

Component	HelpDesk	Issue	Type	Description
Markitwire 7.3.5	188251 00005596	MKTWR-2702	Enh	Issue – Rate Index change - Add support for linking cancelled trade with replacement trade. Fix – Added trade keywords to link canceled trade with replacement trade: Canceled trade with old rate index: PlatformTransitionTradeId - MW trade id of New trade (with new index) PlatformTransitionTradeIdType - MW trade id type - MarkitWireId PlatformTransitionReason - Transition reason = IndexTransitionReplacedByTrade TransitionTo - Calypso trade id of New trade (with new index)

Component	HelpDesk	Issue	Type	Description
				TransitionReason - Calypso value for index transition reason = IndexTransition
				New trade with new rate index:
				PlatformTransitionTradeId - MW trade Id of Cancelled trade (with old index)
				PlatformTransitionTradeIdType - MW trade id type - MarkitWireId
				PlatformTransitionReason - Transition reason = IndexTransitionReplacedTrade
				TransitionFrom - Calypso trade id of Cancelled trade (with old index)
				TransitionReason - Calypso value for index transition reason = IndexTransition

4.23 June 2020 Version 7.3.4

Please note that this Version is only available to clients on Calypso version 14 and above.

MarkitWire API 17.0.1.

Dependencies

- Calypso 15, 15.2 – Data Uploader 7.6.14
- Calypso 14 – Data Uploader 7.6.14

Component	HelpDesk	Issue	Type	Description
Markitwire 7.3.4	193652 192785	MKTWR-2617	Enh	Issue – Add support for Agreed Discount Rate for Swaptions. Fix – Added field / trade keyword PlatformAgreedDiscountRate for swaptions.

Component	HelpDesk	Issue	Type	Description
	192388			It can be mapped as follows: If mapping is not provided, the trade keyword is set to the value coming from MarkitWire. Important Note: This enhancement is part of the Libor Reform package. The Libor Reform package requires a specific license agreement.
Markitwire 7.3.4	172555	MKTWR-2311	Enh	Issue - BRL non-deliverable swaps in Markitwire are not being captured as non-deliverable IRS in Calypso. Fix - Added support for Non deliverable Swap having OIS index to be saved as NDS if old product type NonDeliverableSwap is used, and SwapNonDeliverable if new product type SwapNonDeliverable is used.

4.24   March 2019 Version 7.3.3

Please note that this Version is only available to clients on Calypso version 14 and above.

MarkitWire API 15.2.1

Dependencies

- Calypso 15.2 – Data Uploader 7.6.1
- Calypso 15 – Data Uploader 6.2.24
- Calypso 14 - Data Uploader 6.2.24

Fixes

- HD172855/MKTWR-2317 - SwapCrossCurrency Position creation issue: MWPlatformSwapCrossCurrencyNewPositionParser not found.
- HD170682/MKTWR-2290 – Swapswire Trade Engine throws NPE when processing PSEventRepublish.

Added checks to avoid exception when handling bad events of Swapswire Trade Engine.

- HD163848/MKTWR-2288 - Duplicating Alpha brokerage fee onto Beta trade.

Fixed the issue by checking if the trade does not have a Brokerage fee type then we will not add it as part of the unilateral amend.

- HD167707/MKTWR-2282 - The action specified in the first value of "UploadAmendAction" is always selected instead of the input action.

Added support for the new domains – "MWUploadAmendAction" and "MWUploadUpdateAction" where user will need to configure a custom action which they want to be applied for amendments from MW. After adding the custom actions in these domains for example - MW_AMEND and MW_UPDATE, we also need to put these in two more domains – "tradeAction" domain and "UploadAllowedAmendActions" domain. And these should also be present in the trade workflow in all the statuses where applicable. If these are empty, then we fall back to the current approach to look for domains – "UploadAmendAction" and "UploadUpdateAction". If these are also empty, then we apply action AMEND.

Please run Execute SQL of MW module to get the domains. Rest of the config must be done manually as it is a custom action.

The change uses common method added in uploader and hence is dependent on the data uploader module versioned 6.6.8 and above.

4.25   July 2019 Version 7.2.5

Please note that this Version is only available to clients on Calypso version 15 and above.

MarkitWire API 16.1.

Dependencies

- Calypso 15.1 – Data Uploader 7.2.9

Version	Component	HelpDesk	Issue	Type	Description
7.2.5	MKTWR	180535	MKTWR-2434	Enh	Issue - Add support for the MW API 16.1.

