MarkitWire Release Notes

2018 and Under

This document describes the changes in the successive MarkitWire Versions.

Revision History

Revision Date	Comments
September 2010	Release Notes for September 2010 Version
October 2010	Added Changes for October 2010Cumulative Version
December 2010	Added Changes for December 2010 Cumulative Version
Mar 2011	Added Changes for Clearing Life cycle support
April 2011	Added Changes for April 2011 Version
May 2011	Added Changes for May 2011 Version
June 2011	Added Changes for June 2011 Version
July 2011	Added Changes for July 2011 Version
August 2011	Added Changes for August 2011 Version
September 2011	Added Changes for September 2011 Version
October 2011	Added Changes for October 2011 Version
November 2011	Added Changes for November 2011 Version
January 2012	Added Changes for January 2012 Version
February 2012	Added Changes for the February 2012 Version
April 2012	Added Changes for the April 2012 Version

Revision Date	Comments
May 2012	Added Changes for the May 2012 Version
July 2012	Added Changes for the July 2012 Version
September 2012	Added Changes for the September 2012 Version
October 2012	Added Changes for the October 2012 Version
December 2012	Added Changes for the December 2012 Version
January 2013	Added Changes for the January 2013 Version
March 2013	Added Changes for the March 2013 Version
April 2013	Added Changes for the April 2013 Version
June 2013	Added Changes for the June 2013 Version
July 2013	Added Changes for the July 2013 Version
August 2013	Added Changes for MarkitWire (4.1.8.1) Release
September 2013	Added Changes for the September Version
November 2013	Added Changes for the November Version – (4.1.11.1), (4.1.11.2)
December 2013	Added Changes for December Version
January 2014	Added Changes for January Version
March 2014	Added Changes for March 2014 Version
April 2014	Added Changes for April 2014 Version
May 2014	Added Changes for April 2014 Version (4.3.2)
July 2014	Added Changes for July 2014 Version (4.4.1), (4.4.2), (4.4.3)
September 2014	Added Changes for August 2014 Version (4.5.0), (4.5.1)
October 2014	Added Changes for October 2014 Version (4.5.2), (4.5.3), (4.5.4), (4.5.5)
November 2014	Added Changes for November 2014 Version (4.6.0), (4.6.1)
March 2015	Added Changes for March 2015 Version (4.7.0), (5.0.0)

Revision Date	Comments
July 2015	Added Changes for July 2015 Version (4.8.0), (5.1.0), (5.1.1)
September 2015	Added Changes for September 2015 Version (4.9.0), (5.2.0)
October 2015	Added Changes for October 2015 Version (5.2.1)
November 2015	Added Changes for November 2015 Version (5.2.2)
December 2015	Added Changes for December 2015 Version (5.2.3)
January 2016	Added Changes for January 2016 Version (5.2.4)
February 2016	Added Changes for February 2016 Version (5.2.5), (5.3.0)
April 2016	Added Changes for April 2016 Version (5.4.0)
June 2016	Added Changes for June 2016 Version (5.5.0)
September 2016	Added Changes for September 2016 Version (5.6.1), (5.7.0)
October 17, 2016	Added Changes for October 2016 Version (5.8.0)
January 2017	Added Changes for January 2017 Version (5.9.0)
February 2017	Added Changes for February 2017 Version (6.1.1)
May 2017	Added Changes for May 2017 Version (6.2.0)
August 2017	Added Changes for August 2017 Version (6.3.0)
October 2017	Added Changes for October 2017 Version (6.3.1), (7.1.1)
November 2017	Added Changes for November 2017 Version (7.1.2), (6.3.2)
February 2018	Added Changes for February 2018 Version (6.4.0)
April 2018	Added Changes for April 2018 Version (7.2.1)
July 2018	Added Changes for July 2018 Version (6.3.3)
November 2018	Added changes for Versions7.2.2, 7.1.4, 7.1.5, 7.3.2

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2.49 June 2013 Version 115
2.50 April 2013 Version 123

2.51 March 2013 Version 123
2.52 January 2013 Version 125
2.53 December 2012 Version 126
2.54 October 2012 Version 128
2.55 September 2012 Version 130
2.56 July 2012 Version 131
2.57 May 2012 Version 135
2.58 April 2012 Version 135
2.59 February 2012 Version 136
2.60 January 2012 Version 139
2.61 November 2011 Version 139
2.62 October 2011 Version 139
2.63 September 2011 Version 140
2.64 August 2011 Version 140
2.65 July 2011 Version 141
2.66 June 2011 Version 142
2.67 May 2011 Version 143
2.68 April 2011 Version 143
2.69 March 2011 Version 143
2.70 December 2010 Version 144
2.71 October 2010 Version 144
2.72 September 2010 Version 145

Section 1. 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 MarkitWire API 16.1 Compatibility

The MarkitWire API 16.1 has been tested for the following versions and is compatible without any interface update.

Calypso version	**MarkitWire interface version**	**Data Uploader interface version**
13.0.0.7.SP2	6.2.2-13.0.0.3.SP1	4.16.2-13.0.0.7.SP2-PP
	6.3.1-13.0.0.0	4.14.5-13.0.0.7.SP2-PP
	5.2.4-13.0.0.0	4.3.2-13.0.0.7.SP2-PP
	5.7.9-13.0.0.0	4.10.22-13.0.0.7.SP2-PP
	5.8.5	4.14.6
	6.3.5-13.0.0.3.SP1	4.16.2-13.0.0.7.SP2-PP

Calypso version	MarkitWire interface version	Data Uploader interface version
14.0.0.22.SP2	5.7.10	4.12.26
14.2.0.7	5.5.3-14.2.0.0	4.9.12-14.2.0.0
	6.3.2-14.2.0.0	5.3.10-14.2.0.0
15.1.0.13	6.1.1-15.1.0.0	5.2.5-15.1.0.0
15.1.0.19	7.1.10-15.1.0.0	6.2.28-15.1.0.0-PP
15.2.0.26	7.1.7-15.2.0.0	6.10.0-15.2.0.0
15.2.0.27	7.1.5-15.2.0.0	6.9.2-15.2.0.0
15.2.0.37	7.4.2	7.7.4
15.2.0.40	7.4.3	7.8.4
15.2.0.41	7.4.4	7.9.0
16.1.0.6	7.3.2-16.1.0.0	7.3.1-16.1.0.0
16.1.0.15	7.3.3	6.7.2
16.1.019	7.4.2	7.7.5
16.1.023	7.4.3	7.8.3

Section 2. Release Notes

2.1 Database Upgrade for any Version

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

- DataUploader – GatewaySchemaBase.xml, GatewaySchemaData.xml, FpMLSchemaData.xml
- MarkitWire – SwapswireSchemaData.xml.

2.2 November 2018 Version 7.3.2

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

MarkitWire API 15.2.1. Please note 7.3.0 and 7.3.1 versions were skipped due to internal releases.

Base Calypso Release	Module Name	Required Module Version
16.1	DataUploader	7.3.1-16.1.0.0 and above
	MarkitWire	7.3.2-16.1.0.0
16	DataUploader	7.3.1-16.0.0.0 and above
	MarkitWire	7.3.2-16.0.0.0
15.2	DataUploader	7.2.1-15.2.0.0 and above
	MarkitWire	7.3.2-15.2.0.0
15	DataUploader	7.3.1-15.0.0.0 and above
	MarkitWire	7.3.2-15.0.0.0 and 15.1.0.0
14	DataUploader	7.3.1-14.0.0.22.SP2 and above
	MarkitWire	7.3.2-14.0.0.0

- MKTWR-2257: Added changes for Calypso V16.1 compatibility for resolving SQL Injection vulnerabilities.

2.3 November 2018 Version 7.1.5

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

MarkitWire API 15.2.1

Base Calypso Release	Module Name	Required Module Version
15.2	DataUploader	6.6.8-15.2.0.0 and above
	MarkitWire	7.1.5-15.2.0.0

Base Calypso Release	Module Name	Required Module Version
15	DataUploader	6.6.8-15.0.0.0 and above
	MarkitWire	7.1.5-15.0.0.0 and 15.1.0.0
14	DataUploader	6.6.8-14.0.0.22.SP2 and above
	MarkitWire	7.1.5-14.0.0.0

- HD167797/MKTWR-2271: 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.

2.4 August 2018 Version 7.1.4

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

MarkitWire API 15.1.1. The schema version used for testing from the MarkitServ download site is 14.2.349493_http.

Base Calypso Release	Module Name	Required Module Version
15.2	DataUploader	6.1.14-15.2.0.0 and above
	MarkitWire	7.1.4-15.2.0.0
15	DataUploader	6.1.14-15.0.0.0 and above
	MarkitWire	7.1.4-15.0.0.0 and 15.1.0.0
14	DataUploader	6.1.14-14.0.0.22.SP2 and above
	MarkitWire	7.1.4-14.0.0.0

- HD163304/MKTWR-2237: We have added the ability to check for the SwapswireParent legal entity attribute if present during novation for the trade counterparty, which will then be used to set the fee counterparty, and this resolves the issue with Upfront Fee remaining on the Bilateral counterparty on Cleared trade.
- HD165938/MKTWR-2248: Added support to set the keyword - TerminationPrincipalExchange as yes/No while partial-terminating a cross currency swap on the trade.

2.5 August 2018 Version 7.2.2

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

MarkitWire API 15.0.1. The schema version used for testing from the MarkitServ download site is 14.2.349493_http.

Base Calypso Release	Module Name	Required Module Version
16	DataUploader	7.0.1-16.0.0.0 and above
	MarkitWire	7.2.2-16.0.0.0
15.2	DataUploader	7.0.1-15.2.0.0 and above
	MarkitWire	7.2.2-15.2.0.0
15	DataUploader	7.0.1-15.0.0.0 and above
	MarkitWire	7.2.2-15.0.0.0 and 15.1.0.0
14	DataUploader	7.0.1-14.0.0.22.SP2 and above
	MarkitWire	7.2.2-14.0.0.0

- HD161277/MKTWR-2225: Fixed the issue with the MarkitWire engine not reconnecting after the proxy server restart. As part of fix corrected the value for flag "stopped" in MW Session when the connection is lost so that the reconnection can trigger.
- HD165703/MKTWR-2241/DTUP-337832: As part of the Novation lifecycle added support for LastNovationDate and LastNovationTD trade keywords for trades novated through MW (single novation).
- HD163304/MKTWR-2235: We have added the ability to check for the SwapswireParent legal entity attribute if present during novation for the trade counterparty, which will then be used to set the fee counterparty, and this resolves the issue with Upfront Fee remaining on the Bilateral counterparty on Cleared trade.

2.6 July 2018 Version 6.3.3

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

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

Base Calypso Release	Module Name	Required Module Version
15	DataUploader	5.3.0-15.0.0.0 and above
	MarkitWire	6.3.3-15.0.0.0 and 15.1.0.0
14	DataUploader	5.3.0-14.0.0.22.SP2 and above
	MarkitWire	6.3.3-14.0.0.0
13.0.0.7.SP2	DataUploader	4.14.0-13.0.0.7.SP2-PP and above
	MarkitWire	6.3.3-13.0.0.0

- HD163304/MKTWR-2233 - Upfront Fee remains with bilateral counterparty on cleared trade when linked with SwapswireParent. We have added the ability to check for the SwapswireParent attribute if present during novation for the trade counterparty, which will then be used to set the fee counterparty.

2.7 June 2018 Version 7.1.3

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

MarkitWire API 15.0.1. The schema version used for testing from the MarkitServ download site is 14.2.349493_http.

Base Calypso Release	Module Name	Required Module Version
15.2	DataUploader	6.1.14-15.2.0.0 and above
	MarkitWire	7.1.3-15.2.0.0
15	DataUploader	6.1.14-15.0.0.0 and above
	MarkitWire	7.1.3-15.0.0.0 and 15.1.0.0
14	DataUploader	6.1.14-14.0.0.22.SP2 and above
	MarkitWire	7.1.3-14.0.0.0

- HD161277/MKTWR-2228: Fixed the issue with the MarkitWire engine not reconnecting after the proxy server restart. As part of fix corrected the value for flag "stopped" in MW Session when the connection is lost so that the reconnection can trigger.
- HD165703/MKTWR-2240/DTUP-337831: As part of the Novation lifecycle added support for LastNovationDate and LastNovationTD trade keywords for trades novated through MW (single novation).

2.8 May 2018 Version 5.7.10

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

MarkitWire API 15.0.1. The schema version used for testing from the MarkitServ download site is 14.2.349493_http.

Base Calypso Release	Module Name	Required Module Version
14	DataUploader	4.10.13-14.0.0.22.SP2 and above
	MarkitWire	5.7.10-14.0.0.0
13.0.0.7.SP2	DataUploader	4.10.13-13.0.0.7.SP2-PP and above
	MarkitWire	5.7.10-13.0.0.0
13.0.0.3.SP1	DataUploader	4.10.13-13.0.0.3.SP1 and above
	MarkitWire	5.7.10-13.0.0.0

- HD161277/MKTWR-2224: Fixed the issue with the MarkitWire engine not reconnecting after the proxy server restart. As part of fix corrected the value for flag "stopped" in MW Session when the connection is lost so that the reconnection can trigger.

2.1 April 2018 Version 7.2.1

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

MarkitWire API 15.0.1. The schema version used for testing from the MarkitServ download site is 14.2.349493_http.

Base Calypso Release	Module Name	Required Module Version
16	DataUploader	7.0.3-16.0.0.0 and above
	MarkitWire	7.2.1-16.0.0.0 and above
15	DataUploader	7.0.3-15.0.0.0 and above
	MarkitWire	7.2.1-15.0.0.0 and 15.1.0.0
14	DataUploader	7.0.3-14.0.0.22.SP2 and above
	MarkitWire	7.2.1-14.0.0.0

Please note that MarkitWire 7.2.1 has all the changes from MarkitWire 6.4.0.

- MKTWR-2079: Removed the property MWPublishers from gatewayservice.properties and it is automatically inferred based on the incoming message from MW. Also, the “BOMessageIncompleteStates” and “SourceBOMessageIncompleteStates” properties are moved to domain values. These changes do not have any impact on the usage of the interface.
- Changes done for the long data type compatibility for trade id, message id etc in compliance with changes in Calypso V16.0.

2.2 February 2018 Version 6.4.0

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.

Base Calypso Release	Module Name	Required Module Version
13.0.0.7.SP2	DataUploader	4.14.2-13.0.0.7.SP2-PP and above
	MarkitWire	6.4.0-13.0.0.0

- HD154148/MKTWR-2190: 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.
- HD156665/MKTWR-2191: CCP mode: Corrected the issue with bilateral amendment done on the MarkitWire UI on a cleared trade getting ignored and there was no change on the Calypso trade for non-trade division enabled CCP due to change in MarkitWire.

- HD157028/MKTWR-2192: CCP mode: Corrected the issue with bilateral Cancel done on the MarkitWire UI on a cleared trade getting ignored and there was no change on the Calypso trade for non-trade division enabled CCP due to change in MarkitWire.
- HD157710/MKTWR-2187: As part of the ESMA reporting added new keywords

  BrokerComplexTradeId

  ComplexTradeId

  ComplexPrice

  ComplexPriceType

  ComplexPriceCurrency
- HD153093/MKTWR-2198: CCP mode: We have changed the existing logic of DECLEAR due to a change at MarkitWire clearing SWML message and the same works now.
- MKTWR-2185: Added support for new reporting fields as keywords - CounterpartyLEI and CounterpartyPLI.
- MKTWR-2189: Added support for MIFID keywords - InstrumentISIN and InstrumentCFI for CCP mode.

2.3 November 2017 Version 6.3.2

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

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

Base Calypso Release	Module Name	Required Module Version
15	DataUploader	5.3.0-15.0.0.0 and above
	MarkitWire	6.3.2-15.0.0.0 and 15.1.0.0
14	DataUploader	5.3.0-14.0.0.22.SP2 and above
	MarkitWire	6.3.2-14.0.0.0
13.0.0.7.SP2	DataUploader	4.14.0-13.0.0.7.SP2-PP and above
	MarkitWire	6.3.2-13.0.0.0

- MKTWR-2147: Added support for micro seconds precision for "**ExecutionDateTime**" keyword for MIFID-2 compliance. The sample value - 2017-11-20 10:51:20.000004 PM.

2.4 November 2017 Version 7.1.2

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

MarkitWire API 14.2.0. The schema version used for testing from the MarkitServ download site is 14.2.334884_http.

Base Calypso Release	Module Name	Required Module Version
15	DataUploader	6.1.0-15.0.0.0 and above
	MarkitWire	7.1.2-15.0.0.0 and 15.1.0.0
14	DataUploader	6.1.0-14.0.0.22.SP2 and above

Base Calypso Release	Module Name	Required Module Version
	MarkitWire	7.1.2-14.0.0.0
13.0.0.7.SP2	DataUploader	4.14.0-13.0.0.7.SP2-PP and above
	MarkitWire	6.3.2-13.0.0.0

Please note that we need to upgrade Data Uploader module to Version 6.1.0 and above for the MarkitWire 7.1.1 and above.

- MKTWR-2156: Provided support for ExecutionVenueMIC MIFID keyword as per the new Xml path provide in the latest MW schema.
- MKTWR-2160: Added support for micro seconds precision for "**ExecutionDateTime**" keyword for MIFID-2 compliance. The sample value - 2017-11-20 10:51:20.000004 PM.

2.5 October 2017 Version 7.1.1

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

MarkitWire API 14.2.0. The schema version used for testing from the MarkitServ download site is 14.2.334884_http.

Base Calypso Release	Module Name	Required Module Version
15	DataUploader	6.1.0-15.0.0.0 and above
	MarkitWire	7.1.1-15.0.0.0 and 15.1.0.0
14	DataUploader	6.1.0-14.0.0.22.SP2 and above
	MarkitWire	7.1.1-14.0.0.0
13.0.0.7.SP2	DataUploader	4.14.0-13.0.0.7.SP2-PP and above
	MarkitWire	6.3.2-13.0.0.0

Please note that we need to upgrade DataUploader module to Version 6.1.0 and above for the MarkitWire 7.1.1 and above. Please note that MW versions 7.0.0 and 7.1.0 were used for internal relases.

- MKTWR-2115: Added support for MiFID 2 Reporting Keywords.
- MKTWR-2019: Added support to disconnect and deregister the MW session when restarting the Swapswire Engine.
- HD151387/MKTWR-2089: CCP Netting: We have fixed the issue by adding support for the "SWNewPosition" tag name with both namespace prefix and without the prefix when replacing the ids when there are multiple new positions in single NettingInstruction XML.
- HD149057/MKTWR-2092: Taken corrective code steps to convert the novation date from GMT to user-default time zone when applying novation.
- HD151106/MKTWR-2094: CCP Netting: Added support for Netting synchronization of trades with roll convention EOM to MarkitWire.
- HD148151/MKTWR-2081: Added support to allege trades to a user group in MarkitWire. The keyword "CounterpartyGroup" needs to be populated with the group user name.

- HD153093/MKTWR-2117: CCP: We have changed the existing logic of declear due to a change at MarkitWire clearing swml message and the same works fine now.

2.6 October 2017 Version 6.3.1

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

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

Base Calypso Release	Module Name	Required Module Version
15	DataUploader	5.3.0-15.0.0.0 and above
	MarkitWire	6.3.1-15.0.0.0 and 15.1.0.0
14	DataUploader	5.3.0-14.0.0.22.SP2 and above
	MarkitWire	6.3.1-14.0.0.0
13.0.0.7.SP2	DataUploader	4.14.0-13.0.0.7.SP2-PP and above
	MarkitWire	6.3.1-13.0.0.0

- MKTWR-2154: As per the latest changes in MarkitWire schema 14.2.0 the xml path of the **ExecutionVenueMIC** keyword is changed and as part of this jira we will be supporting the keyword value with the latest schema changes.

2.7 August 2017 Version 6.3.0

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

MarkitWire API 14.1.2. The schema version used for testing from the MarkitServ download site is 13.2.334884_http.

Base Calypso Release	Module Name	Required Module Version
15	DataUploader	5.3.0-15.0.0.0 and above
	MarkitWire	6.3.0-15.0.0.0 and above
14	DataUploader	5.3.0-14.0.0.22.SP2 and above
	MarkitWire	6.3.0-14.0.0.0
13.0.0.7.SP2	DataUploader	4.14.0-13.0.0.7.SP2-PP and above
	MarkitWire	6.3.0-13.0.0.0

- MKTWR-2106: Added support for MIFID-2 reporting keywords and the order details tab as keywords in the MarkitWire interface. Please refer the MarkitWire Integration guide from documentation portal for the detailed list of MIFID-2 and Order details keywords.

2.8 May 2017 Version 6.2.0

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

MarkitWire API 14.0.1. The schema version used for testing from the MarkitServ download site is 12_2_ 318414 and 13_2_319462_http.