Version	Component	HelpDesk	Issue	Type	Description
7.2.5	MKTWR	178429	MKTWR-2427	Issue	Issue - FRA trades do not get novated upon clearing (error message "Termination trade date cannot be before trade date" due to different timezones). Fix – Fixed the problem of trade date-time and novation date-time in different timezone by considering the trade time for new trade coming from Markitwire in tag SwTradeVersionTimestamp.

4.26   May 2019 Version 7.2.4

Please note that this Version is only available to clients on Calypso version 15 and above.

MarkitWire API 15.0.1

Dependencies

- Calypso 15.1 – Data Uploader 7.2.9

Fixes

- HD178726/MKTWR-2421 - Mapping of SettlementRateIndex of a Swap option is based off the Swap Tenor rather than the Payment Frequency of the Floating Rate Index

Fixed handling of this particular type of settlement type - Collateralized Cash Price.

- HD176074/MKTWR-2417 - MW Engine - Issue passing encrypted password in "calypso_sw_dealsink_config.xml".

Added support for encrypted password in "calypso_sw_dealsink_config.xml".

- HD177791/MKTWR-2399 - When the SwapswireTradeEngine is unable to connect to MarkitWire it tries reconnection based on configurable attempts and interval. In this process, it first disconnects and then reconnects. We need to clear the sessions from the pool when disconnecting.

Added support to clean up the pooled sessions when the engine is unable to connect to MarkitWire due to network issues.

4.27   April 2019 Version 7.2.3

Please note that this Version is only available to clients on Calypso version 15 and above.

MarkitWire API 15.0.1

Dependencies

- Calypso 15.1 – Data Uploader 7.2.9

Fixes

- HD170682/MKTWR-2307 - SwapswireEngine throws NPE when processing PSEventRepublish.

Added checks to avoid exception when handling bad events of SwapswireTradeEngine.

4.28   September 2020 Version 7.1.18

Please note that this Version is only available to clients on Calypso version 15 and above.

MarkitWire API 16.1.

Dependencies

- Calypso 15.1, 15.2 – Data Uploader 6.2.x, 6.1.x, 6.9.x, 6.10.x

Component	HelpDesk	Issue	Type	Description
Markitwire 7.1.18	197022 198945	MKTWR-2644	Issue	Issue – Multiple unhandled connection issues for swapswire trade engine.

4.29   March 2020 Version 7.1.17

Please note that this Version is only available to clients on Calypso version 15 and above.

MarkitWire API 16.1.

Dependencies

- Calypso 15.1, 15.2 – Data Uploader 6.2.x, 6.1.x, 6.9.x, 6.10.x

Version	Component	HelpDesk	Issue	Type	Description
7.1.17	MKTWR	192939	MKTWR-2557	Issue	Issue – SwapCrossCurrencyIRS - Allocated Trade is stuck in VERIFIED status. Fix - Use the Pay leg notional as an allocated notional while performing the allocation.

4.30   January 2020 Version 7.1.16

Please note that this Version is only available to clients on Calypso version 15 and above.

MarkitWire API 16.1.

Dependencies

- Calypso 15.1, 15.2 – Data Uploader 6.2.x, 6.1.x, 6.9.x, 6.10.x

Version	Component	HelpDesk	Issue	Type	Description
7.1.16	MKTWR	189937	MKTWR-2537	Issue	Issue – Brokerage Fee should not be added to Child trade created from Parent trade termination. Fix - Added fix to not add the BRK fee if it does not exist on the cleared trade for the amend happening due to ACK sent to MarkitWire. The domain "proagateFees" should not contain "BRK" so that this fee is not propagated to the child trade upon novation.

4.31   November 2019 Version 7.1.15

Please note that this Version is only available to clients on Calypso version 15 and above.

MarkitWire API 16.1.

Dependencies

- Calypso 15.1, 15.2 – Data Uploader 6.2.x, 6.1.x, 6.9.x, 6.10.x

Version	Component	HelpDesk	Issue	Type	Description
7.1.15	MKTWR	186703	MKTWR-2505	Issue	Issue – The swPrivateDataVersionId of the SWML filename is different from the swPrivateDataVersionId indicated inside the SWML file. Fix – The filename is now using the swPrivateDataVersionId indicated inside the SWML file.
7.1.15	MKTWR	186344	MKTWR-2500	Issue	Issue – Swapswire Trade engine does not send message level cancellation notification back to MW.

4.32   July 2019 Version 7.1.12, 7.1.13, 7.1.14

Please note that this Version is only available to clients on Calypso version 15 and above.

MarkitWire API 16.1.

Dependencies

- Calypso 15.1, 15.2 – Data Uploader 6.2.x, 6.1.x, 6.9.x

Version	Component	HelpDesk	Issue	Type	Description
7.1.12	MKTWR	181563	MKTWR-2474	Issue	Issue – When exercising a swaption trade, the underlying swap trade is not fully completed, and prevents the SwapswireTradeEngine from processing further Messages.
7.1.13 7.1.14	MKTWR	186042 187425	MKTWR-2493	Issue	Issue - SwapswireTradeEngine processes "Released" message before "Done" message. Fix - Added a delay of 1Sec which can be modified using property EventCreationLag in calypso_sw_config.properties file.

4.33   July 2019 Version 7.1.11

Please note that this Version is only available to clients on Calypso version 15 and above.

MarkitWire API 16.1.

Dependencies

- Calypso 15.1, 15.2 – Data Uploader 6.2.27, 6.10.4, 6.1.19

Version	Component	HelpDesk	Issue	Type	Description
7.1.11	MKTWR	182121	MKTWR-2466	Issue	Issue – Fail to import Swapswire Child trade when block trade is not imported. Fix - While importing the child allocation trade, if the block (parent) trade is not found then we check the domain "SkipAllocatedParentExistsValidation". If it contains Value = true, we save the allocation child trade as a new trade in Calypso. Otherwise, an error indicates that the parent trade cannot be found, and the child trade is not saved. If the parent trade is found, the trade keyword SWBlockDealId is set on the child trade to the parent MW deal id.

4.34 July 2019 Version 7.1.8, 7.1.9, 7.1.10

Please note that this Version is only available to clients on Calypso version 15 and above.

MarkitWire API 16.1.

Dependencies

- Calypso 15.1, 15.2 – Data Uploader 6.2.27, 6.10.4, 6.1.19

Version	Component	HelpDesk	Issue	Type	Description
7.1.8	MKTWR	175806	MKTWR-2374	Enh	Issue – SWML debug file location should be configurable. Fix - Added ability to customize the SWML debug file location. The following properties have been added to "calypso_SW_config.properties": logMessages = true/false. If set to true (default), debug files are generated, else no file is generated. messageFileDir = <user defined location>. If messageFileDir is not provided then the debug files are generated in <user home>/Calypso/markitwire/ by default.
7.1.8	MKTWR	176074	MKTWR-2371	Enh	Issue - MW Engine - Issue passing encrypted password in "calypso_sw_dealsink_config.xml". Fix - Added support for encrypted password in "calypso_sw_dealsink_config.xml".
7.1.8	MKTWR		MKTWR-2368	Enh	Issue - Add BusinessFlow trade keyword for pre-processing function. Fix - The property BusinessFlow has been added to "calypso_SW_config.properties" and populates the trade keyword BusinessFlow. If not set, it defaults to FCM.
7.1.9	MKTWR	172034	MKTWR-2362	Enh	Issue – Cleared trades from Trade Web give error.

Version	Component	HelpDesk	Issue	Type	Description
					Fix - Added check if the novation party in the translated upload xml is same as the swClearingHouse partyId. If so, the trade needs to be novated as the Clearing broker will not be the new CP on the trade post clearing and it will not be treated as Trilateral clearing scenario.
7.1.9	MKTWR	174501	MKTWR-2357	Issue	Issue - Calypso trade not cancelling when MW trade cancels because of invalid notional amount. Fix - Fixed the issue by using the current notional when terminating the amortized trade.
7.1.10	MKTWR	180535	MKTWR-2434	Enh	Issue - Add support for the MW API 16.1.
7.1.10	MKTWR	178726	MKTWR-2420	Issue	Issue - Mapping of SettlementRateIndex of a Swap option is based off the Swap Tenor rather than the Payment Frequency of the Floating Rate Index Fix - Fixed handling of this particular type of settlement type - Collateralized Cash Price.
7.1.10	MKTWR		MKTWR-2407	Issue	Issue - FRA LCH Netting – Error "Invalid Termination Amount for Full Termination" while loading the last SWML file of cancellation.
7.1.10	MKTWR	177791 175590	MKTWR-2401	Enh	Issue - When the SwapswireTradeEngine is unable to connect to MarkitWire it tries reconnection based on configurable attempts and interval. In this process, it first disconnects and then reconnects. We need to clear the sessions from the pool when disconnecting. Fix - Added support to clean up the pooled sessions when the engine is unable to connect to MarkitWire due to network issues.