Base Calypso Release	Module Name	Required Module Version
15	DataUploader	5.3.0-15.0.0.0 and above
	MarkitWire	6.2.0-15.0.0.0 and above
14	DataUploader	5.3.0-14.0.0.22.SP2 and above
	MarkitWire	6.2.0-14.0.0.0
13.0.0.7.SP2	DataUploader	4.14.0-13.0.0.7.SP2-PP and above
	MarkitWire	6.2.0-13.0.0.0

- MKTWR-2066, DTUP-7113: Added support for spread on an OIS leg in Calypso for fix-float OIS Swap trade.
- MKTWR-2057: Added support for CFTC cooperative clearing exception keyword in MarkitWire interface. The keyword name in Calypso will be:

  ReportingCFTCCooperativeClearingException
- HD141706/MKTWR-2045, DTUP-6979: Corrected the query to fetch the books to solve the ambiguous column error.
- HD144219/MKTWR-2041, DTUP-7066: Added support to Set Offset trade details for the Netting-compression lifecycle on clearable IRS products. Changes have been made to set the full coupon date of a swap's leg to the payment begin date of the upcoming cash flow corresponding to that leg, if the swap's start date is before the trade date. This feature is only available for clearable IRS products. To disable this behavior a domain 'Clearing.SetFullCouponDateOnOffsetTrade' will be required, with its value set to false.
- HD146878/MKTWR-2037: Fixed the issue where the settlement type was getting changed from Cleared Physical Settlement to Physical when exercising a Swaption trade in MW
- HD146477/MKTWR-2043: Added support to have the SwapLeg id in the generated NettingInstruction XML to be same as the incoming New-Clearing XML.
- HD146542/MKTWR-2055, DTUP-7033: Added support to set the keyword – “TerminationPrincipalExchange” as yes/No while terminating a cross currency swap on the trade which will control the generation of transfers when terminating a cross currency swap if the final exchange is unset in MarkitWire.
- HD148807/MKTWR-2072: The external reference on the Netting Remnant trade is enhanced to have the trade party as its part and not the counterparty configured in the PlatformCP keyword.

2.9 February 2017 Version 6.1.1

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

MarkitWire API 13.2.4 and backward compatible with 12.2. The schema version used for testing from the MarkitServ download site is 12_2_ 318414 and 13_2_319462_http.

Base Calypso Release	Module Name	Required Module Version
15	DataUploader	5.1.0-15.0.0.0 and above
	MarkitWire	6.1.1-15.0.0.0 and above
14	DataUploader	5.1.0-14.0.0.22.SP2 and above
	MarkitWire	6.1.1-14.0.0.0
13.0.0.7.SP2	DataUploader	4.14.0-13.0.0.7.SP2-PP and above
	MarkitWire	6.1.1-13.0.0.0

- MKTWR-1720: Added support for session pool for MW dealsink connectivity. We have added a new XML config file – "calypso_sw_dealsink_config.xml" to have the details of multiple dealsinks which can be used as a pool and be used in parallel. The details of this xml can be found in the MW integration document. The file will come with a ".sample" at the end of file name. The Clients who want to use multiple dealsinks for higher performance in case of large trade volumes can get the dealsinks created at MW and configure the same in this XML and make it available in the classpath. We observed significant difference in the trade save time from MW to Calypso using MW thin API with multiple engine threads and a dealsink pool.
- MKTWR-2012: Enhanced performance of MW translators by introducing LE/Book Caches and reusing already fetched trade objects and other enhancements. This has led to a significant fall in the translation time per trade.
- MKTWR-2018: Added support for Client Clearing for Physically settled Swaption in the Calypso MarkitWire interface as it got added in MW platform.
- MKTWR-2016: Added support of new fields from MW Internal data tab as trade keywords in Calypso. Added the following keywords:

  CompressionType

  ExecutionMethod
- MKTWR-2017: Added Support for new flag Cancellation with forward premium when cancelling the swaption which has a forward dated premium in MW. The Calypso keyword name is:

  CancellationWithForwardPremium
- HD136374, HD143369/MKTWR-1847, MKTWR-1969: Added support for pre-release notifications for New-Novated contract state in the novation where PO steps and also handled the case where PO is the remaining party in the novation.
- MKTWR-1908: Netting support for CCP mode: Verified the use case when the Swapswire engine not running and netting is performed in Calypso, once the engine comes up it will allege the Netting Instruction to MW.
- MKTWR-1900: Netting support for CCP mode: Added support for ignoring other events for same netting cycle when generation of Netting Instruction XML is in progress for a single netting run.
- MKTWR-1916: Netting support for CCP mode: Added support to Ignore configurable fee types while alleging the Netting new xml to MarkitWire.
- MKTWR-1920: Netting support for CCP mode: Added a validation error for missing/empty keyword "ReportingGTRBulkProcessingId" while alleging the Netting Instruction XML as it is mandatory from MW perspective for alleging Netting Instruction.

- MKTWR-1923: Netting support for CCP mode: Added support for a Scheduled task to fetch the Netting Response XML named – “MW_NETTING_RESPONSE”. More details can be found in MW integration doc.
- MKTWR-2024: Netting support for CCP mode: Fixed the issue with Partial Netting for Client-Clearing trades.
- HD139527/MKTWR-1881: Fixed the issue with the Initial fixing type not getting transferred to the novation child trade post clearing.
- HD138858/MKTWR-1894: Added support for using the currency defaults from the local cache and use the API which does not cause issues with the currency defaults cache.
- HD139407/MKTWR-1910: Corrective changes have been made to convert the exercise date and time, in exercisable trades, to the user's default time zone.

2.10 January 2017 Version 5.9.0

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

MarkitWire API 13.2 and backward compatible with 12.2. The schema version used for testing from the MarkitServ download site is 12_2_ 304867.

Base Calypso Release	Module Name	Required Module Version
14	DataUploader	5.0.0-14.0.0.22.SP2 and above
	MarkitWire	5.9.0-14.0.0.0
13.0.0.7.SP2	DataUploader	4.14.0-13.0.0.7.SP2-PP and above
	MarkitWire	5.9.0-13.0.0.0
13.0.0.3.SP1	DataUploader	4.14.0-13.0.0.3.SP1 and above
	MarkitWire	5.9.0-13.0.0.0

- HD145301, HD145303/MKTWR-2009: (Only applicable for Exchange Clearing (CCP) mode) Fixed the issue with support for Affiliate and Client Legal Entity setup for full netting. We will allege the BIC code of the Legal Entity which should be present in keyword "PlatformCP" in both cases in the NettingInstruction XML.
- HD144321/MKTWR-1971: (Only applicable for Exchange Clearing (CCP) mode) Fixed the issue with Do-Recovery of the Netting messages.
- HD143660/MKTWR-1955: (Only applicable for Exchange Clearing (CCP) mode) Fixed the issue when sending acknowledgement to MarkitWire for Clearing reject at message translation level.
- HD144085/MKTWR-1974/DTUP-6551: (Only applicable for Exchange Clearing (CCP) mode) Fixed the issue in generating outgoing FpML message for a swap with ZC frequency on the fixed leg
- HD145066/MKTWR-1991: (Only applicable for Exchange Clearing (CCP) mode) Fixed the issue in alleging Calypso trades having CashSettleInfo and Stubs applicable to MarkitWire in Bidirectional mode.
- MKTWR-1986: Added support for setApplicationInfo() API to send Calypso and markitwire module version information to MarkitWire. The format will be:

  Format - Calypso version: 130007SP2, Markitwire interface module version: 5.9.0, Deal sink user id: calyp_dealsink

- HD143304/MKTWR-1964: Corrective changes have been made to shut down the MW interface engine if all its connections with MarkitWire get disconnected.
- MKTWR-1979: Added usage of BOCache for the Legal entity, Legal Entity attributes, Book and Book attributes from Calypso which has reduced the translation time to a lot extent by reducing the multiple remote calls per translation for the mentioned objects.
- MKTWR-1981: Marked the Backloading Scheduled tasks and the reports etc as deprecated and these can be removed in the future releases.

2.11 October 2016 Version 5.8.0

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

MarkitWire API 13.2 and backward compatible with 12.2. The schema version used for testing from the MarkitServ download site is 12_2_ 304867.

Base Calypso Release	Module Name	Required Module Version
14	DataUploader	4.10.0-14.0.0.22.SP2 and above
	MarkitWire	5.8.0-14.0.0.0
13.0.0.7.SP2	DataUploader	4.10.0-13.0.0.7.SP2-PP and above
	MarkitWire	5.8.0-13.0.0.0
13.0.0.3.SP1	DataUploader	4.10.0-13.0.0.3.SP1 and above
	MarkitWire	5.8.0-13.0.0.0

- HD123017/MKTWR-1937: Added support for configuration for MarkitWire that accepts the same broker BIC code of MW to multiple LE in Calypso based on the CCP chose in MarkitWire. The attribute “CCP” needs to be added on the Calypso Legal entity configured in Calypso with the Calypso Legal entity code of the Clearing house chosen on the trade. The trade keyword “CCPClearingBroker” will be populated with the Calypso Legal entity code of the entity configured with the corresponding “SwapswireBroker” attribute and the “CCP” attribute.
- HD141414/MKTWR-1945: Added support for displaying the acknowledgement in MarkitWire for the “Missing Book” error in translating the MarkitWire message to Calypso trade.

2.12 September 2016 Version 5.7.0

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

MarkitWire API 13.1 and backward compatible with 12.2. The schema version used for testing from the MarkitServ download site is 12_2_ 304867.

Base Calypso Release	Module Name	Required Module Version
14	DataUploader	4.10.0-14.0.0.22.SP2 and above
	MarkitWire	5.7.0-14.0.0.0
13.0.0.7.SP2	DataUploader	4.10.0-13.0.0.7.SP2-PP and above

	MarkitWire	5.7.0-13.0.0.0
13.0.0.3.SP1	DataUploader	4.10.0-13.0.0.3.SP1 and above
	MarkitWire	5.7.0-13.0.0.0

- **Please ensure that latest java_dealsink_example.jar is available in the classpath. As we are using the latest API for submitting netting instruction as a CCP we need the latest API available.**
- HD136251/MKTWR-1909: Tested the case when the Swapswire engine is down and trades are netted in Calypso. When the engine is started it received the missed trade events and it performs Netting synchronization by sending the Netting Instruction to MarkitWire.
- HD136251/MKTWR-1917: Added support to ignore the custom fee types from getting alleged to MarkitWire as part of the Netting Instruction XML for the netting remnant trade. The fee types that need to be ignored should be configured in the domain – "PlatformIgnoreFees". Please note that currently the allege of fees from Calypso to MarkitWire as part of Netting new xml is not working and it is a known issue from MarkitWire platform and they are working on the fix for the same. Once it is fixed from MarkitWire, we do not expect any code changes in the Calypso interface.
- HD136251/MKTWR-1901: Added support for not sending multiple netting instructions for the same netting run via the PlatformSubmitStatus keyword.
- HD136251/MKTWR-1905: Added support for setting the payer and receiver parties in the netting instruction xml for the netting new trades using the property CCP_IS_PO.
- HD136251/MKTWR-1921: Added validation support for the keyword "ReportingGTRBulkProcessingId" to be not empty when alleging the netting instruction xml to MarkitWire. Please configure a separate action for reprocessing for ex REPROCESS in the domain "Clearing.Trade.ReprocessAction" in order to reprocess the failed netting allege. Similarly REPROCESS action can be configured in the domain "Clearing.Message.ReprocessAction", if the reprocessing needs to be done on the PLATFORM_MSG.
- HD136251/MKTWR-1924: When fetching netting response from MarkitWire we need to add delay as suggested by MarkitWire. So we have added delay of 5 seconds which will be retried 5 times to fetch the netting response xml from MarkitWie. If it is still unable to fetch the netting response, we have provided a scheduled task – MW_NETTING_RESPONSE which can be run by passing the CCPNettingBatchId to fetch the netting response xml for such scenarios.
- HD136251/MKTWR-1927: Added support for alleging multiple new positions for Portfolio transfer to be alleged in same Netting Instruction xml.
- HD139407/MKTWR-1911: Corrective changes have been made to convert the exercise date and time, in exercisable trades, to the user's default time zone.
- HD138858/MKTWR-1895: Added support for using the currency defaults from the local cache and use the API which does not cause issues with the currency defaults cache.
- HD139527/MKTWR-1882: Fixed the issue with the Initial fixing type not getting transferred to the novation child trade post clearing for the dealer/end-user mode.

2.13 September 2016 Version 5.6.1

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

MarkitWire API 13.1 and backward compatible with 12.0. The schema version used for testing from the MarkitServ download site is 12_2_ 304867.

Base Calypso Release	Module Name	Required Module Version
14	DataUploader	4.10.0-14.0.0.22.SP2 and above
	MarkitWire	5.6.1-14.0.0.0
13.0.0.7.SP2	DataUploader	4.10.0-13.0.0.7.SP2-PP and above
	MarkitWire	5.6.1-13.0.0.0
13.0.0.3.SP1	DataUploader	4.10.0-13.0.0.3.SP1 and above
	MarkitWire	5.6.1-13.0.0.0

- **Please ensure that latest java_dealsink_example.jar is available in the classpath. As we are using the latest API for submitting netting instruction as a CCP we need the latest API available.**
- HD136251/MKTWR-1861/MKTWR-1859/MKTWR-1863: Added support for the following for the CCP mode:

  Trade division.

  Trade division do-recovery.

  Legacy Trade migration.

  Netting / Portfolio transfer / Default Synchronization with MW.

  Please import the "PLATFORMMSG.wf" which is needed to send out the remnant positions to MW. Once imported – Please remove the workflow rule "PlatformReprocess" from the RESEND and REPROCESS actions.
- HD136374/MKTWR-1845: Added support for pre-release for New-Novated contract state in the novation where PO steps in and also handled the case where PO is the remaining party in the novation.

2.14 June 2016 Version 5.5.0

Please note that the Version 5.5.0 is only available to clients on Calypso version 13 and above.

MarkitWire API 13.0 and backward compatible with 12.0. The schema version used for testing from the MarkitServ download site is 12_2_298132.

Base Calypso Release	Module Name	Required Module Version
14	DataUploader	4.9.0-14.0.0.22.SP2 and above
	MarkitWire	5.5.0-14.0.0.0
13.0.0.7.SP2	DataUploader	4.9.0-13.0.0.7.SP2-PP and above
	MarkitWire	5.5.0-13.0.0.0
13.0.0.3.SP1	DataUploader	4.9.0-13.0.0.3.SP1 and above
	MarkitWire	5.5.0-13.0.0.0

- MKTWR-1816: Added support for IRS front and back stubs for IMM rolls as per the MarkitWire enhancement.
- HD135559/MKTWR-1801: Added support for removing keywords defined in the domain “BackloadingKeywords” from Terminated trade in case of back loading.
- MKTWR-1813: Tested the support for the MarkitWire thin API. The thin API can be downloaded from MarkitServ documentation portal and the URL for the same should be specified in the Calypso env properties as follows for the UAT connectivity:

  SWAPSWIRE_SERVER=https://mw.uat.api.markit.com
- MKTWR-1815: Added support for Swaption Clearing via the trade division enable clearing house.

2.15 April 2016 Version 5.4.0

Please note that the Version 5.4.0 is only available to clients on Calypso version 13 and above.

MarkitWire API 13.0 and backward compatible with 12.0. The schema version used for testing from the MarkitServ download site is 12_2_283433.

Base Calypso Release	Module Name	Required Module Version
14	DataUploader	4.8.0-14.0.0.22.SP2 and above
	MarkitWire	5.4.0-14.0.0.0
13.0.0.7.SP2	DataUploader	4.8.0-13.0.0.7.SP2-PP and above
	MarkitWire	5.4.0-13.0.0.0
13.0.0.3.SP1	DataUploader	4.8.0-13.0.0.3.SP1 and above
	MarkitWire	5.4.0-13.0.0.0

- HD135329/MKTWR-1786: Added support for Non-Deliverable OIS trade booking from MarkitWire to Calypso in dealer/end user and Exchange Clearing mode for CCPs. The trade is booked in MarkitWire as an OIS Swap and the trade currency is a non-deliverable currency. We support booking such trades with the new product type – “SwapNonDeliverable” as well as the old product type – “NonDeliverableSwap” based on the mapping specified in the Calypso mapping window for the category – “ProductType”. The Calypso trade will have the compounding details for OIS Swap as well as settlement details for the non-deliverable currency. The underlying OIS index in Calypso must have the OIS attributes as per Calypso documentation. Refer section 2.10 for OIS handling in Calypso.
- HD134880/MKTWR-1784: Added Support for Basis Swap to have the OIS compounding details. This is supported for the dealer/end user as well as the Exchange clearing mode for CCPs. The trade is booked in MarkitWire as a Basis Swap with one of the legs having an OIS index. The trade gets saved as a Basis Swap in Calypso with the compounding details set. The underlying OIS index in Calypso must have the OIS attributes as per Calypso documentation. Refer section 2.10 for OIS handling in Calypso.
- MKTWR-1789: Support for propagating the mid-market price keywords to the allocation child trades when the block trade gets allocated in MarkitWire.
- MKTWR-1799: Added support for alleging the ESMA mandatory clearing keywords in MarkitWire bidirectional mode.

- MKTWR-1788: Added support for re-arranging the results of do-recovery while processing the recovery of novation messages to avoid ordering issues.
- HD133005/MKTWR-1771: Restarting Swapswire engine and running Do-Recovery was resulting in trades not coming in during first restart. This issue is fixed in the current release.
- HD131751/MKTWR-1769: Trade date time issue in the trade imported from MW with different book and system time zone than the GMT has been resolved as part of this release.
- HD135203/MKTWR-1796: Removed the mapping of the extra field Interest Compounding Frequency while translating the MarkitWire message for cases where this field is not required to be set.
- HD133751/MKTWR-1761: Cap floor date roll convention will be set from the FpML Payment dates similar to what is being done for IR Swaps.
- HD134753/MKTWR-1778: Fixed the issue where while running do-recovery, the engine was consuming the messages not configured in the "MWContractState.PreRelease" and "MWProcessState" domains.

2.16 February 2016 Version 5.3.0

Please note that the Version 5.3.0 is only available to clients on Calypso version 13 and above.

MarkitWire API 13.0. The schema version used for testing from the MarkitServ download site is 283433.

Base Calypso Release	Module Name	Required Module Version
14	DataUploader	4.5.0-14.0.0.18.SP1-FXEM and above
	MarkitWire	5.3.0-14.0.0.0
13.0.0.7.SP2	DataUploader	4.5.0-13.0.0.7.SP2-PP and above
	MarkitWire	5.3.0-13.0.0.0
13.0.0.3.SP1	DataUploader	4.5.0-13.0.0.3.SP1 and above
	MarkitWire	5.3.0-13.0.0.0

- Support for MarkitWire enhancements: Cancellable Swap:

  MarkitWire platform is supporting booking of Cancellable Swap trades and subsequent life cycle. We have enhanced the Calypso-MarkitWire interface to support importing the same in Calypso. We also support alleging the Cancellable Swap trade booked in Calypso in bidirectional mode to MarkitWire.

  Please refer the MarkitWire specifications document from the MarkitServ documentation portal for the details from MarkitWire side and Calypso product documentation from Calypso documentation portal for more information on the Calypso support for Cancellable Swap.

  We support the Cancellable Swap in Calypso as an IRS with the Cancellable Option details populated. The details are populated from the "Cancellable Option" tab from the MarkitWire GUI. We support the lifecycles similar to what we support for IRS trades.

  Please note the following:

  We support the capture of American, European and Bermudan style Cancellable Swap.

  The Cancellable Premium fee from MarkitWire is mapped to PREMIUM fee in Calypso and will be visible in the Fees tab in Calypso if it is added in MarkitWire trade.

Cancellable Exercise action from MarkitWire corresponds to the Exercise of trade in Calypso.

Cancellable Option in MarkitWire allows adding the Condition precedent bond details and we capture the same in Calypso as trade keywords. We do not validate the availability or the maturity date of the bond. It will be stored as keyword in incoming mode and in bidirectional allege we will allege the values from keywords to MarkitWire.

The following keywords are added for the Cancellable Swap product in Calypso: ConditionPrecedentBond, ConditionPrecedentBondCodeType, ConditionPrecedentBondCodeValue, ConditionPrecedentBondMaturityDate, DiscrepancyClause, FollowUpConfirmation

Cancellable Exercise action is applicable only on the expiry date of the Cancellable swap based on the option type.

Cancellable Swap is Non-Clearable so the clearing of same is not supported in Calypso.

- Support for MarkitWire enhancement: Fixed-Fixed Swap:

  We support the Fixed-Fixed Cross currency Swap in the incoming and alleging the Calypso trade to MarkitWire In bidirectional mode. The Fixed-Fixed swap is booked with both the swap legs of type Fixed. MarkitWire has a separate product type for Fixed-Fixed Swap and it is mapped to the Swap product in Calypso. We support the further lifecycles on the product in accordance with MarkitWire.