Version	Component	HelpDesk	Issue	Type	Description
7.1.10	MKTWR	173227	MKTWR-2388	Issue	Issue - UPFRONT_FEE is removed from beta trade while doing a unilateral amendment, Fix - Fixed the issue by adding a check for executing the logic only for the fee type of brokerage (BRK).

4.35   April 2019 Version 7.1.7

Please note that this Version is only available to clients on Calypso version 15 and above.

MarkitWire API 15.2.1

Dependencies

- Calypso 15.2 – Data Uploader 6.10.0

Fixes

- MTKWR-2363 - Markitwire Bidirectional mode - Engine server throws error while releasing the deal from Calypso.

Added support for microseconds precision for ExecutionDatetime while alleging trade from Calypso to MarkitWire in accordance with the changes in MW API.

- MKTWR-2337 - When FCM rejects the deal from Calypso, it sends message to MW for reject but does not get any acknowledgement because the trade in Calypso is not updated with proper keywords.

Made changes to pick-up deal once FCM-reject request is dropped to MW to fetch updated state of FCM MW trade.

- MKTWR-2332 - FCM - In FCM pre-clearing, when trades are accepted by FCM and sent for clearing to clearing-house, the incoming message to FCM remains in status PENDING_VALID if the clearing house rejects the deal.

Made changes in handling the notifications in Clearing-house reject scenario for the FCM pre-takeup functionality.

- HD172754/MKTWR-2325 - SwapswireTradeEngine - Add support for parallel processing.

Added support for multiple engines in MW and connecting to separate dealsinks for parallel processing.

To enable this, an instance of the engine must be provided with an additional argument -engineName denoting the unique name of the engine; for example, -engineName=SwapswireTradeEngineOne.

The environment property SWAPSWIRE_ENGINE_MULTI_MODE, has been added to signify that multiple Swapswire engines are used.

When true, multiple engines can be created as follows.

NOTE that nothing needs to be changed if SWAPSWIRE_ENGINE_MULTI_MODE = false, and the -engineName argument is not set.

Please note that numbers/digits and underscores cannot be used to name an engine (e.g. SwapswireEngine1 will not work).

Sample Engine Configuration:

SwapswireTradeEngineOne_SWAPSWIRE_USER=dealsink1

SwapswireTradeEngineOne_SWAPSWIRE_PASSWORD=pwd1

SwapswireTradeEngineOne_SWAPSWIRE_CONCURRENT_LOGIN_NO=1

SwapswireTradeEngineTwo_SWAPSWIRE_USER=dealsink2

SwapswireTradeEngineTwo_SWAPSWIRE_PASSWORD=pwd2

SwapswireTradeEngineTwo_SWAPSWIRE_CONCURRENT_LOGIN_NO=1

In the environment properties, the deal sink user id (SWAPSWIRE_USER), deal sink password (SWAPSWIRE_PASSWORD) and the concurrent login count (SWAPSWIRE_CONCURRENT_LOGIN_NO) will now be modified to <engine name>_SWAPSWIRE_USER, <engine name>_SWAPSWIRE_PASSWORD and <engine name>_SWAPSWIRE_CONCURRENT_LOGIN_NO.

Similarly, in "calypso_SW_config.properties", properties related to do-recovery need to be changed; performDoRecovery, doRecoveryStartDate and doRecoveryEndDate will now become <engine name>_performDoRecovery, <engine name>_doRecoveryStartDate and <engine name>_doRecoveryEndDate respectively.

- HD163848/MKTWR-2323 - Duplicating Alpha brokerage fee onto Beta trade.

  Fixed the issue by checking if the trade does not have a Brokerage fee type then we will not add it as part of the unilateral amend.

- HD170682/MKTWR-2310 - SwapswireEngine throws NPE when processing PSEventRepublish.

  Added checks to avoid exception when handling bad events of SwapswireTradeEngine.

- HD172555/MKTWR-2304 - BRL non-deliverable swaps in Markitwire are not being captured as non-deliverable IRS in Calypso.

Added support for Non deliverable Swap having OIS index to be saved as NDS if old product type NonDeliverableSwap is used, and SwapNonDeliverable if new product type SwapNonDeliverable is used.

4.36   January 2019 Version 7.1.6

Please note that this Version is only available to clients on Calypso version 14 and above.

MarkitWire API 15.2.1

Dependencies

- Calypso 15.2 – Data Uploader 6.2.24
- Calypso 15 – Data Uploader 6.2.24
- Calypso 14 - Data Uploader 6.2.24

Fixes

- RPM1259/MKTWR-2255: FCM - Pre-Submission Clearing Model for Clearing Broker. Details regarding functionality is provided in integration guide please refer to section "FCM/Clearing Broker business flow support"

Release Notes – Version 6 Suite

5.1 February 2022 Version 6.3.10

MarkitWire API 17.0.2.

Dependencies

- Calypso 15 – Data Uploader 5.3.0
- Calypso 14 – Data Uploader 5.3.0
- Calypso 13.0.0.7.SP2 – Data Uploader 4.14.14

Component	HelpDesk	Issue	Type	Description
Markitwire 6.3.10	00026926	MKTWR-3032	Enh	Issue – Changes to accommodate the new settlement type element "clearedPhysicalSettlement".

5.2 December 2020 Version 6.3.9

MarkitWire API 17.0.2.

Dependencies

- Calypso 15 – Data Uploader 5.3.0
- Calypso 14 – Data Uploader 5.3.0
- Calypso 13.0.0.7.SP2 – Data Uploader 4.14.14

Component	HelpDesk	Issue	Type	Description
Markitwire 6.3.9	00007633	MKTWR-2730	Issue	Issue – While novating a cross currency trade from MW UI, the novation is reflected fine when the "Mark To Market" checkbox is checked but gets an error otherwise.

5.3   September 2020 Version 6.3.8

MarkitWire API 17.0.2.

Dependencies

- Calypso 15 – Data Uploader 5.3.0
- Calypso 14 – Data Uploader 5.3.0
- Calypso 13.0.0.7.SP2 – Data Uploader 4.14.14

Component	HelpDesk	Issue	Type	Description
Markitwire 6.3.8	188251	MKTWR-2669	Enh	Issue – Rate Index change - Add support for linking cancelled trade with replacement trade. Fix – Added trade keywords to link canceled trade with replacement trade: Canceled trade with old rate index: PlatformTransitionTradeId - MW trade id of New trade (with new index) PlatformTransitionTradeIdType - MW trade id type - MarkitWireId PlatformTransitionReason - Transition reason = IndexTransitionReplacedByTrade TransitionTo - Calypso trade id of New trade (with new index)

Component	HelpDesk	Issue	Type	Description
				TransitionReason - Calypso value for index transition reason = IndexTransition
				New trade with new rate index:
				PlatformTransitionTradeId - MW trade Id of Cancelled trade (with old index)
				PlatformTransitionTradeIdType - MW trade id type - MarkitWireId
				PlatformTransitionReason - Transition reason = IndexTransitionReplacedTrade
				TransitionFrom - Calypso trade id of Cancelled trade (with old index)
				TransitionReason - Calypso value for index transition reason = IndexTransition
Markitwire 6.3.8	188251	MKTWR-2668	Enh	Issue – Add support for Agreed Discount Rate for Swaptions.
				Fix – Added field / trade keyword PlatformAgreedDiscountRate for swaptions.
				It can be mapped as follows:
				If mapping is not provided, the trade keyword is set to the value coming from MarkitWire.
				Important Note: This enhancement is part of the Libor Reform package. The Libor Reform package requires a specific license agreement.

5.4 September 2020 Version 6.4.3

Please note that this Version is only available to clients on Calypso version 13.

MarkitWire API 14.2.0. The schema version used for testing from the MarkitServ download site is 14.2.349493_http.

Dependencies

- Calypso 13.0.0.7.SP2 – Data Uploader 6.4.3

Component	HelpDesk	Issue	Type	Description
Markitwire 6.4.3	197673	MKTWR-2636	Enh	Issue - Support ExecutionSourceLEI trade keyword for all execution sources (not just SEF).

5.5 June 2020 Version 6.4.2

Please note that this Version is only available to clients on Calypso version 13.

MarkitWire API 14.2.0. The schema version used for testing from the MarkitServ download site is 14.2.349493_http.

Dependencies

- Calypso 13.0.0.7.SP2 – Data Uploader 4.16.4

Component	HelpDesk	Issue	Type	Description
Markitwire 6.4.2	195632 177791 175590	MKTWR-2603	Enh	Issue - When the SwapswireTradeEngine is unable to connect to MarkitWire it tries reconnection based on configurable attempts and interval. In this process, it first disconnects and then reconnects. We need to clear the sessions from the pool when disconnecting. Fix - Added support to clean up the pooled sessions when the engine is unable to connect to MarkitWire due to network issues.