  Please note the following

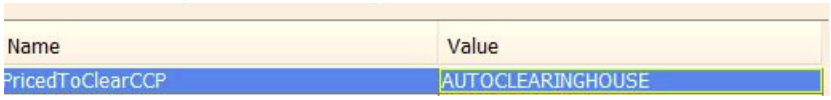
  The single currency fixed-fixed swaps are not supported in Calypso and we will raise a validation error and not import such a trade from MarkitWire.

  We support all bilateral lifecycle actions that are supported for a Swap trade from MarkitWire.

  For Partial termination we only support removing same percentage notional from both Swap legs.

- DTUP-5135: We have updated the log category of the FpML translation logs to “FpML”. Please set the same if detailed translation logs needed.
- HD128013/MKTWR-1698: Added support for multiple values for Trader and Sales person location coming from MarkitWire reporting tab.
- HD127479/MKTWR-1688: The processing for the allocation with a large number of funds and trade division post that was leading to a performance hit and we have identified the fix for the same. The trade fetch query which checks for duplicate message availability for every incoming message was taking majority of the time. It does a join with the trade and trade_keyword table. Once the size of the trade_keyword table increases the query starts taking lot of time. We are able to get it working much faster after adding an index with (Keyword_name, Keyword_value) columns in that order on the trade_keyword table. Also in the interface this query was getting executed two times for two checks we have now fixed the code to fetch it once and use twice. Please co-ordinate with Calypso product support team for the Core Calypso hotfix for the index creation.
- MKTWR-1702: Removed the PSEventSwapswire from getting serialized as part of the MW message to avoid de-serialization issues for messages when upgrading to higher Calypso version. The event will no longer be serialized and hence there will not be deserialization issues when a Calypso version is upgraded. Please ensure all the pending BO messages are processed when upgrading to a higher Calypso version.
- MKTWR-1692: Reduced trade fetches in MarkitWire translator by reusing the trade fetched via the external reference.
- MKTWR-1727: Added support for the bulk action flag as a trade keyword for MarkitWire interface in unidirectional and bidirectional mode.

- MKTWR-1729: Added support for storing the "Priced to Clear CCP" field coming from MW as a Calypso trade keyword and also alleging the same in outgoing bidirectional mode.

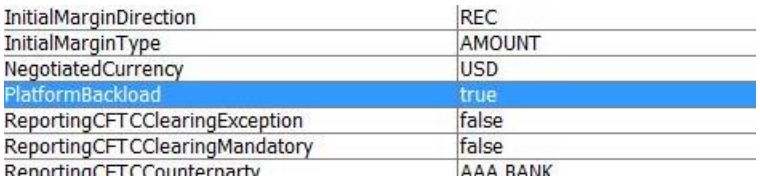


Name	Value
PricedToClearCCP	AUTOCLEARINGHOUSE

- MKTWR-1726: Added support for setting the SWExecutedToClear keyword for trades in Exchange Clearing mode when a deal is booked via SEF to indicate that the trade was intended to be cleared.
- MKTWR-1725: Added support for the ESMA frontloading keywords in Calypso incoming and bidirectional mode:

  ESMAFrontLoadingCategory

  ESMAClearingExemption
- HD129862/MKTWR-1650: We have removed the initial margin keywords which correspond to the Independent amount tab in MarkitWire GUI from the child trade post novation as per MW messages which are received.
- HD122246/HD137407/HD169310/MKTWR-1750: We have fixed the issue where the Trade division do recovery results returned in MW query result XML are out of order. We do an internal re-ordering and process the messages in correct order. This needs the MarkitWire API version 12.2 and above.
- HD121784/MKTWR-1638: We have resolved the issue of FX adjustment of the variable notional MTM XCCY swap for the novation lifecycle.
- HD129862/MKTWR-1650: We have removed the initial margin keywords which correspond to the Independent amount tab in MarkitWire GUI from the child trade post novation as per MW messages which are received.
- MKTWR-1710: When we do novation on a prime brokered client clearing deal, it fails if the termination reason keyword is empty. We have handled the same with appropriate checks.
- MKTWR-1644: The termination of trade was not alleging to platform in the MarkitWire bidirectional mode and we have fixed the same.
- MKTWR-1660: Single sided deals allege in MarkitWire bidirectional was not working and we have supported that by using the existing keyword - SWSingleSided.
- MKTWR-1649: We have added support for the Backload keyword in incoming and bidirectional mode.



InitialMarginDirection	REC
InitialMarginType	AMOUNT
NegotiatedCurrency	USD
PlatformBackload	true
ReportingCFTCClearingException	false
ReportingCFTCClearingMandatory	false
ReportingCFTCCounterparty	AAA BANK

2.17 February 2016 Version 5.2.5

Please note that the Version 5.2.5 is only available to clients on Calypso version 13 and above.

MarkitWire API 12.2. The API and client version used for testing from the MarkitServ download site is 265269.

Base Calypso Release	Module Name	Required Module Version
14	DataUploader	4.4.2-14.0.0.18.SP1-FXEM and above
	MarkitWire	5.2.5-14.0.0.0
13.0.0.7.SP2	DataUploader	4.4.2-13.0.0.7.SP2-PP and above

	MarkitWire	5.2.5-13.0.0.0
13.0.0.3.SP1	DataUploader	4.4.2-13.0.0.3.SP1 and above
	MarkitWire	5.2.5-13.0.0.0

- HD134052/MKTWR-1755: Back loading of New-Match trades from MarkitWire platform was returning an exception and the same is now resolved. Please note that the message workflow rule – DataBackLoad is no longer needed for back loading to work as we have an equivalent functionality in the MW translator.
- HD133565/MKTWR-1765: We will ignore the messages of lower contract version getting applied on Calypso trade having higher contract version. After this change we will not allow the unilateral amend on an old version of the MarkitWire trade when the trade in Calypso is already moved to higher contract version.

2.18 January 2016 Version 5.2.4

Please note that the Version 5.2.4 is only available to clients on Calypso version 13 and above.

MarkitWire API 12.2. The API and client version used for testing from the MarkitServ download site is 265269.

Base Calypso Release	Module Name	Required Module Version
14	DataUploader	4.2.3-14.0.0.18.SP1-FXEM and above
	MarkitWire	5.2.4-14.0.0.0
13.0.0.7.SP2	DataUploader	4.2.3-13.0.0.7.SP2-PP and above
	MarkitWire	5.2.4-13.0.0.0
13.0.0.3.SP1	DataUploader	4.2.3-13.0.0.3.SP1 and above
	MarkitWire	5.2.4-13.0.0.0

- HD130826/MKTWR-1712: In MarkitWire Bidirectional mode once the counterparty alleges the trade it is saved in Calypso. If the counterparty pulls the deal and Amends the trade details in MarkitWire prior to Calypso affirming the deal the trade in Calypso gets updated. But as it was only a keyword update the trade details were not getting updated in Calypso and the same is fixed in this release.

2.19 December 2015 Version 5.2.3

Please note that the Version 5.2.3 is only available to clients on Calypso version 13 and above.

MarkitWire API 12.2. The API and client version used for testing from the MarkitServ download site is 265269.

Base Calypso Release	Module Name	Required Module Version
14	DataUploader	4.2.3-14.0.0.18.SP1-FXEM and above
	MarkitWire	5.2.3-14.0.0.0
13.0.0.7.SP2	DataUploader	4.2.3-13.0.0.7.SP2-PP and above
	MarkitWire	5.2.3-13.0.0.0

13.0.0.3.SP1	DataUploader	4.2.3-13.0.0.3.SP1 and above
	MarkitWire	5.2.3-13.0.0.0

- HD131298/MKTWR-1691: The issue in affirming a deal in bidirectional mode from having a CCP Clearing Broker specified is resolved. The clearing broker Calypso Legal entity code can be specified in the "CCPClearingBroker" keyword and trade can be affirmed via Calypso reflecting the respective broker in MarkitWire.
- HD127479/MKTWR-1694: In the translation of MarkitWire message to Calypso trade we found that the validation for the incoming message for not being already processed was taking most of the translation time. The issue was related to the query being made on the keywords table to fetch the existing trades with same SWDealId and the same was called twice for two checks and we have resolved it by only calling it once. Also an index is required to be added on the trade keyword table which should comprise of keyword_name, keyword_value columns in that order.

2.20 November 2015 Version 5.2.2

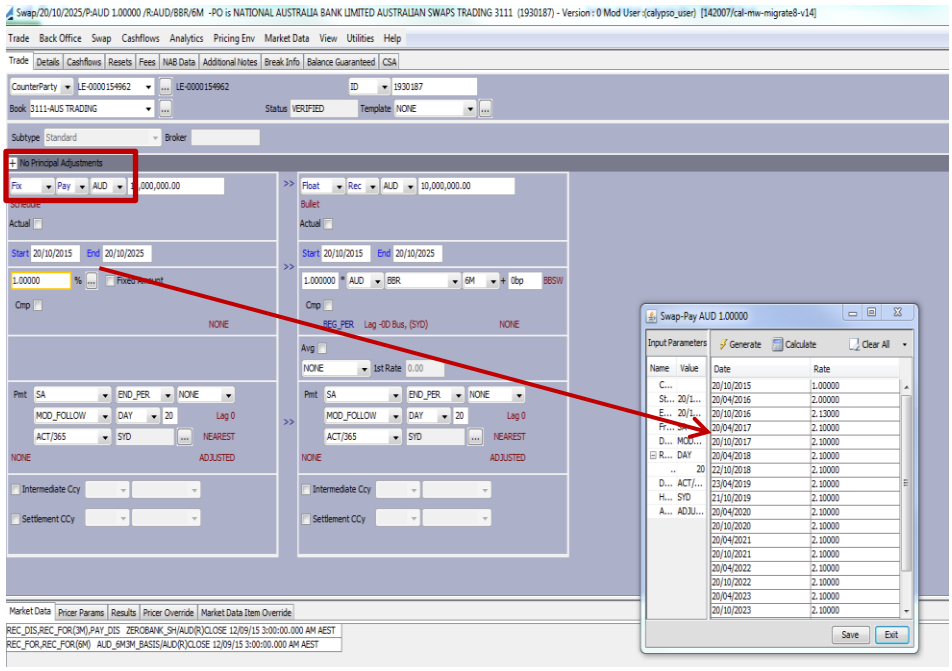
Please note that the Version 5.2.2 is only available to clients on Calypso version 13 and above.

MarkitWire API 12.2. The API and client version used for testing from the MarkitServ download site is 265269.

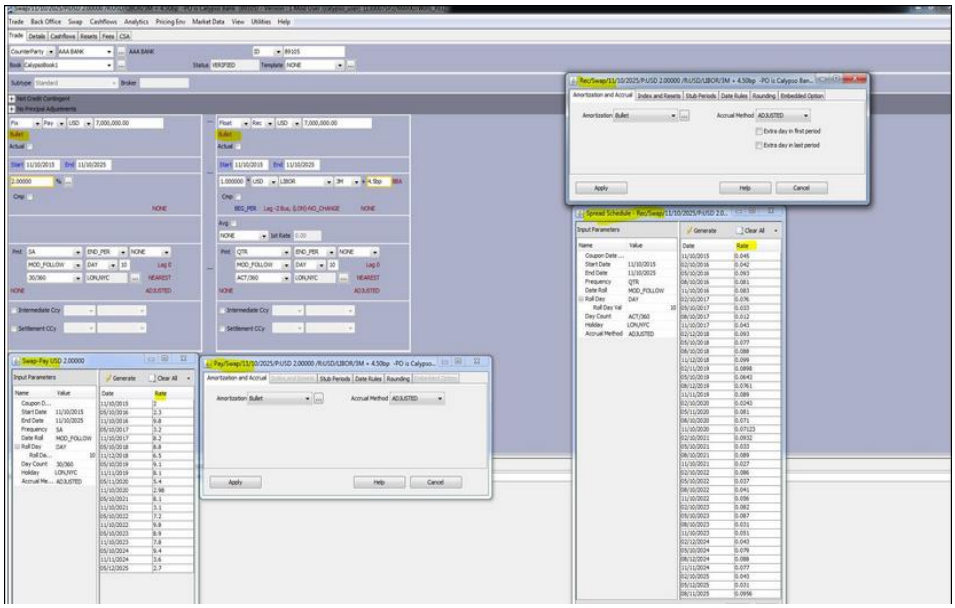
Base Calypso Release	Module Name	Required Module Version
14	DataUploader	4.2.3-14.0.0.18.SP1-FXEM and above
	MarkitWire	5.2.2-14.0.0.0
13.0.0.7.SP2	DataUploader	4.2.3-13.0.0.7.SP2-PP and above
	MarkitWire	5.2.2-13.0.0.0
13.0.0.3.SP1	DataUploader	4.2.3-13.0.0.3.SP1 and above
	MarkitWire	5.2.2-13.0.0.0

- HD130344/MKTWR-1641/DTUP-4981: For the trade booked with only spread-schedule or fixed rate schedule, the Amort-schedule was also getting populated with same amount values for all the dates. The same is now fixed and will not be set.

  Before Fix:



After Fix:



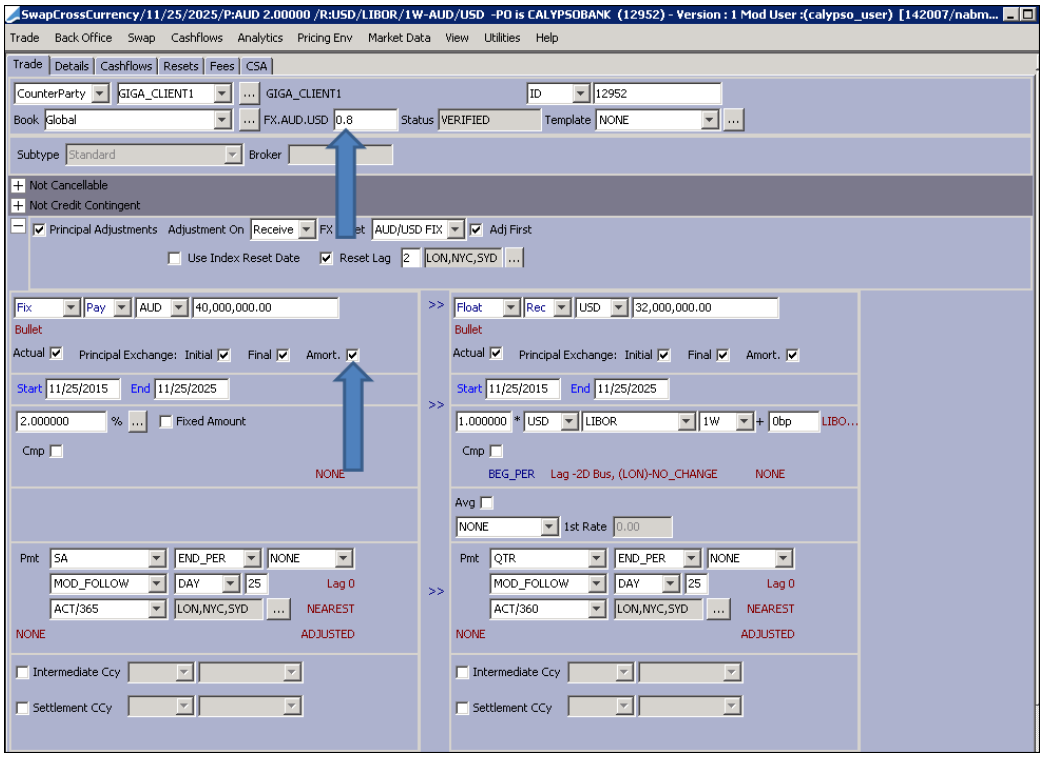
- HD130544/MKTWR-1672/DTUP-5047: Principle Exchange Amortization Flag not set along with principal adjustments for Cross Currency IRS trade.

  Following is the solution description:

  1. For Cross Currency IRS when mapping is missing in Calypso mapping window for “FX-Reset” then error is raised for missing mapping while saving such deals from MarkitWire.

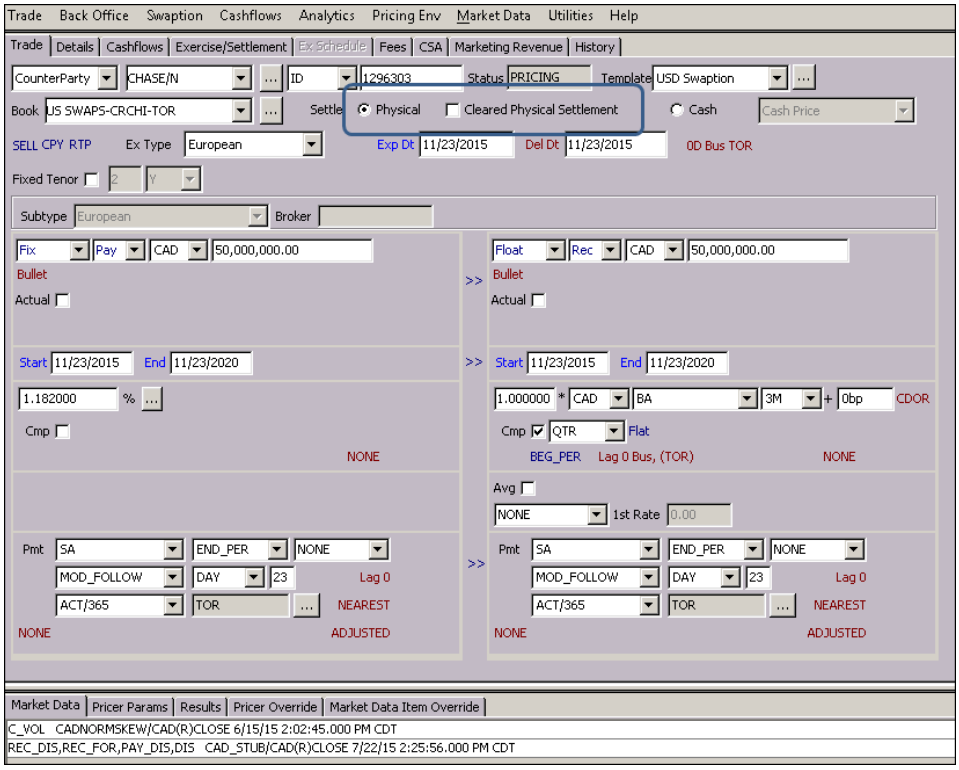
  2. For Cross Currency IRS deals booked in MarkitWire with MTM true the Amort flag on both the swap-leg will be coming as checked in Calypso trades.

  Screen showing the fix:

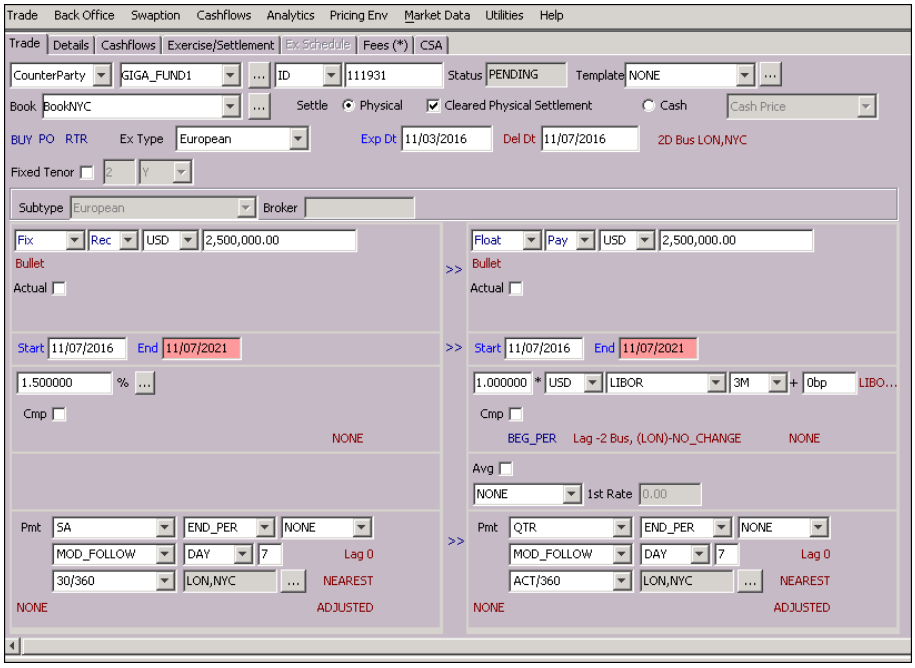


- HD130212/MKTWR-1646: When you build a swaption in MarkitWire and select Cleared Physical Settlement under the Option Settlement Tab in MW, it does not map in Calypso. As part of the fix, provided support for importing the Swaption trade from MarkitWire in Calypso having the settlement type – “Cleared Physical Settlement”.

  Before fix:

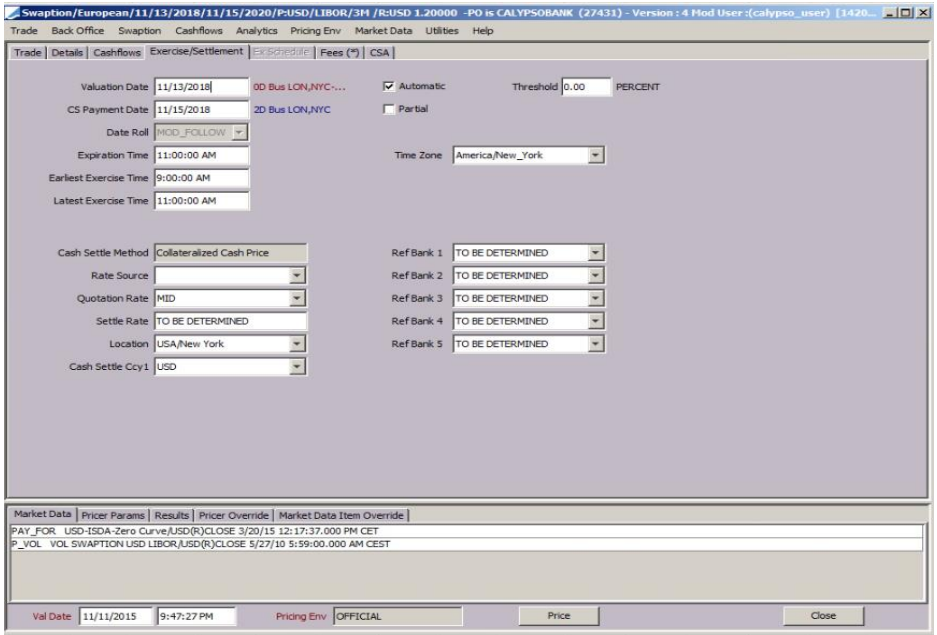


After fix:



- HD117819/MKTWR-1671/DTUP-5020: Cash settled Swaption trade booked in MarkitWire with automatic exercise checked was getting saved in Calypso with no errors. As part of the fix when mapping is missing for Settlement Rate Index in Calypso mapping window, the Automatic Exercise flag will come as FALSE and WARNING is raised in the task station to indicate the same. Also Rate-source field was not supported earlier for case when the Cash Settlement method set on MarkitWire trade was “Collateralized Cash Price”, support for same is now provided.

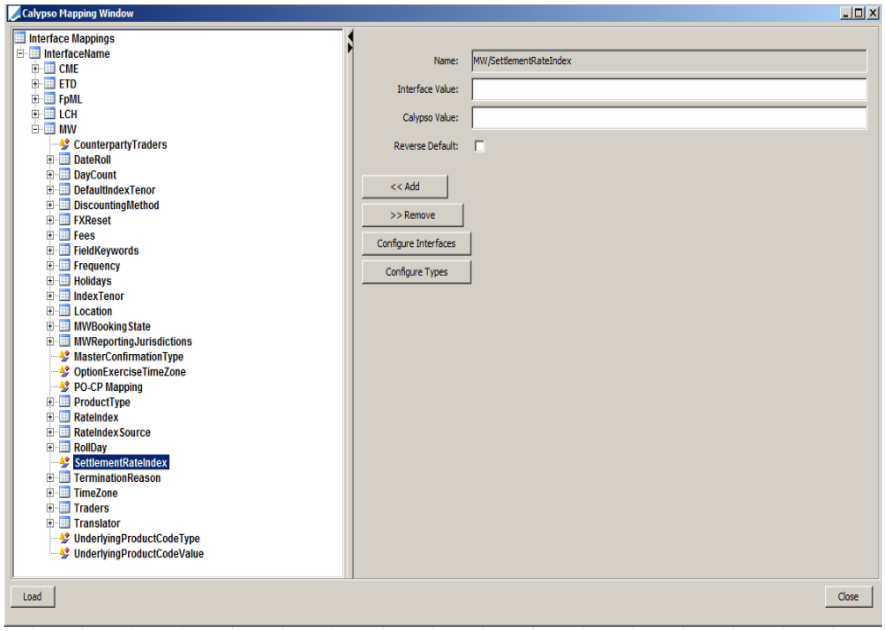
Before fix:

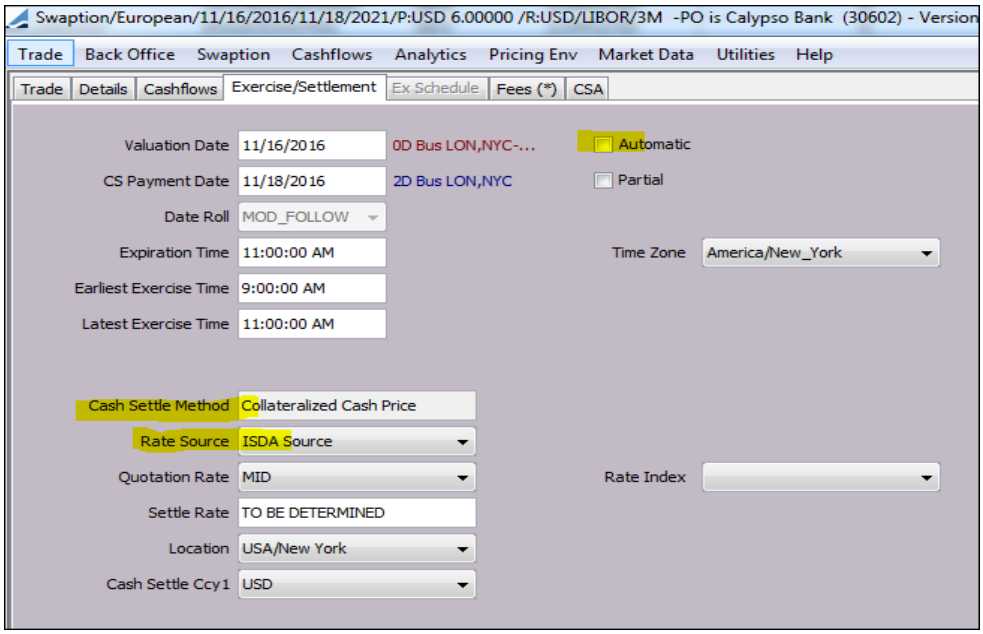


After fix:

Scenarios-

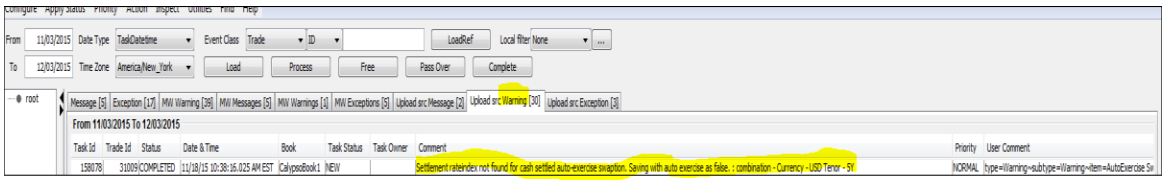
1. No mapping for Settlement rate index in Calypso



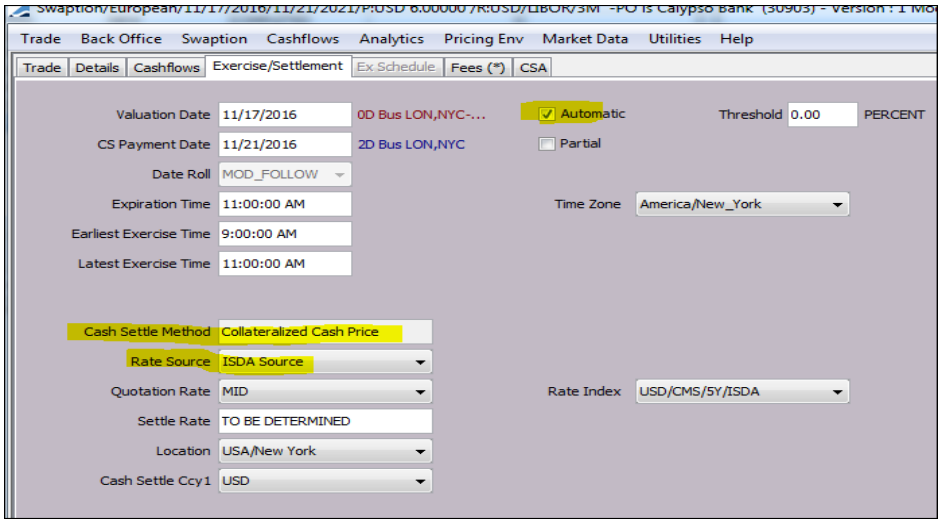


For Cash Settle Method- Collateralized Cash Price, rate-source coming and automatic flag is un-checked.

Note that warning will be raised only if the Calypso version contains hot-fix for Settlement rate-index which is present in all V14+ versions.

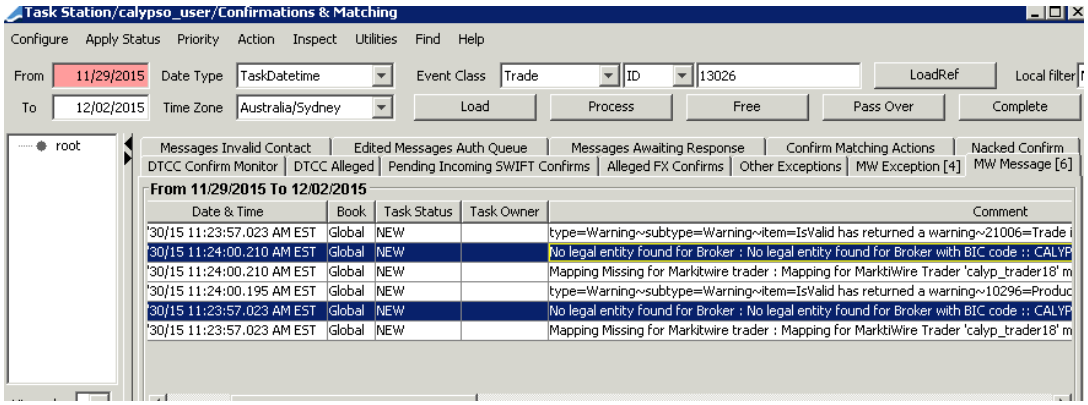


2. Mapping exist for Settlement Rate Index in Calypso



- HD131063/MKTWR-1673: Add warning in Calypso if the Legal entity configuration is missing for broker entity coming in MarkitWire message. As part of the fix we are raising warning for scenarios were the broker BIC coming from MarkitWire is not mapped to any Legal Entity in Calypso.

  Screen showing the warning added:



2.21 October 2015 Version 5.2.1

Please note that the Version 5.2.1 is only available to clients on Calypso version 13 and above.

MarkitWire API 12.2. The API and client version used for testing from the MarkitServ download site is 265269.

Base Calypso Release	Module Name	Required Module Version
14	DataUploader	4.2.0-14.0.0.18.SP1-FXEM and above
	MarkitWire	5.2.1-14.0.0.0
13.0.0.7.SP2	DataUploader	4.2.0-13.0.0.7.SP2-PP and above
	MarkitWire	5.2.1-13.0.0.0
13.0.0.3.SP1	DataUploader	4.2.0-13.0.0.3.SP1 and above
	MarkitWire	5.2.1-13.0.0.0

- HD129833/MKTWR-1635: FCM release acknowledgement not working for FCM mode in MarkitWire interface - fix for the same is provided in this release.
- HD121784/MKTWR-1510: Issue with no FX adjustment of variable notional of MTM Cross currency Swap in event of novation is fixed.
- MKTWR-1643: The termination of trade not alleging to platform in the MarkitWire bidirectional mode is fixed in this release.

2.22 September 2015 Version 5.2.0, 4.9.0

Please note that the Version 5.2.0 is only available to clients on Calypso version 13 and above.

For clients on Calypso version 12.x we have the version 4.9.0.

MarkitWire API 12.2. The API and client version used for testing from the MarkitServ download site is 265269.

Base Calypso Release	Module Name	Required Module Version
14	DataUploader	4.2.0-14.0.0.18.SP1-FXEM and above
	MarkitWire	5.2.0-14.0.0.0
13.0.0.7.SP2	DataUploader	4.2.0-13.0.0.7.SP2-PP and above
	MarkitWire	5.2.0-13.0.0.0
13.0.0.3.SP1	DataUploader	4.2.0-13.0.0.3.SP1 and above
	MarkitWire	5.2.0-13.0.0.0
12	DataUploader	2.4.32-12.0.0.0.SP5 and above
	MarkitWire	4.9.0 -12.0.0.0

- Please run the execute-SQL for the relevant DataUploader and MarkitWire schema changes. List of schemas needed to execute:

  Release 5.2.0:

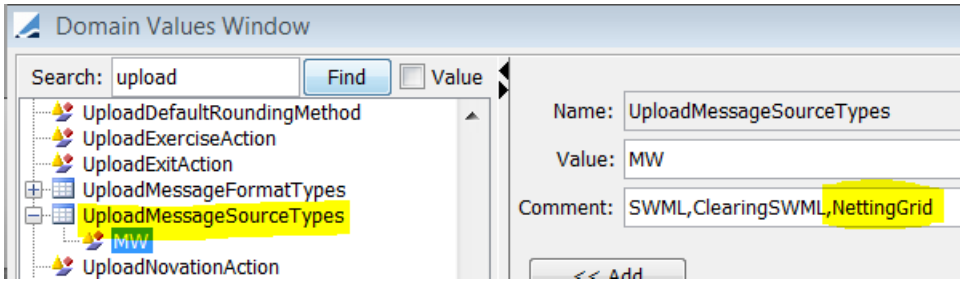
  - DataUploader – GatewaySchemaBase.xml, GatewaySchemaData.xml, FpMLSchemaData.xml
  - MarkitWire – SwapswireSchemaData.xml.

  Release 4.9.0:

  - DataUploader – GatewaySchemaBase.xml, GatewaySchemaData.xml
  - MarkitWire – SwapswireSchemaData.xml
- Please update the workflow for the MWGATEWAYMSG.wf.
- (**Available in ver. 4.9.0 and 5.2.0**) HD125050/MKTWR-1512 Add Support for LCH netting synchronization and coupon blending.

  Please ensure that “NettingGrid” is present in the domain values for the domain “UploadMessageSourceTypes”. It will be added for the new installation via the ExecuteSQL process. For

upgraders please ensure this is added as per the below screenshot for the NettingGrid format to be supported by the interface. The below is the screenshot for the same:



See Netting and Compression below for details.

- (**Available in ver. 4.9.0 and 5.2.0**) HD125310/MKTWR-1610 Add Support for CME Trade division.

  We have tested the CME trade division functionality in the MarkitWire interface and it works similar to the LCH trade division. There is no change in Keywords or trades save. Please refer the August 2014 version for version 4.5.0 for the details on the keywords and the functionality.

- (**Available in ver. 4.9.0 and 5.2.0**) (Needs Data Uploader 2.4.32 onwards for V12 Clients) HD124985/DTUP-4522 Set the OIS trade compounding frequency based on the compounding OIS attributes set on the underlying OIS rate index in Calypso configuration. The compounding frequency was always set to DLY for all rate index configurations / attributes. But this was not valid for the OIS trades with the attribute "IndexCalculator" with value OIS/OISNew where the compounding frequency should be set to "NON" and Calypso processes it as a compounding trade. The following is the new way of handling the OIS trades:

  – Rate-Index has attribute IndexCalculator = OIS/OISNew as the only attribute defined and have Compounding-freq = NON then on trade swap-leg window:

    Cmp-Flag - False (unchecked on GUI), compound-freq = NON, cmp-method = NoCompound.

  – Rate-Index has attribute IndexCalculator = OIS/OISNew as the only attribute defined and have Compounding-freq = other than NON then on trade swap-leg window:

    Cmp-Flag - False (unchecked on GUI), compound-freq = NON, cmp-method = NoCompound with warning raised mentioning that the Rate-index defined on trade is other than NON.

  – Rate-Index has attribute DailyIndexCalculator = DailyCompound/DailyCompound2 and some other attribute defined then on trade swap-leg window:

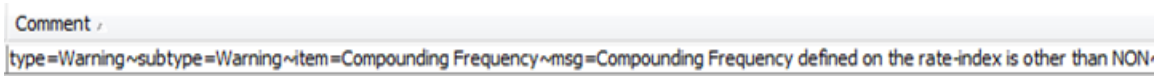
    Cmp-Flag - True (checked on GUI), compound-freq = DLY, cmp-method = NoSpread (Flat).

  The below table shows for a given OIS rate index config and rate index compounding frequency in Calypso what will be the compounding flag, the compounding frequency and the compounding method.

No	OIS Rate Index attribute	Rate Index frequency	Trade Cmp Flag	Trade Cmp Freq	Trade Cmp Method	Change Description
1	IndexCalculator = OISNew OR OIS	NON	N	NON	No Compound	New Change: This will be a new change and old trade booking way for clients will get impacted as we will store the trade differently
2	IndexCalculator = OISNew/OIS	Any other frequency than NON	N	NON	No Compound	New Change: Raise warning. This will be a new change and old trade booking way for clients will get impacted as we will store the trade differently. We will add a warning if the Rate Index frequency is not set to "NON".

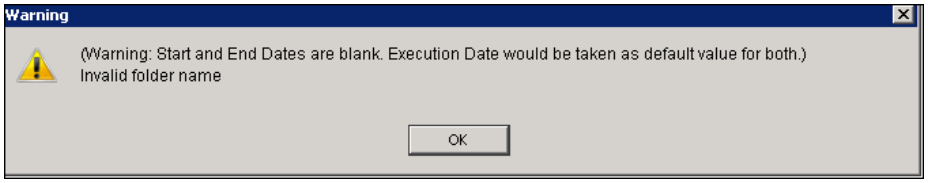
No	OIS Rate Index attribute	Rate Index frequency	Trade Cmp Flag	Trade Cmp Freq	Trade Cmp Method	Change Description
3	DailyIndexCalculator = DailyCompound OR DailyCompound2	Any	Y	DLY	Flat BasisSwap: Spread / Simple Spread	No change from existing support.
4	Both attributes confugured: IndexCalculator = OISNew OR OIS DailyIndexCalculator = DailyCompound OR DailyCompound2	Any	Y	DLY	Flat BasisSwap: Spread/Simple Spread	No change from existing support.
5	No attribute configured on Rate Index	Any	Y	DLY	Flat BasisSwap: Spread/Simple Spread	No change from existing support.

The warning message will be as below for the case (2) from above table:

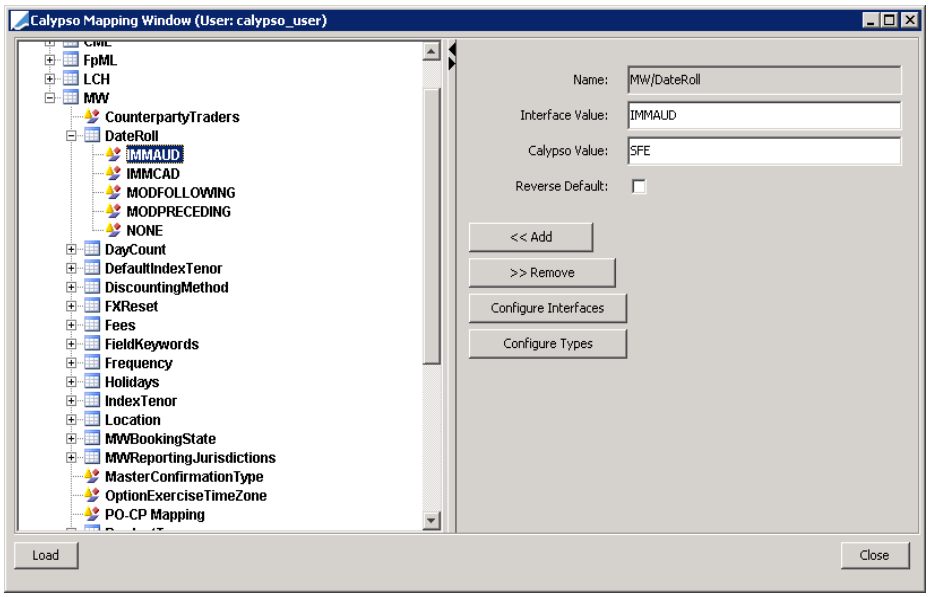


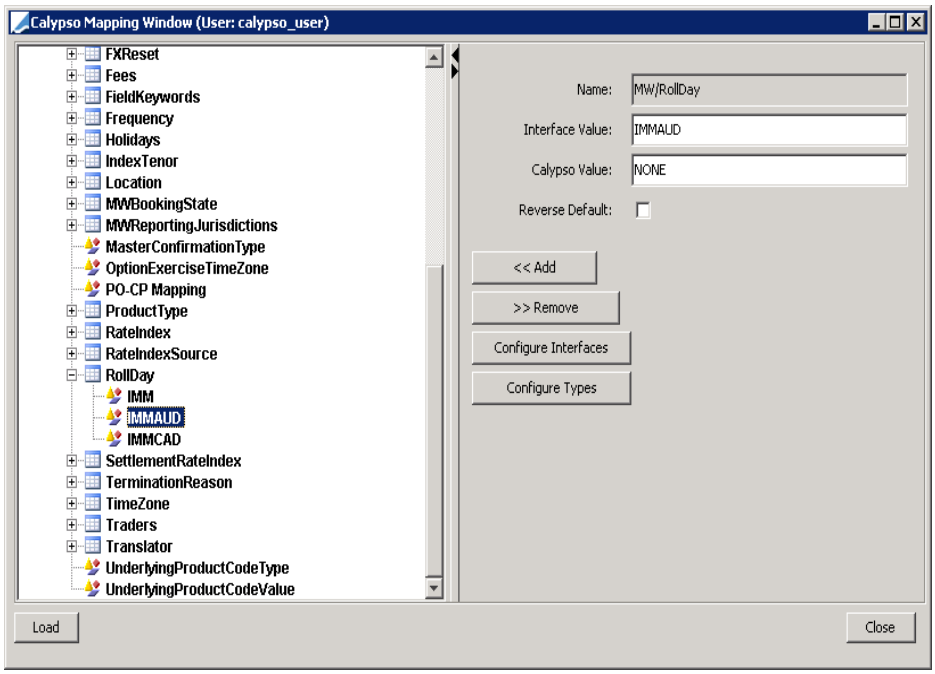
- (**Available in ver. 4.9.0 and 5.2.0**) HD123353/DTUP-4525/DTUP-4526 Allocation block trade shows different notional after allocation when the child trade from MarkitWire has different allocated fee amount than the Calypso generated allocation child trade fee. We have fixed this issue in current release. As Calypso generated fee amount was flipped as compared to the MarkitWire generated amount we over write the MarkitWire generated fee amount on Calypso allocation child trade without impacting the block trade.
- (**Available in ver. 4.9.0 and 5.2.0**) HD124593/MKTWR-1543 Cannot save MW_RECON_REPORT schedule task when directory does not exists. As part of the fix we have removed the validation folder existence.