5.6   November 2019 Version 6.4.1

Please note that this Version is only available to clients on Calypso version 13.

MarkitWire API 14.2.0. The schema version used for testing from the MarkitServ download site is 14.2.349493_http.

Dependencies

- Calypso 13.0.0.7.SP2 – Data Uploader 4.14.2

Version	Component	HelpDesk	Issue	Type	Description
6.4.1	MKTWR	185092	MKTWR-2487	Issue	Issue - Unwanted Compressed Trade Notifications are getting processed in Swapswire Recovery Process.

5.7   November 2019 Version 6.3.7

MarkitWire API 16.1.

Dependencies

- Calypso 15 – Data Uploader 5.3.0
- Calypso 14 – Data Uploader 5.3.0
- Calypso 13.0.0.7.SP2 – Data Uploader 4.14.0

Version	Component	HelpDesk	Issue	Type	Description
6.3.7	MKTWR	184303	MKTWR-2507	Issue	Issue - Internal trades in MW do not get cleared in Calypso due to external reference issue.

5.8 October 2019 Version 6.3.4, 6.3.5, 6.3.6

MarkitWire API 16.1.

Dependencies

- Calypso 15 – Data Uploader 5.3.0
- Calypso 14 – Data Uploader 5.3.0
- Calypso 13.0.0.7.SP2 – Data Uploader 4.14.0

Version	Component	HelpDesk	Issue	Type	Description
6.3.4	MKTWR	172555	MKTWR-2305	Enh	Issue - BRL non-deliverable swaps in Markitwire are not being captured as non-deliverable IRS in Calypso. Fix - Added support for Non deliverable Swap having OIS index to be saved as NDS if old product type NonDeliverableSwap is used is used, and SwapNonDeliverable if new product type SwapNonDeliverable is used.
6.3.5	MKTWR	174501	MKTWR-2358	Issue	Issue - Calypso trade not cancelling when MW trade cancels because of invalid notional amount. Fix - Fixed the issue by using the current notional when terminating the amortized trade.
6.3.6	MKTWR	179356	MKTWR-2483	Issue	Issue – "Negative Notional: error after markitwire novation. Fix - Unsetting the "Adj First" flag.
6.3.6	MKTWR		MKTWR-2409	Issue	Issue - FRA - Invalid Termination Amount for Full Termination while loading the last SWML file of cancellation.
6.3.6	MKTWR	180535	MKTWR-2434	Enh	Issue - Add support for the MW API 16.1.

5.9   July 2020 Version 6.1.2

Please note that this Version is only available to clients on Calypso version 13 and above.

MarkitWire API 17.0.2.

Dependencies

- Calypso 15 – Data Uploader 5.2.21
- Calypso 14 – Data Uploader 5.2.21
- Calypso 13.0.0.7.SP2 – Data Uploader 4.14.0

Component	HelpDesk	Issue	Type	Description
Markitwire 6.1.2	188251	MKTWR-2640	Enh	Issue – Rate Index change - Add support for linking cancelled trade with replacement trade. Fix – Added trade keywords to link canceled trade with replacement trade: Canceled trade with old rate index: PlatformTransitionTradeId - MW trade id of New trade (with new index) PlatformTransitionTradeIdType - MW trade id type - MarkitWireId PlatformTransitionReason - Transition reason = IndexTransitionReplacedByTrade TransitionTo - Calypso trade id of New trade (with new index) TransitionReason - Calypso value for index transition reason = IndexTransition New trade with new rate index: PlatformTransitionTradeId - MW trade Id of Cancelled trade (with old index)

Component	HelpDesk	Issue	Type	Description
				PlatformTransitionTradeIdType - MW trade id type - MarkitWireId
				PlatformTransitionReason - Transition reason = IndexTransitionReplacedTrade
				TransitionFrom - Calypso trade id of Cancelled trade (with old index)
				TransitionReason - Calypso value for index transition reason = IndexTransition
Markitwire 6.1.2	188251	MKTWR-2639	Enh	Issue – Add support for Agreed Discount Rate for Swaptions. Fix – Added field / trade keyword PlatformAgreedDiscountRate for swaptions. It can be mapped as follows: Name: MW/PlatformAgreedDiscountRate Interface Value: EFFR Calypso Value: FEDFUNDS Reverse Default: ☐ If mapping is not provided, the trade keyword is set to the value coming from MarkitWire. Important Note: This enhancement is part of the Libor Reform package. The Libor Reform package requires a specific license agreement.

Release Notes – Version 5 Suite

6.1 March 2020 Version 5.8.7

Please note that this Version is only available to clients on Calypso version 13 and above.

MarkitWire API 14.2.0 as of version 5.8.5. The schema version used for testing from the MarkitServ download site is 14.2.349493_http.

Dependencies

- Calypso 14 – Data Uploader 4.14.2
- Calypso 13.0.0.3.SP1, 13.0.0.7.SP2 – Data Uploader 4.14.2

Version	Component	HelpDesk	Issue	Type	Description
5.8.7	MKTWR	191959	MKTWR-2544	Enh	Issue - <swExecutionDateTime> field is not present in SWDML file while alleging a trade. Fix – The trade keyword ExecutionDateTime must be populated.
5.8.7	MKTWR	186633	MKTWR-2535	Enh	Issue - Unable to send Amend trade details to MW once deal is pulled in Calypso. Fix - The deal needs to be affirmed post pull. If trade keyword PlatfomSubmitStatus has the value "Pull Successful" and an Affirm action is applied, the full SWDML is sent as part of the affirm API to MW.

6.2 December 2019 Version 5.8.1. 5.8.2, 5.8.3, 5.8.4, 5.8.5, 5.8.6

Please note that this Version is only available to clients on Calypso version 13 and above.

MarkitWire API 14.2.0 as of version 5.8.5. The schema version used for testing from the MarkitServ download site is 14.2.349493_http.

Dependencies

- Calypso 14 – Data Uploader 4.14.2
- Calypso 13.0.0.3.SP1, 13.0.0.7.SP2 – Data Uploader 4.14.2

Version	Component	HelpDesk	Issue	Type	Description
5.8.1	MKTWR	143369	MKTWR-2067	Enh	Issue - Add support for pre-release notifications for New-Novated contract state from Markitwire. Fix – Handling both cases where PO steps in and where PO is the remaining.
5.8.1	MKTWR		MKTWR-2039	Enh	Issue - Add support for CFTC cooperative clearing exception keyword in Markitwire interface. Fix - The trade keyword is ReportingCFTCCooperativeClearingException (true/false).
5.8.1	MKTWR	141706	MKTWR-2046	Issue	Issue – Error "ORA-00918: column ambiguously defined". Fix - Corrected the query to fetch the books to solve the ambiguous column error.
5.8.2	MKTWR	115050 152894 155674	MKTWR-2157	Issue	Issue - 1st Fixing Date not transferring to cleared trade.
5.8.2	MKTWR	149057	MKTWR-2093	Issue	Issue – Markitwire trade clearing STP fails due to Termination Trade Date issue. Fix - Converted novation date from GMT to user-default time zone when applying novation.

Version	Component	HelpDesk	Issue	Type	Description
5.8.3	MKTWR	154148	MKTWR-2179	Issue	Issue – Independent Amount remains in Calypso after a bilateral amendment to remove it in MW UI. Fix - When amendment is done over Swaption trades in MW which include removal of Independent amount details, the trades in Calypso were still having the corresponding keywords for independent amount which we have removed.
5.8.4	MKTWR	174027 148151	MKTWR-2327	Enh	Issue - Bi-Directional trade to Markitwire GROUP id failed. Fix - Added support to allege trades to a user group in Markitwire. The keyword CounterpartyGroup needs to be populated with the group user name.
5.8.5	MKTWR	178573 178429	MKTWR-2437	Issue	Issue – Novating trade from Markitwire for which Calypso is in a different timezone gives error of novation date being before trade date. Fix – Fixed the problem of trade date-time and novation date-time in different timezone by considering the trade time for new trade coming from Markitwire in tag SwTradeVersionTimestamp.
5.8.6	MKTWR	184474 186653	MKTWR-2515	Issue	Issue - Issue when sending Amortization schedule on trade from Calypso to Markitwire. Fix – You need to add the following missing mapping values: Name = MW/StubPeriod Interface Value = LongInitial Calypso Value = SPECIFIC FIRST Name = MW/StubPeriod Interface Value = ShortInitial Calypso Value = SHORT FIRST

6.3   October 2021 Version 5.7.14

Please note that this Version is only available to clients on Calypso version 13 and above.