  Following error displays while saving this scheduled task:

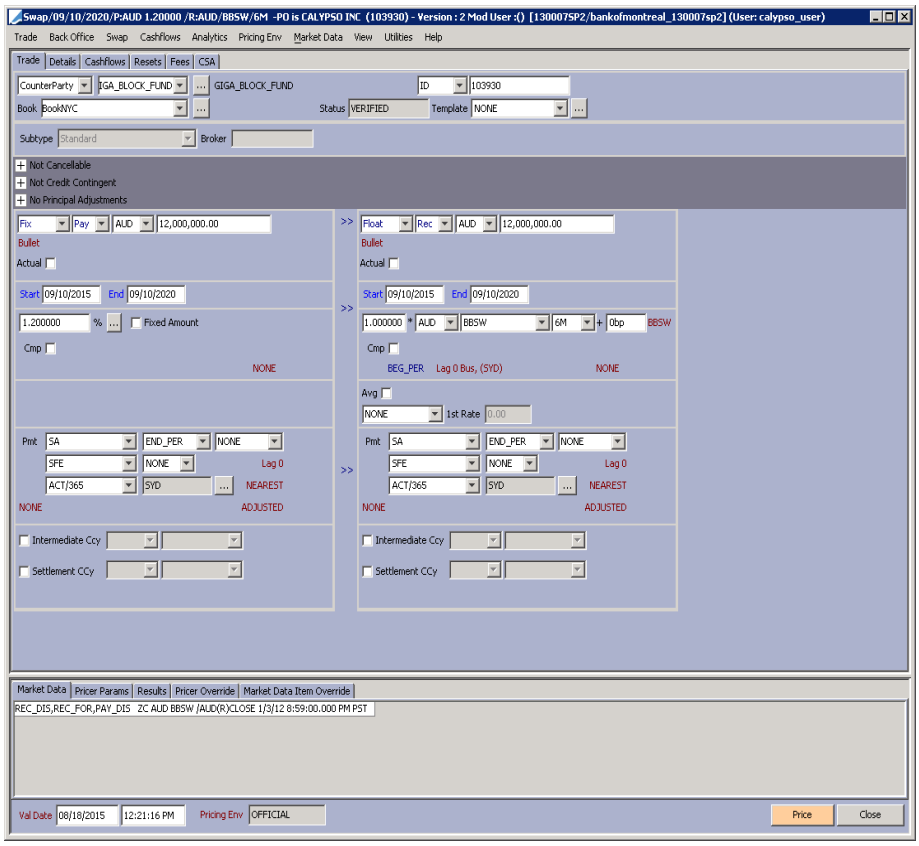


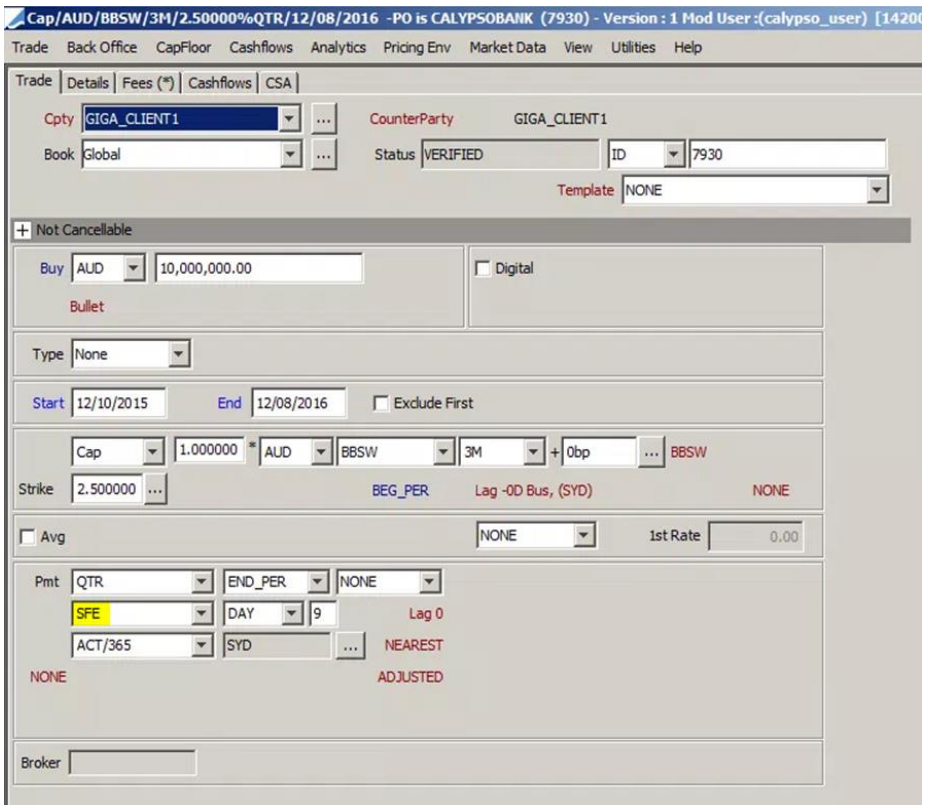
- (**Available in ver. 4.9.0 and 5.2.0**) HD125223/ HD125227/HD128330/MKTWR-1555/MKTRW-1557/MKTWR-1578/DTUP-4518/DTUP-4696: Date Roll mapping for IMMAUD does not work, support for IMMAUD and IMMNZD is provided now as part of the fix. Screenshot of mapping window showing these new Date Roll and Roll Day:





Screenshot of Calypso trade:


Swap/09/10/2020/P:AUD 1.20000 /R:AUD/BBSW/6M -PO is CALYPSO INC (103930) - Version : 2 Mod User :() [130007SP2/bankofmontreal_130007sp2] (User: calypso_user)
Trade Back Office Swap Cashflows Analytics Pricing Env Market Data View Utilities Help
Trade Details Cashflows Resets Fees CSA
CounterParty GIGA_BLOCK_FUND GIGA_BLOCK_FUND ID 103930
Book BookNYC Status VERIFIED Template NONE
Subtype Standard Broker
Not Cancellable
Not Credit Contingent
No Principal Adjustments
Fix Pay AUD 12,000,000.00
Bullet
Actual
Start 09/10/2015 End 09/10/2020
1.200000 % Fixed Amount
Cmp
NONE
Float Rec AUD 12,000,000.00
Bullet
Actual
Start 09/10/2015 End 09/10/2020
1.000000 * AUD BBSW 6M + 0bp BBSW
Cmp
BEG_PER Lag 0 Bus, (SYD) NONE
Avg
NONE 1st Rate 0.00
Pmt SA END_PER NONE
SFE NONE Lag 0
ACT/365 SYD NEAREST
NONE ADJUSTED
Intermediate Ccy
Settlement CCy
Market Data Pricer Params Results Pricer Override Market Data Item Override
REC_DIS,REC_FOR,PAY_DIS ZC AUD BBSW /AUD(R)CLOSE 1/3/12 8:59:00.000 PM PST
Val Date 08/18/2015 12:21:16 PM Pricing Env OFFICIAL
Price Close


Cap/AUD/BBSW/3M/2.50000%QTR/12/08/2016 -PO is CALYPSOBANK (7930) - Version : 1 Mod User :(calypso_user) [1420
Trade Back Office CapFloor Cashflows Analytics Pricing Env Market Data View Utilities Help
Trade Details Fees (*) Cashflows CSA
Cpty GIGA_CLIENT1 CounterParty GIGA_CLIENT1
Book Global Status VERIFIED ID 7930
Template NONE
Not Cancellable
Buy AUD 10,000,000.00
Bullet
Digital
Type None
Start 12/10/2015 End 12/08/2016 Exclude First
Cap 1.000000 * AUD BBSW 3M + 0bp BBSW
Strike 2.500000 BEG_PER Lag -0D Bus, (SYD) NONE
Avg NONE 1st Rate 0.00
Pmt QTR END_PER NONE
SFE DAY 9 Lag 0
ACT/365 SYD NEAREST
NONE ADJUSTED
Broker

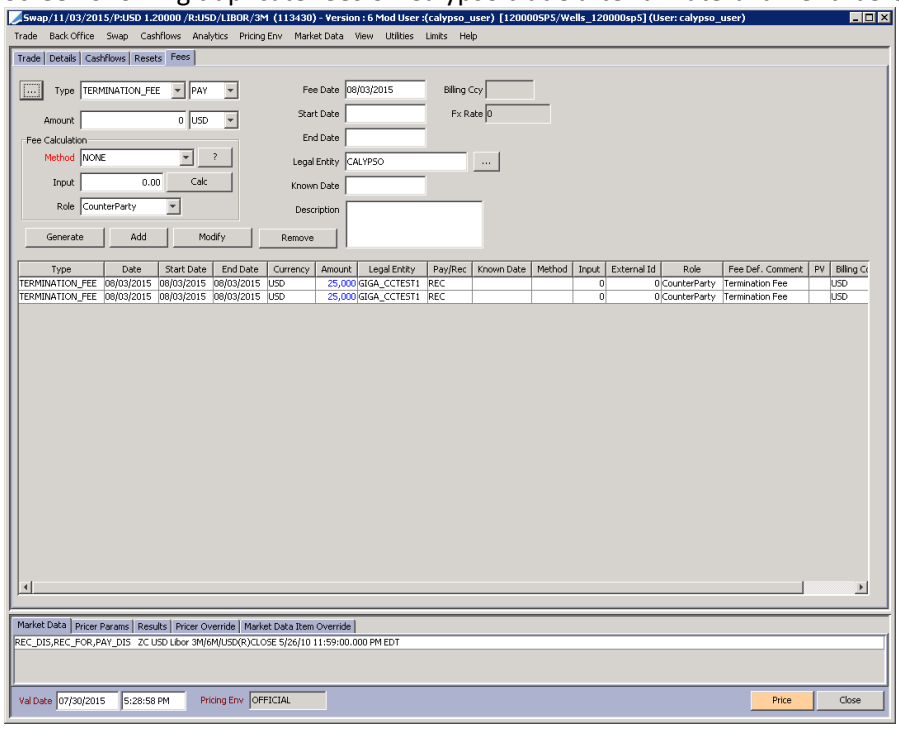
- (**Available in ver. 4.9.0 and 5.2.0**) HD124593/MKTWR-1543 Cannot save MW_RECON_REPORT schedule task when directory does not exist. As part of the fix we have removed the validation folder existence.

  Following error displays while saving this scheduled task:

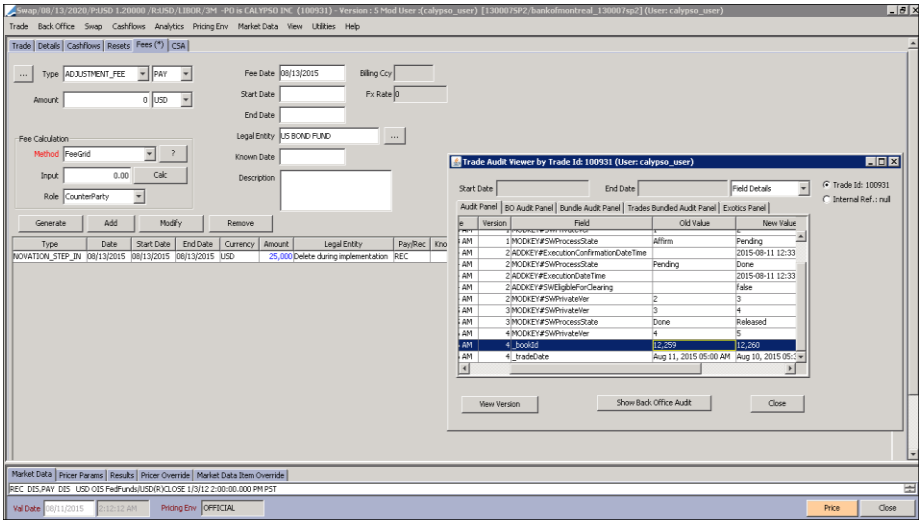
- (**Available in ver. 4.9.0 and 5.2.0**) HD126592/MKTWR-1547 Duplicate fees saved after unilateral amend from MarkitWire. Fix for same is provided in this release.

  When incoming novation happens in MarkitWire and the trade flows in Calypso it contains Termination fees. This fee is duplicated when unilateral book amend is made on this trade from MarkitWire.

  Screen showing duplicate fees on Calypso trade after unilateral amend before fix:



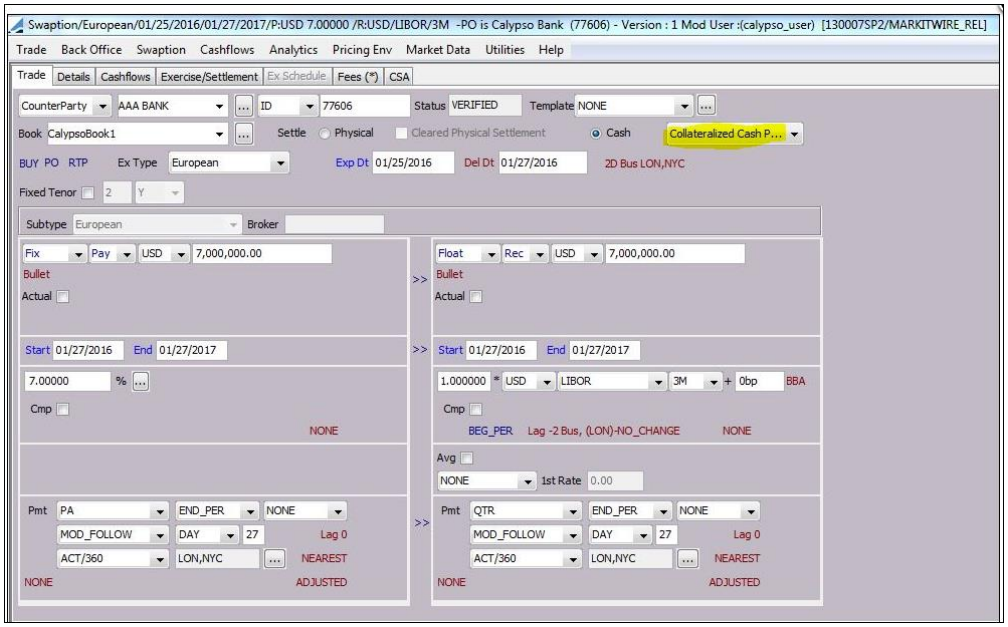
  Screen showing Calypso trade after unilateral amend after fix:

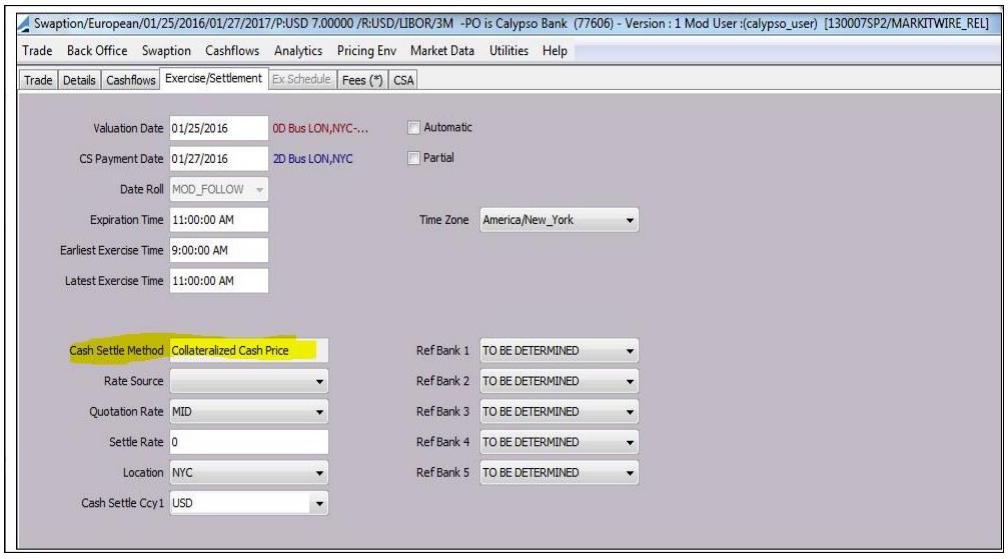


- (**Available in ver. 5.2.0**) HD126328/MKTWR-1534 Trade division: Calypso Beta trade Id and External Ref not updating on MW GUI Internal data tab after trade division. The acknowledgement was not getting generated and sent back to MW when Beta trades in Calypso are updated with external-ref and keywords. Fix for same is now provided.
- (**Available in ver. 5.2.0**) HD126481/MKTWR-1538 Incorrect Mapping for Swaption Cash Method: MarkitWire to Calypso.

  When booking a MarkitWire Swaption and choosing Collateralized Cash Price for Cash Method under the Options Settlement Tab. However, in Calypso Swaption Window it was defaulting to Cash Price. Fix for same is provide in this release.

  Screen showing the correct cash-method for a Swaption booked for this test-case:





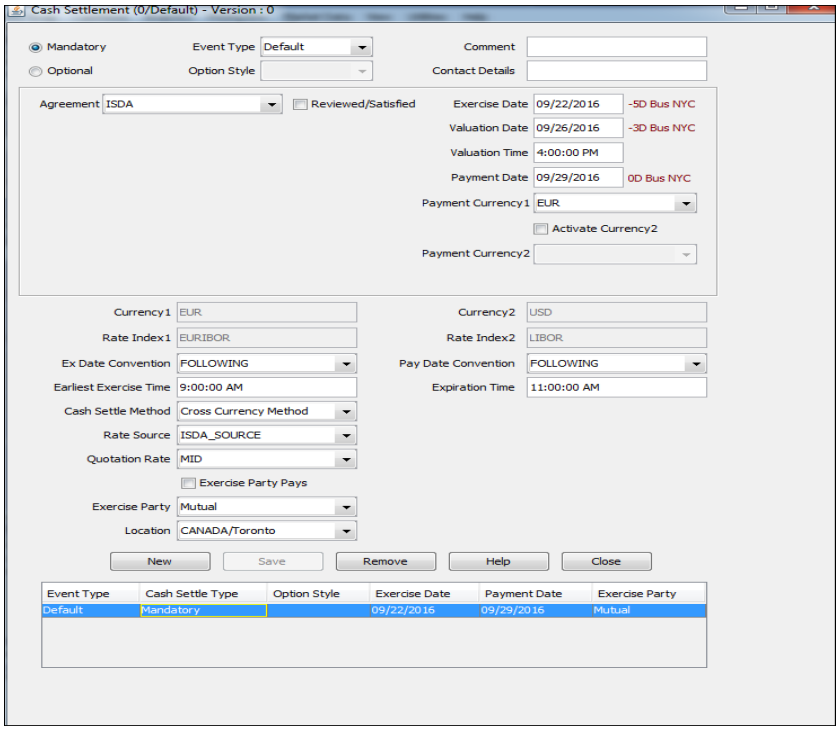
- (**Available in ver. 5.2.0**) HD127777/MKTWR-1567 Cross Currency Basis Swap cash settlement info from STP is incomplete.

  When we upload a cross-currency swap from MarkitWire with cash-settlement information the details are not getting populated correctly in the cash settlement screen.

  Below are the fields in the Cash Settlement window that are not populated:

  - Cash Settle Method
  - Rate Source
  - Quotation Rate

  Screen showing the cash-settlement window fix:



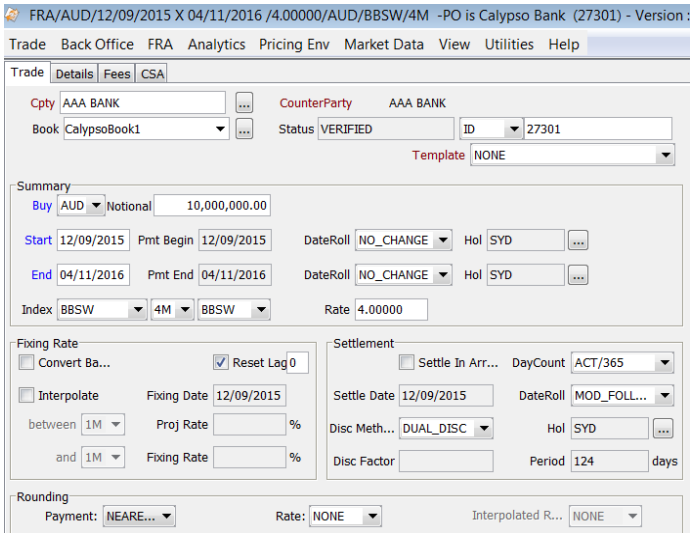
- (**Available in ver. 5.2.0**) HD125227/MKTWR-1579 MarkitWire DateRoll/RollDay reprocessing for wrong mapping does not work. Reprocessing a message for missing DateRoll and RollDay mappings throws an error. As part of the fix we have made changes in our re-mapping mechanism for DateRoll and RollDay to fetch correct mapping values from the mapping window.

  Now after the fix re-processing works fine for messages stuck due to missing RollDay mappings.

- (**Available in ver. 5.2.0**) HD128273/MKTWR-1582 Incorrect DateRoll for FRA start/end dates.

  As part of the fix we default the begin DateRoll and End DateRoll in FRA trade to NO_CHANGE irrespective of a value in the FpML as it is a MW specific behavior.

  Screen showing the issue, payment day convention is 'PRECEEDING'. It should be 'NO_CHANGE':



- (**Available in ver. 5.2.0**) HD128205/MKTWR-1585 Re Processing /Translating of MarkitWire messages does not send acknowledgement back to the platform.

  We have fixed the issue and we will now send acknowledgement to the platform in such cases.

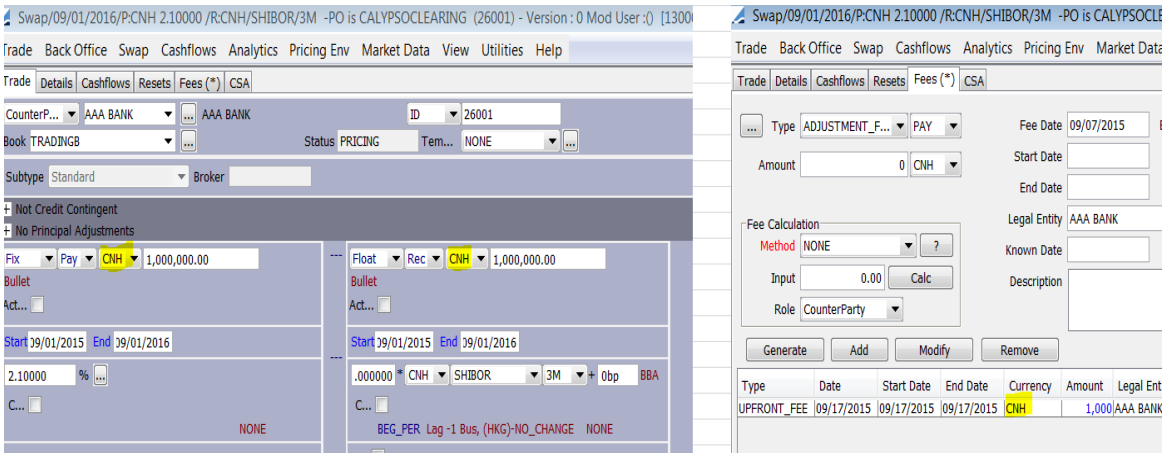
- (**Available in ver. 5.2.0**) HD127479/MKTWR-1560 MW: Allocation Rekey not getting processed in the upload mode ‘Local’. This is now resolved in the local mode.

- (**Available in ver. 5.2.0**) HD127142/MKTWR-1556/DTUP-4520 MW: Amortization schedule showing incorrect dates on Cash flow schedules. The issue is now resolved.

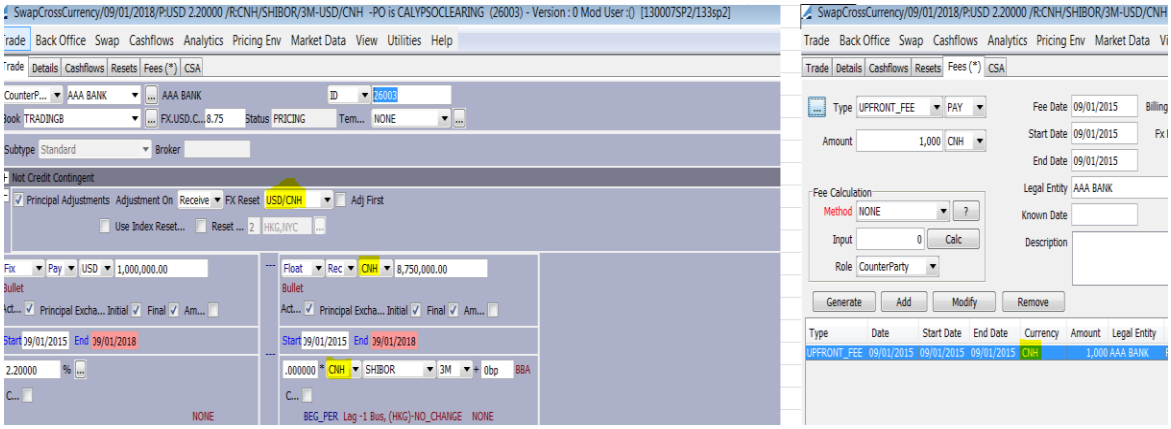
- (**Available in ver. 5.2.0**) HD127336/MKTWR-1559/DTUP-4543 MW: Swaption booked with direction as Straddle while booking a new trade does not changes on subsequent amendments done with direction as Payer/Receivers. So once a straddle direction Swaption is booked it could not be changed further for direction. Fix include correction of code while switching the direction from straddle to other direction types.

- (**Available in ver. 5.2.0**) HD127859/MKTWR-1570/DTUP-4589 MW (Exchange Clearing mode): IRS and Swap Cross Currency trades with CNH currency were getting incorrectly mapped to have CNY currency. We have fixed this issue. Both currencies CNY and CNH have the same ISO code CNY configured in currency defaults. CNY is non-deliverable whereas CNH is a deliverable currency. When a trade is booked with CNY as a currency in MarkitWire we need to save it as CNH currency trade in Calypso. The below are the screenshots of the Calypso trades:

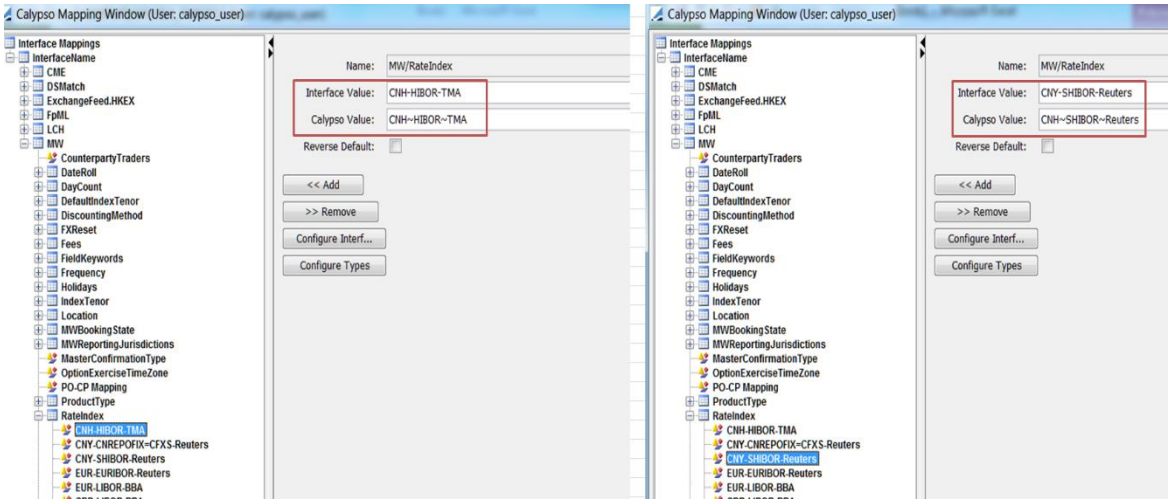
  IRS:



Swap Cross currency:

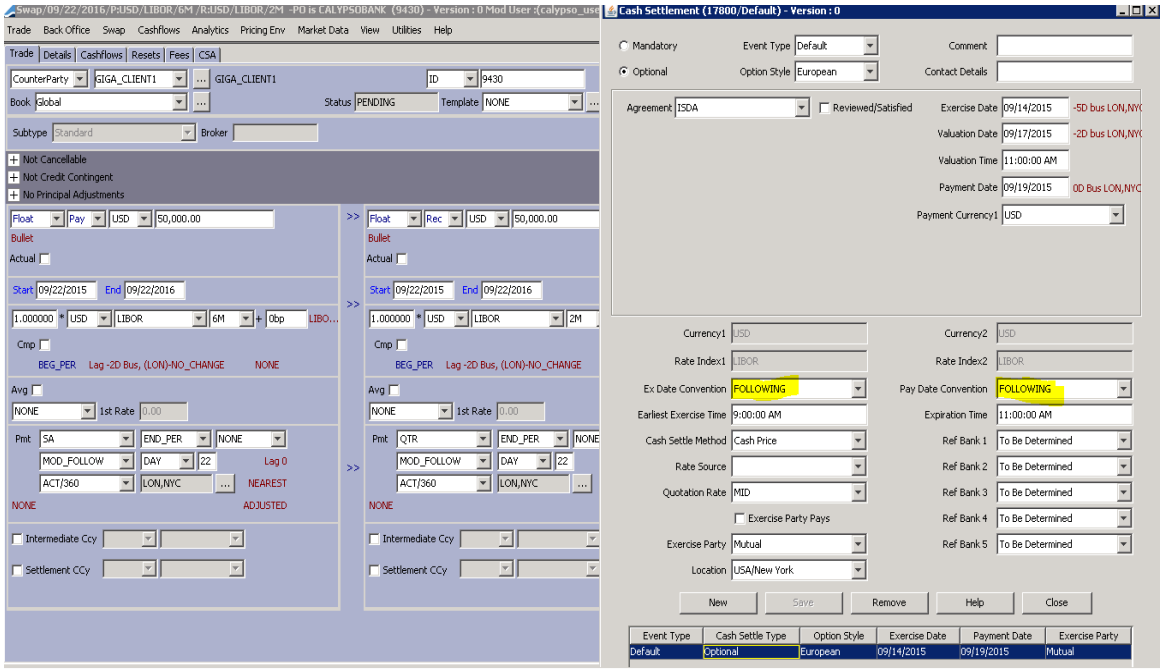


Rate Index config:



- (**<u>Available in ver. 5.2.0</u>**) HD128190/DTUP-4713: The Business Convention for Exercise Dates of Optional early termination is incorrectly populated as NO_CHANGE.

  The correct value should be 'FOLLOWING' to match with the payment date business convention for MarkitWire interface. This is fixed in the current release. The below is the screenshot after the fix:



Netting and Compression

Calypso MarkitWire interface will be supporting the Netting and Compression functionality which is supported in MarkitWire platform in the upcoming release.

Trade division is a pre-requisite to Netting and the trades that follow the trade division process of clearing can only be part of the Netting compression cycle.

CCPs perform the unilateral compression of the trades post clearing and MarkitWire will be synchronizing the corresponding trades in MW with the netting process. The Netting is of the following two types:

- Full Netting:

  The full netting is the process where all the trades that are part of the netting run will be terminated and there would be not be any residual position so no new trade will be created.

  We will receive Cancelled/Released notifications for all the trades that are terminated as part of the netting run from MarkitWire.

  We will perform termination of the corresponding Beta trades in Calypso and populate the netting keywords on the trade.

- Partial Netting:

  The partial netting is a process where all the trades that are part of the netting run will be terminated and a new trade will be created for the residual position.

  We will receive the Cancelled/Released notifications for the terminated positions and New-Clearing/Released notifications for the new position as part of the netting run when there is a residual position.

  The handling of Cancelled/Released notifications will be same as full netting case.

  We will create a new trade in Calypso for such New-Clearing notifications with the data from the incoming SWML with the netting keywords.

- Netting Grid:

  MarkitWire platform updates the Netting Grid as and when there are updates on the trades due to netting process.

  We will receive the notification for the Netting Grid same as we get a trade notification. We will process a netting grid notification only if it has Complete or Complete with error status.

  We update keywords on the netted trades as part of the netting grid processing.

  It also includes the ids of the Off-MarkitWire trades which we ignore in Calypso and create a warning message in task station to indicate it is ignored along with the CCP id of the same.

  If there is any error in MarkitWire while performing the netting synchronization we get the status as Error in the netting grid with the error reason. We save the same as trade keywords on Calypso trade – PlatformTradeNettingStatus and PlatformTradeNettingErrorReason.

- Error Handling:

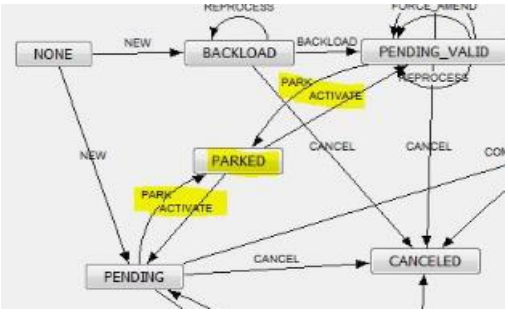
  As part of the netting grid update we do keyword updates on Calypso trades. When the notifications come from MW out of order the Netting Grid update might fail in validations if the underlying trade is not terminated when applying the netting grid update.

  In such cases if the Netting grid keyword update messages are the only ones pending then reprocess the messages to get the trades updated with netting keywords.

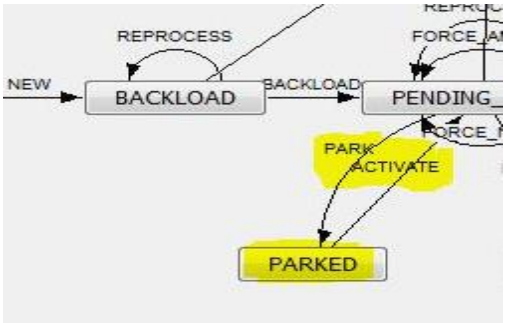
  If the trade termination messages are also pending status along with the netting grid messages then:

  - We need to move the netting grid message to PARKED status by applying PARK action.
  - Reprocess the termination message.
  - Move the Netting message back to PENDING status by applying the ACTIVATE action.
  - Reprocess the netting grid message.
  - Workflow screenshot for reference: V13 onwards and V12 Calypso version.

  V13 onwards message workflow screenshot:



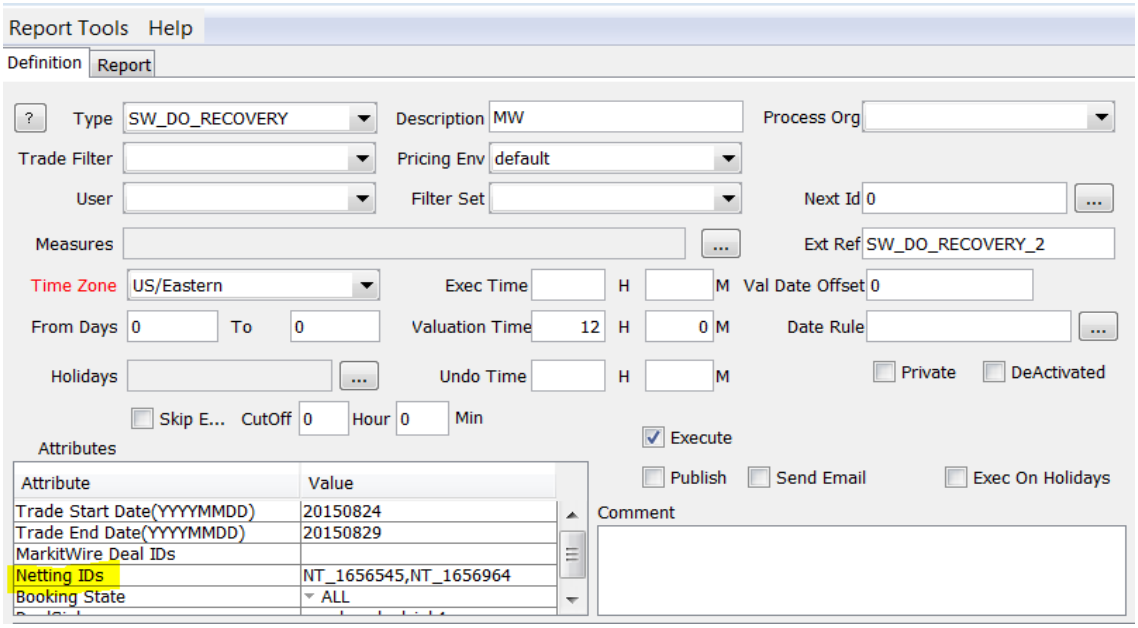
  V12 workflow screenshot:



DoRecovery

We can run the do-recovery to recover the trades that were netted when the SwapswireTradeEngine was not connected to MarkitWire server. The currently supported DoRecovery process will work for the netting which is initiated as part of the engine startup. Please ensure you have the latest MarkitWire API versioned – 265269 to be able to recover the netting messages. We have enhanced the DoRecovery Scheduled task to accept the Netting batch ids in a comma separated format to allow recover the netting messages for the trades related to the provided Netting batch id. The scheduled task will not recover the original trade messages, it will only recover the netting-terminate / netting-new and netting grid messages. Please note that there can be ordering issues when running the DoRecovery of netting messages and this is a known limitation from MarkitWire platform. In case of such issues the messages will be stuck in the pending status with proper validation error messages. Please follow the Error Handling mechanisms mentioned in above section of the document.

The below is the screenshot of the DoRecovery Scheduled task:



Netting Trade Keywords

Common keywords on both terminated and new-remnant trade:

No	Keyword Name	Description
1	CCPNettingString	This is populated on all trades that are needed to be part of particular netting run. This will be updated as unilateral amends and will be sent to CCP by MarkitWire platform. This will be present on the Beta trades prior to netting.
2	CCPNettingId	A common netting Id assigned by the CCP. It will be common for all trades that are part of the netting. It will be unilateral read-only field for dealers. To be stored on all trades part of netting.

3	CCPNettingEventType	It will be assigned by CCP to indicate the type of netting event. It will have the value – "Netting" for Netting/Compression and the value "Other" for any other post clearing event such as transfers or default management. It will be a unilateral read-only field for dealers. To be stored on all trades part of netting.
4	PlatformNettingStatus	We will add a new keyword on each trade to indicate the status of the overall netting process. It can have one of the following values: • Complete – Netting completed successfully. • Complete with error – Netting process had errors at MW.
5	PlatformTradeNettingStatus	We will add a new keyword on each trade to indicate the status of the trade in MW netting process, As per the Netting Grid SWML, there can be errors in the netting process for a particular trade. It can have one of the following values: • Created – If the trade has been successfully created • Cancelled – If the trade has successfully been cancelled • Error – If the trade failed to be cancelled or created.
6	PlatformTradeNettingErrorReason	This keyword will have an error reason for any trade in an error status while processing the netting for a particular trade in MarkitWire.

Keywords on terminated trade:

No	**Keyword Name**	**Description**
1	CCPReplacementTradeId	CCP Id of the remnant trade on all terminated trades. Will get populated only in case of partial-netting. It can have multiple values in case of coupon blending. And the values will be separated by space.
2	CCPTerminatingEvent	This is to be stored on TERMINATED trades with value – PARTIAL_NETTING or FULL_NETTING based on the netting type.
3	TerminationReason	The trades that are terminated as part of netting have the termination reason as - "**Netting**".
4	PlatformReplacementTradeId	SW deal id of remnant trade on all terminated trades. Will get populated only in case of partial-netting. It can have multiple values in case of coupon blending. And the values will be separated by space.