MarkitWire API 18.2

Dependencies

- Calypso 14 – Data Uploader 4.10.13
- Calypso 13.0.0.3.SP1, 13.0.0.7.SP2 – Data Uploader 4.10.13

Component	HelpDesk	Issue	Type	Description
Markitwire 5.7.14		MKTWR-2964	Enh	Issue – Support ISDA 2021 Rate index config in Calypso mapping window. 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. Please refer to the Calypso Markitwire Integration Guide for details.

6.4   August 2023 Version 5.7.16

Please note that this Version is only available to clients on Calypso version 13 and above.

MarkitWire API 20.2

Component	Introduced In	Capability group	Capability	Asset Class	HelpDesk	RPM	Issue	Type	Description
Markitwire 5.7.17		Integration	Trades Data Integration	Cross	00067614	APL-6302	MKTWR-3465	Enh	Issue – MarkitWire - Add support for UPI in bidirectional netting and CCP mode.

6.5   August 2023 Version 5.7.16

Please note that this Version is only available to clients on Calypso version 13 and above.

MarkitWire API 20.1.1

Component	Introduced In	Capability group	Capability	Asset Class	HelpDesk	RPM	Issue	Type	Description
Markitwire 5.7.16							MKTWR-3211	Issue	Issue – Handle the case of missing USI prefix and value in clearing acknowledgement.
Markitwire 5.7.16	Pre-MR	Integration	Trades Data Integration	Cross	0007704 2		MKTWR-3441	Issue	Issue – Getting Netting Sync failure response due to 'ns3' tag embedded to their NettingInstruction.xml file. Impact analysis - Hardcoded the prefix to ns2 always in the

Componen t	Introduce d In	Capabilit y group	Capability	Asse t Class	HelpDes k	RPM	Issue	Type	Description
									MWTranslateUtil.marshalNettingInstructionX MLJAXB()

6.6 October 2022 Version 5.7.15

Please note that this Version is only available to clients on Calypso version 13 and above.

MarkitWire API 18.2

Component	HelpDesk	RPM	Issue	Type	Description
Markitwire 5.7.15		RPM-10431 RPM-10433 RPM-10737	MKTWR-3201	Enh	Issue – Bidirectional - GlobalUTI keyword value is not getting alleged to Markitwire. Fix - ReportingCFTCJurisdiction keyword could be sent as true in the trade keywords.
Markitwire 5.7.15		RPM-10737	MKTWR-3198	Enh	Issue – Added following fields for CFTC support rewrite enhancement in Dealer, End-User, FCM and CCP mode: GlobalUTI GlobalPriorUTI GlobalBlockUTI

6.7   November 2020 Version 5.7.13

Please note that this Version is only available to clients on Calypso version 13 and above.

MarkitWire API 16.1.

Dependencies

- Calypso 14 – Data Uploader 4.10.13
- Calypso 13.0.0.3.SP1, 13.0.0.7.SP2 – Data Uploader 4.10.13

Component	HelpDesk	Issue	Type	Description
Markitwire 5.7.13	197673	MKTWR-2687	Enh	Issue - Support ExecutionSourceLEI trade keyword for all execution sources (not just SEF).

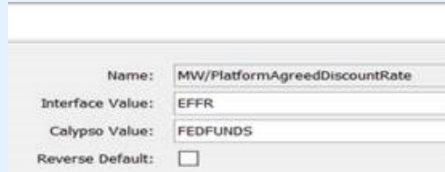## 6.8   May 2020 Version 5.7.11, 5.7.12

Please note that this Version is only available to clients on Calypso version 13 and above.

MarkitWire API 16.1.

Dependencies

- Calypso 14 – Data Uploader 4.10.13
- Calypso 13.0.0.3.SP1, 13.0.0.7.SP2 – Data Uploader 4.10.13

Component	HelpDesk	Issue	Type	Description
Markitwire 5.7.11	174135	MKTWR-2340	Issue	Issue - Trades failed to be imported from MarkitWire when Additional Payment Reason is Partial Termination.
Markitwire 5.7.12	192388	MKTWR-2575	Enh	Issue – Add support for Agreed Discount Rate for Swaptions.

Component	HelpDesk	Issue	Type	Description
				Fix – Added field / trade keyword PlatformAgreedDiscountRate for swaptions. It can be mapped as follows: If mapping is not provided, the trade keyword is set to the value coming from MarkitWire. Important Note: This enhancement is part of the Libor Reform package. The Libor Reform package requires a specific license agreement.