Keywords on Remnant trade:

No	Keyword Name	Description
1	CCPOriginalClearedDate	It will have the earliest cleared trade's cleared date on the netting remnant trade.
2	CCPHistory	List of CCP Ids of TERMINATED trades to be stored in this keyword on the NEW trade. The CCP Ids will be separated by space. If the number of trades netted exceeds 50 then we will create another keyword – CCPHistory1, CCPHistory2 and so on. We will use the Netting grid to populate this.
4	CCPOriginatingEvent	This will be stored on the NEW trade with the value – NETTING_REMNANT.
5	PlatformOriginalTradeId	SW deal ids of the netted trades on the remnant trade. The CCP Ids will be separated by space. If the number of trades netted exceeds 50 then we will create another keyword – PlatformOriginalTradeId1, PlatformOriginalTradeId2 and so on. We will use the Netting grid to populate this.

2.23 July 2015 Version – 5.1.1

Please note that the Version 5.1.1 is only available to clients on Calypso version 13 and above.

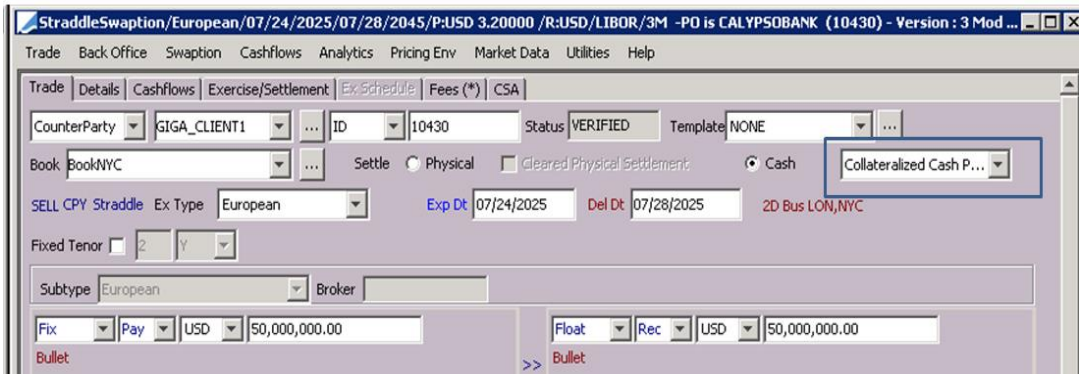
MarkitWire API 12.1.1. The schema version that we support is labelled 12_0_C_248339 on MarkitServ schema download site. The API and client version used for testing from the MarkitServ download site is 237159.

Base Calypso Release	Module Name	Required Module Version
14	DataUploader	4.0.2-14.0.0.18.SP1-FXEM and above
	MarkitWire	5.1.1-14.0.0.0
13.0.0.7.SP2	DataUploader	4.0.2-13.0.0.7.SP2-PP and above
	MarkitWire	5.1.1-13.0.0.0
13.0.0.3.SP1	DataUploader	4.0.2-13.0.0.3.SP1 and above
	MarkitWire	5.1.1-13.0.0.0

- HD126328/MKTWR-1537: Calypso Beta trade Id and External Ref not updating on MW GUI Internal data tab after trade division. The acknowledgement was not getting sent to MarkitWire when the Beta trade was updated in Calypso with MarkitWire Beta trade details. The same is now resolved in this release.

- HD126481/MKTWR-1540: For a Swaption trade from MarkitWire the Cash settlement method was not getting mapped to Calypso trade correctly. The issue is now fixed in this release. The following is the screenshot of the Swaption trade in Calypso after the fix:

Calypso Swaption



2.24 July 2015 Version – 5.1.0, 4.8.0

Please note that the Version 5.1.0 is only available to clients on Calypso version 13 and above.

The Version 4.8.0 is available for clients on Calypso-V12.

All the below mentioned enhancements and fixes are applicable for both 5.1.0 and 4.8.0 versions unless specified otherwise.

MarkitWire API 12.1.1. The schema version that we support is labelled 12_0_C_248339 on MarkitServ schema download site. The API and client version used for testing from the MarkitServ download site is 237159.

Base Calypso Release	Module Name	Required Module Version
14	DataUploader	4.0.2-14.0.0.18.SP1-FXEM and above
	MarkitWire	5.1.0-14.0.0.0
13.0.0.7.SP2	DataUploader	4.0.2-13.0.0.7.SP2-PP and above
	MarkitWire	5.1.0-13.0.0.0
13.0.0.3.SP1	DataUploader	4.0.2-13.0.0.3.SP1 and above
	MarkitWire	5.1.0-13.0.0.0
12	DataUploader	2.4.30-12.0.0.0.SP5 and above
	MarkitWire	4.8.0 -12.0.0.0

- Please run the execute-SQL for the relevant DataUploader and MarkitWire schema changes. List of schemas needed to execute:

  Release 5.1.0:

  - DataUploader – GatewaySchemaBase.xml, GatewaySchemaData.xml, FpMLSchemaData.xml
  - MarkitWire – SwapswireSchemaData.xml.

Release 4.8.0:

- DataUploader – GatewaySchemaBase.xml, GatewaySchemaData.xml
- MarkitWire – SwapswireSchemaData.xml

- (**Available in ver. 4.8.0 and 5.1.0**) MKTWR- 1456 – Add support for the changes in MW platform for release 12.0.3 and 12.1.

  Following are the list of enhancements supported as part of this release:

  - Cross Currency Swap allocations.
  - For CLP currency "Roll day" will be set to 'NONE' when Payment freq. = 1T. Currently this field contains a roll day value. This is tested fine in the interface.
  - Support for different first fixing rule for Cross Currency Swap: We supported this for IRS and it will also be supported for Cross Currency Swap provided the support is available in Core Calypso as it needs a Core hotfix.

- (**Available in ver. 4.8.0 and 5.1.0**) HD125046/MKTWR-1453/DTUP-4062 – Added support for Package Clearing in incoming dealer mode of MW.

  Functionality Overview:

  - Packages are groups of trades that are executed as a single economic transaction.
  - Trades bundled together by a two part identifier called the "**Package Identifier**" (Issuer + Package Trade ID) are classified as a package. These trades (legs) must be intended for clearing, must be held at a state of 'New / Pending' until all legs are booked, and must clear 'all or nothing', i.e. should a particular Trade (leg) contained within a package fail to clear then the package will fail to clear.

  The initial implementation of support of Package transaction submission in MarkitWire will meet the following criteria:

  - Clearable OTC rates products (Single CCY IRS, Single CCY Basis Swaps, FRA,OIS)
  - Packages must be initiated by a Broker (IDB) or a SEF (SEF Auto Processed, SEF Affirmation)
  - The trades must be Non-allocated
  - Trades can only be sent to the CME
  - The same Clearing House must be used for all trades in the package.
  - The same parties must be used on all trades within the package.
  - The same clearing broker (if applicable) must be used for all trades in the package for a given side.

  In order to process Package transactions, MW is introducing new editable fields into the Broker / SEF GUI. These fields are listed below and will be contained within a 'Packages Trades' Frame. The Broker / SEF may insert package trade information when selecting a CCP that is set to receive packages through MW. When a trade is submitted containing package trade elements, the Dealer / Client GUI will display the 'Packages Trades' frame including the package trade identifiers, however, the fields will be 'read only' to the receiving parties to the trade.

  - Package Identifier (Issuer + Package Trade ID)
  - Size of the package
  - Package level Credit Acceptance Token (Credit Issuer + Credit Token) (**Not supported**)

  Package clearing method:

Once submitted, the legs of a package will be held in a contract state of 'New' and booking state of 'Pending' until all of the legs of the package have been processed by the Parties to the trade. Package size determines the number of trades within the package; i.e. If there are 3 trades in a package, the broker / SEF will indicate the package size as '3'. Once the package size has been reached the trades within the package will progress to clearing.

Package Keywords: Following are the list of keywords with sample values and SWML X-path supported in incoming dealer mode from Calypso.

sr no.	Keyword names	Xpath	Comments
1	CCPPackageIdPrefix	<SWML> <swStructuredTradeDetails> <swTradePackageHeader> <swPackageIdentifier> <swIssuer>SEF_CALYPSO_PKG_067</swIssuer>	Supported in Incoming dealer mode
2	CCPPackageIdValue	<SWML> <swStructuredTradeDetails> <swTradePackageHeader> <swPackageIdentifier> <swTradeId>TRADE_067</swTradeId>	Supported in Incoming dealer mode
3	CCPPackageSize	<SWML> <swStructuredTradeDetails> <swTradePackageHeader> <swSize>2</swSize>	Supported in Incoming dealer mode

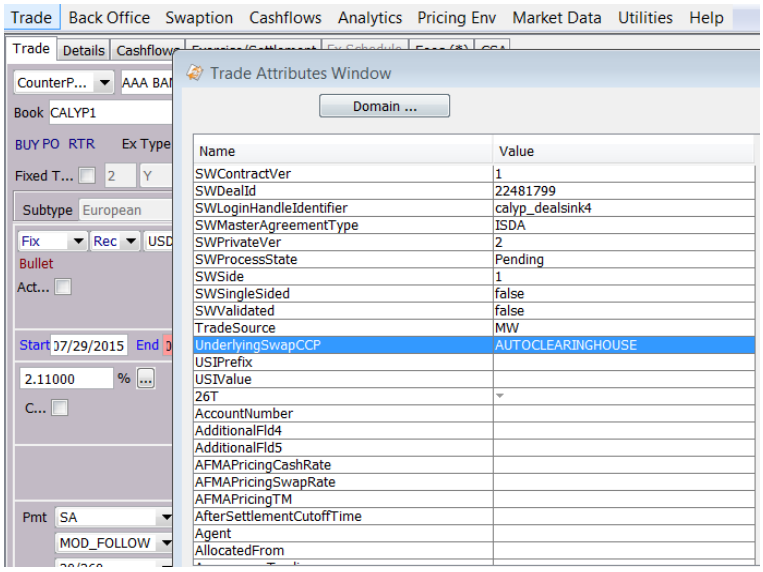
- (**Available in ver. 4.8.0 and 5.1.0**) MKTWR- 1469 – Add support for Swaption Clearing.

  Support for clearing Swaption trades through CCP/CH is supported in this release.

- (**Available in ver. 4.8.0 and 5.1.0**) HD125052/MKTWR-1494 – Add support for capturing the CCP of Underlying Swap intended to be created upon Swaption physical exercise - As part of MarkitWire 12.1.1. Added support for the new field CCP of Underlying Swap which can be selected in MarkitWire while booking a Swaption trade. Calypso will store it as a trade keyword on the Swaption trade. During Swaption exercise the user will specify the CCP of the resulting Swap as usual way so we have no changes in the exercise part. The new field will only be for display purpose until the Swaption gets cleared.

  Keyword name: UnderlyingSwapCCP

  Please note that we will support this field if it is available in the MarkitWire platform.



- (**Available in ver. 5.1.0**) MKTWR- 1455 / MKTWR- 1226 – Performance and stability improvements in MarkitWire interface for message processing.

To improve the performance for message processing we have now the provision to perform the upload process in the Engine side via the API instead of DataServer via the workflow rules. Workflow rules are executed in the data server thus keeping DataServer busy every time data is uploaded. Client side execution has the advantage of using the API and cache. And it can thus perform better and DataServer is free for performing other tasks.

The new enhancement provides the equivalent features that were available via the work flow based approach such as:

- Persistence of external messages as BO messages.
- Ability to Re-process failed messages.
- Maintain the order in which the messages are received
- Acknowledgement generation.

Please note that we have modified the message workflows for 'MWGATEWAYMSG.wf 'and 'UPLOADSOURCEMSG.wf' as part of this change. It is mandatory to import the latest workflows when using the new approach. For detailed documentation please refer the DataUploader documentation.

We have removed the following two workflow rules and provided an equivalent functionality in the MW translator and hence we do not need these workflow rules anymore in the MWGATEWAYMSG workflow:

- DeclearMessageRule
- DataBackloadMessageRule

To enable the clients to use the new approach, we have introduced two new properties in "calypso_sw_config.properties". Please note that if these are not set we will default to the current way of processing in DataServer via the workflow rules which is the BOMessage mode.

The following are the properties:

- uploadMode
- persistMessages

```
#Valid combination for uploadMode and persistMessage
#
#                        |-------------------------------------------------------------------------|
#                        |                          PERSIST MESSAGES                               |
#                        |-----------------|-------------------------------|---------------------|
#                        |       None      |     Failure                   |     All             |
#       |---|----------------|-----------------|-------------------------------|---------------------|
#       | M | Local          | No BOMessage    |  BOMessage will be created    |  BOMessage will be  |
#       | O |                | will be created |   only in case of failure     |  always created     |
#       | D |----------------|-----------------|-------------------------------|---------------------|
#       | E | BOMessage      | Not Applicable  |     Not Applicable            | BOMessage will be   |
#       | S |                |                 |                               | always created      |
#       |---|----------------|-----------------|-------------------------------|---------------------|
#
#   For better performance it is recommended to use uploadMode as Local with persistMessages as Failure.
```

- **uploadMode**: Possible values are 'BOMessage' and 'Local', default value is 'BOMessage'.

  BOMessage: It is self-explanatory; it is the workflow based model that every interface currently uses.

  Local: It is for using the API however when using the Local mode we need another property "persistMessages".

- **persistMessages**: Applicable only when "uploadMode" property is set to 'Local'. Possible values are 'All', 'None' and 'Failure', by default it is set to 'None'.

  All: External messages are always persisted as BO messages.

None: External messages are _NOT_ persisted as BO messages. If the message fails in translation or validation, the message needs to be resent or handled via custom code.

Failure: External Messages are persisted only in case of failure in translation or validation. This is the _recommended_ configuration for the 'Local' mode as this will not save any BO messages in case it is all processed fine and only create messages in case of any translation failures which will enables the failed messages to be reprocessed as before and also improve performance by not saving the success BO messages.

Please note that in the 'Local' mode for message reprocessing "**UpdateManagerEngine**" needs to be running. Failed messages will be stuck in "PENDING" status and pending Messages are re-processed via the UpdateManagerEngine. The message workflows are changed to generate an event 'PSEventUploadReprocess', every time a failed message is re-processed. Update Manager Engine would then receive these events and processes them again, and generate acknowledgement if needed.

The following Events are required by the Update Manager Engine.

PSEventUploadReprocess

For configuration and setup of UpdateManagerEngine please refer the DataUploader documentation.

It is advised to clear all pending messages related to MarkitWire before switching to the 'Local' mode.

- (**Available in ver. 5.1.0**) MKTWR-1472 – Add support for Calypso Mapping Cache in MW translators for optimizing the performance for fetching the Calypso mapping data.

  Use of the Calypso Mapping Cache will reduce the RMI calls in the MW interface. Calypso mapping values will be fetched from either from MW or FpML interface entry in Calypso Mapping Window, i.e. if any mapping is not found in MW interface mappings then corresponding mapping will be re-looked in FpML interface mappings and will be picked.

- (**Available in ver. 5.1.0**) MKTWR- 1452 – Add support for Equity Swap product in MarkitWire interface. MW-interface supports EquityShareSwap trades booked from MarkitWire in incoming dealer mode. This trade will be represented in Calypso using the EquityLinkedSwap trades screen.

  The regulatory reporting details are supported as trade keywords similar to the Rates product.

  The following lifecycles are supported for the Equity swap trade:

  - New
  - Amend
  - Cancel
  - Partial Termination
  - Termination

  See Support for Equity Swap below for complete details.

- (**Available in version 5.1.0**) MKTWR-1468 –Support for HKMA reporting details in Exchange-Clearing mode. We support the HKMA reporting details as Calypso trade keywords when importing an incoming trade for Clearing and also support sending these fields back in clearing acknowledgements.

  We support the details from the reporting tab as Calypso trade keywords. List of HKMA keywords added in incoming CCP mode for this release apart from the existing reporting keywords:

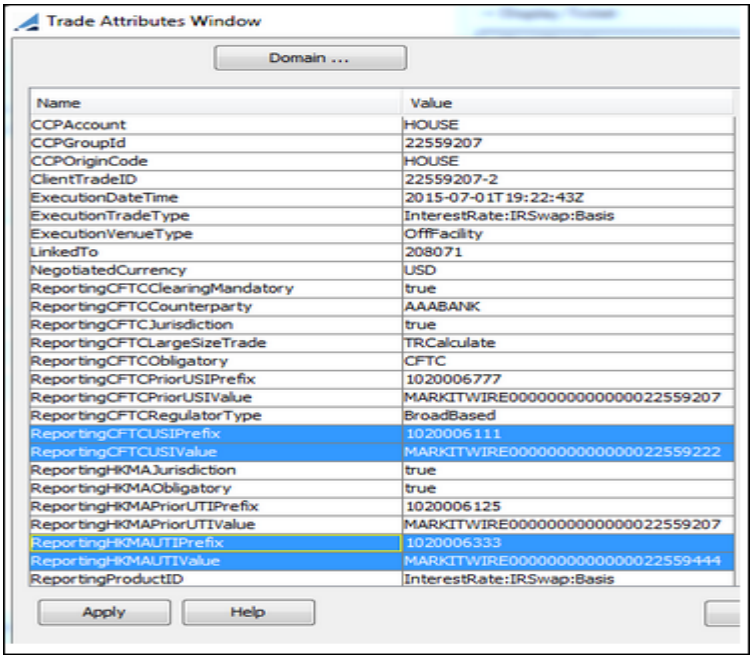
  - ReportingHKMAUTIPrefix

- ReportingHKMAUTIValue
- ReportingHKMAPriorUTIPrefix
- ReportingHKMAPriorUTIValue
- ReportingHKMAJurisdiction
- ReportingHKMAObligatory

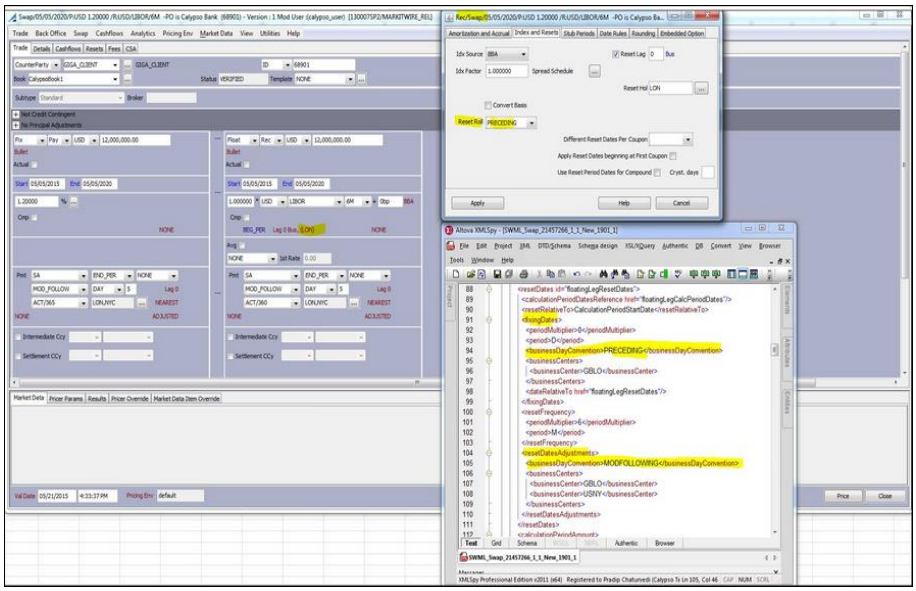
The following is the process to be followed:

1. Incoming deal comes from MarkitWire for Clearing to the CCP for both sides.
2. The CCP will generate the new USIPrefix/USIValue for each side. CCP will move the current values in ReportingHKMAUTIPrefix and ReportingHKMAUTIValue into the ReportingHKMAPriorUTIPrefix and ReportingHKMAPriorUTIValue respectively.
3. The CCP will populate the ReportingHKMAUTIPrefix and ReportingHKMAUTIValue with the new values that are generated by the CCP.
4. CCP will clear the trade which will make the new values to be sent to MarkitWire platform as part of the Clearing accepted acknowledgement.

Following screen shows the list of keywords on Calypso trade:

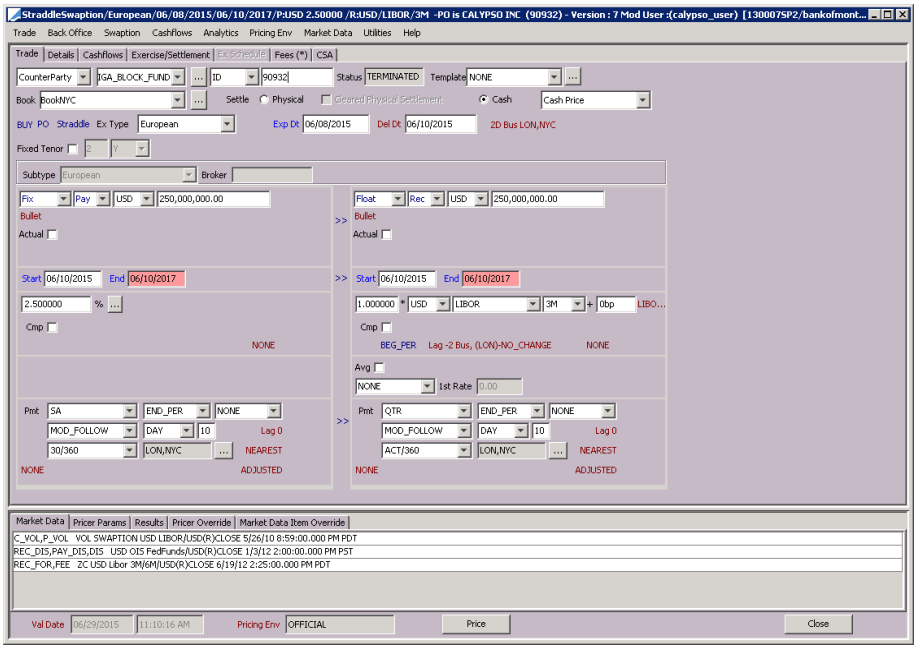


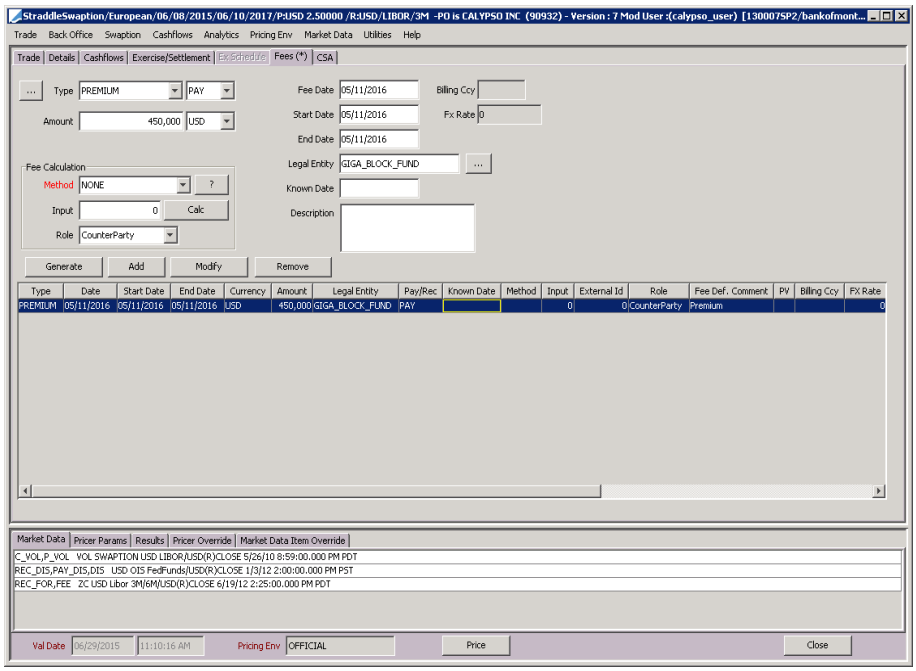
- (**<u>Available in ver. 4.8.0 and 5.1.0</u>**) HD123686/MKTWR-1477/DTUP-4100 – Reset roll not correctly mapped in Calypso. After FpML migration Reset-roll was not getting populated correctly from MW as different SWML/FpML X-path was used to populate it because other interfaces uses it too. So as part of fix we have done interface specific check in FpML for MW to set the Reset-roll from a different x-path. Following screen shows the fix:



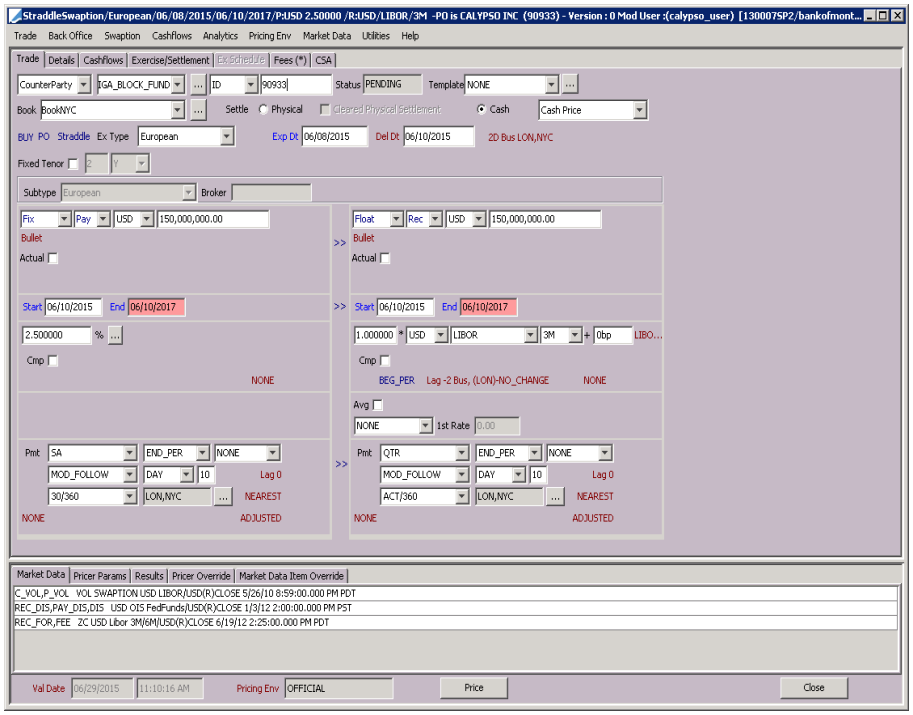
- (**<u>Available in ver. 4.8.0 and 5.1.0</u>**) HD123239/MKTWR-1476/DTUP-4181 – Premium changes are not feeding properly from Swaption partial terminations. The issue was MW-interface earlier was not handling the premium fees when the Premium amount is edited during Amendments as it never use to come in the SWML messages and the parent trade fees amount was used to calculate the partially terminated trade fees amount. As per the fix we consider the edited Premium amount and calculate the fees by considering the amount. Following screen shows the fix :

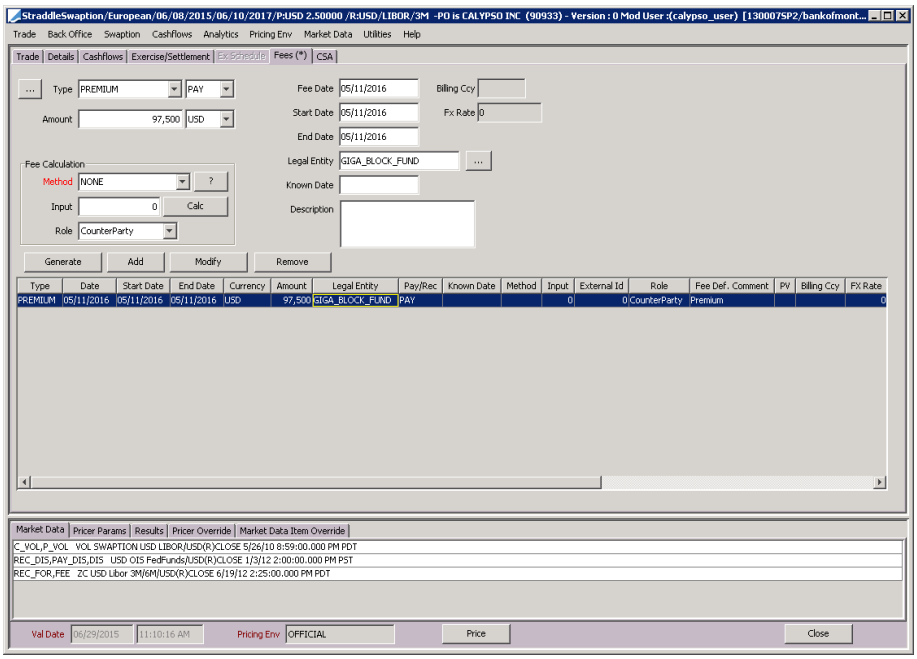
  Original Trade





Trade after partial termination



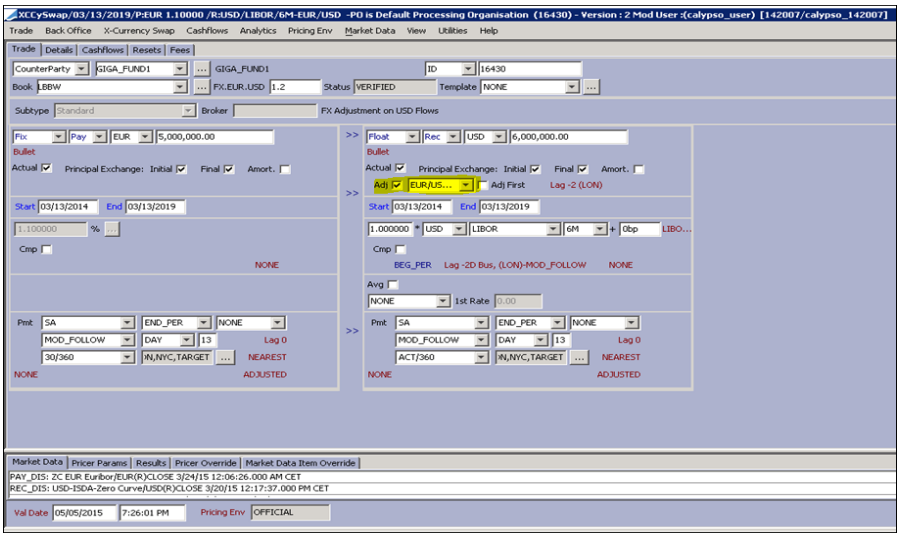


- (**<u>Available in ver. 4.8.0 and 5.1.0</u>**) HD124012/MKTWR-1497– Write back Failed for Error Exception Handling back to MarkitWire from Calypso. After trade division when acknowledgement is sent to MarkitWire via the addition of SWValidateUpdate rule on the trade workflow the acknowledgement was not getting reflected on MarkitWire platform. The workflow rule could be set on the following transitions for New-Clearing/Cancelled notifications:
    - Verified -> Amend -> Verified
    - Termination -> Amend -> Termination

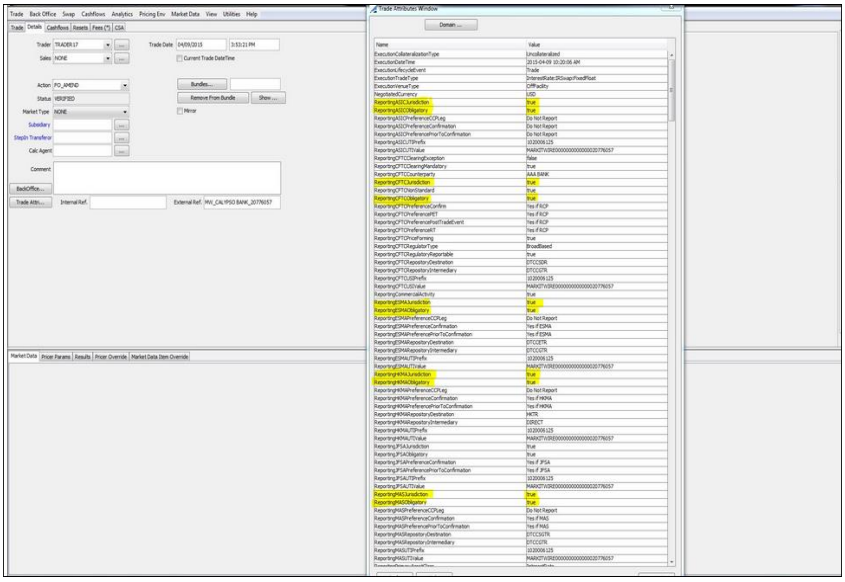
  We have fixed the same as part of this release and the acknowledgements are now sent fine for the above configuration.

- (**<u>Available in ver. 5.1.0</u>**)HD122646/MKTWR-1463/DTUP-4033 – Mark-to-Markit of Xccy-Swap in MarkitWire does not get populated to trade in Calypso.

  When we check the MTM flag in MarkitWire while booking a Cross Currency Swap, the corresponding trade in Calypso does not have this field checked. Fix for this issue is provided in this release. Following screen shows the fix:



- (**<u>Available in ver. 5.1.0</u>**) MKTWR-1447 –Keyword ObligatoryReporting for Jurisdiction not getting set with correct value. Keyword - Reporting<JurisdictionName>Obligatory was getting set to value false for all Jurisdiction except CFTC in incoming dealer mode.
  The fix includes segregating the logic of setting the keyword value from different X-path for CFTC and other jurisdiction. Following screen shows the fix.



- (**<u>Available in ver. 5.1.0</u>**) MKTWR-1449 – Calypso Mapping Sample File does not update after uploading. We provide a sample mapping data file as part of the release jar which can be uploaded via DataUploader to populate the sample mapping data in the Calypso Mapping Window for MarkitWire interface. The issue was in updating an existing mapping table which is now resolved.

  Modified the structure of CalypsoMappingTestSamples.xml parent tags <CalypsoMappings></CalypsoMappings> to upload the file in both scenarios i.e. when there are no existing mappings configured and secondly if few mappings in the file are present in Calypso system then allow non-existing mappings to get uploaded which was the reported issue.

- (**<u>Available in ver. 5.1.0</u>**) HD123840/HD124370/MKTWR-1491–Calypso is not loading the SWML message from TWSEF (MarkitWire) in the correct order.

The acknowledgement is about to be sent to MarkitWire for a booking state of validated. As part of fix we have made a change to ensure that the notification events are processed in order which were getting out of sequence while handling such notifications. We have modified the sequencing of the incoming notification events by making them sequential on the order of reception. Once we fetch the SWML we will process the events in parallel by reading the SWML to get the key for linking related trade events.

Support for Equity Swap

Configuration required in Calypso:

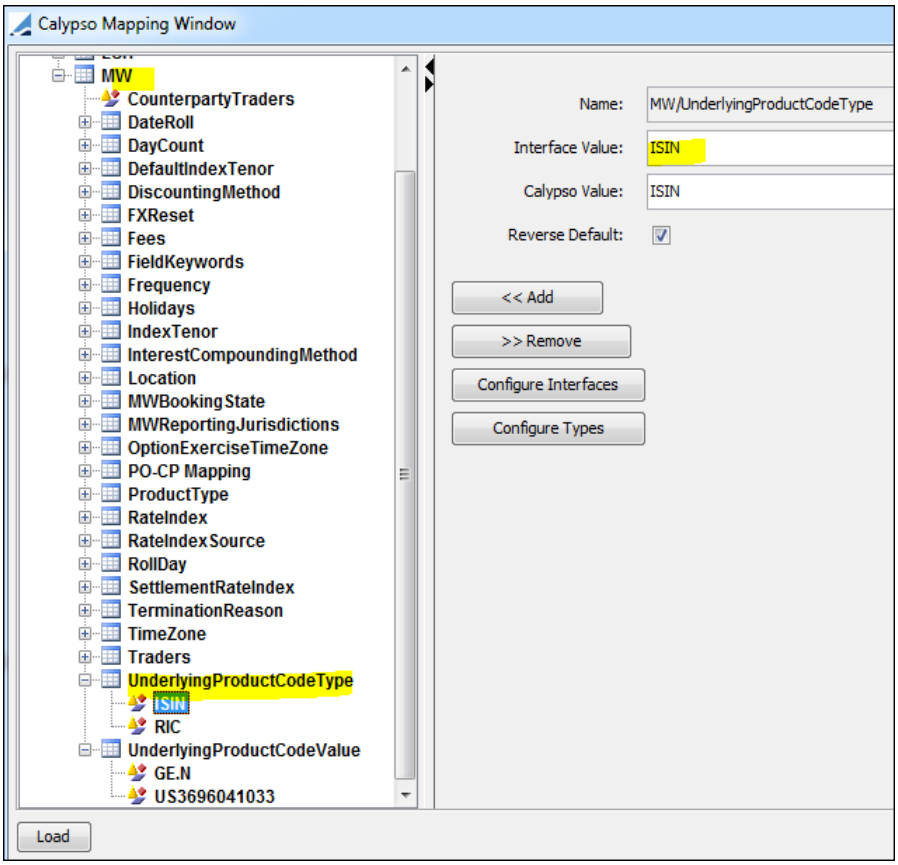
1. Calypso **Mapping Window**: For Equity Swap following new mapping types has been provided that need to be configured. Please note that Calypso product must have all the corresponding product codes with respect to the ones coming from MarkitWire.

- **UnderlyingProductCodeType**: It is used to map MarkitWire product codes with the products defined in Calypso system.

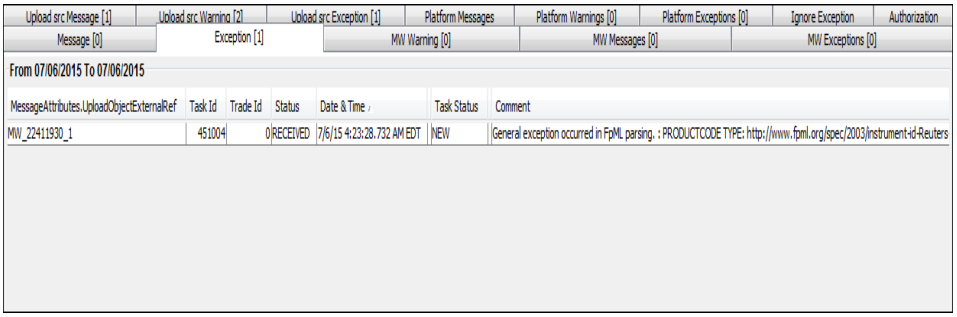
  Method of Product Code mapping

  – The MarkitWire product code coming in the SWML message shown below must be mapped to required Equity product code present in Calypso system.

```
<equity>
  <instrumentId instrumentIdScheme="http://www.fpml.org/spec/2003/instrument-id-Reuters-RIC-1-0">GE.N</instrumentId>
  <instrumentId instrumentIdScheme="http://www.fpml.org/spec/2002/instrument-id-ISIN-1-0">US3696041033</instrumentId>
  <description>GENERAL ELECTRIC ORD</description>
  <currency id="equityReferenceCurrency">USD</currency>
  <exchangeId exchangeIdScheme="http://www.fpml.org/spec/2002/exchange-id-REC-1-0">NYS</exchangeId>
  <relatedExchangeId exchangeIdScheme="http://www.fpml.org/spec/2002/exchange-id-REC-1-0">All Exchanges</relatedExchangeId>
</equity>
```



- **Error handling**: As shown in above screen MarkitWire sends more than one Equity Product code for a single trade. In Calypso system it is expected to have at least one Equity product to have this product code defined else the trade does not get saved and following error populates mentioning that the underlying does not exist.



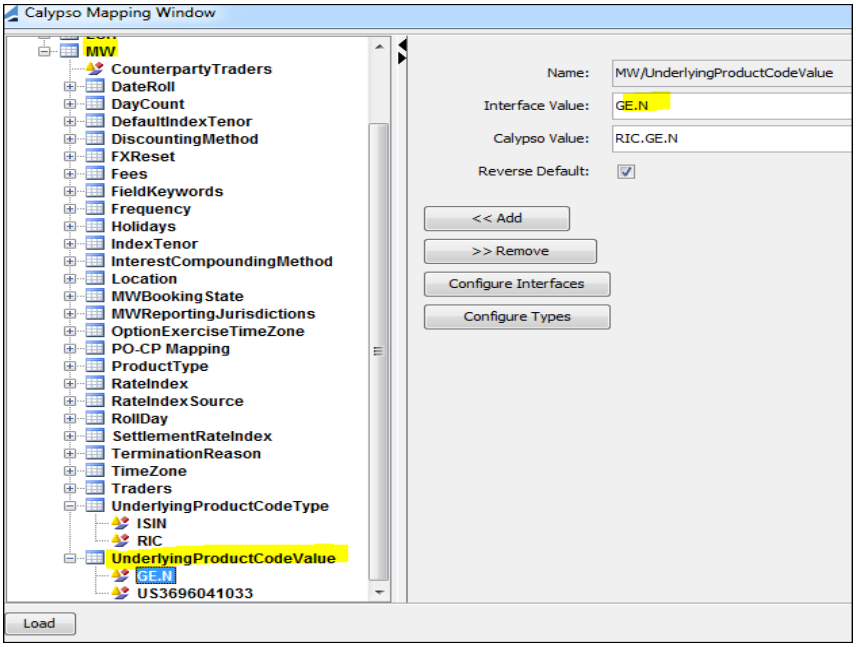
Refer to Equity Product definition section below for more details.

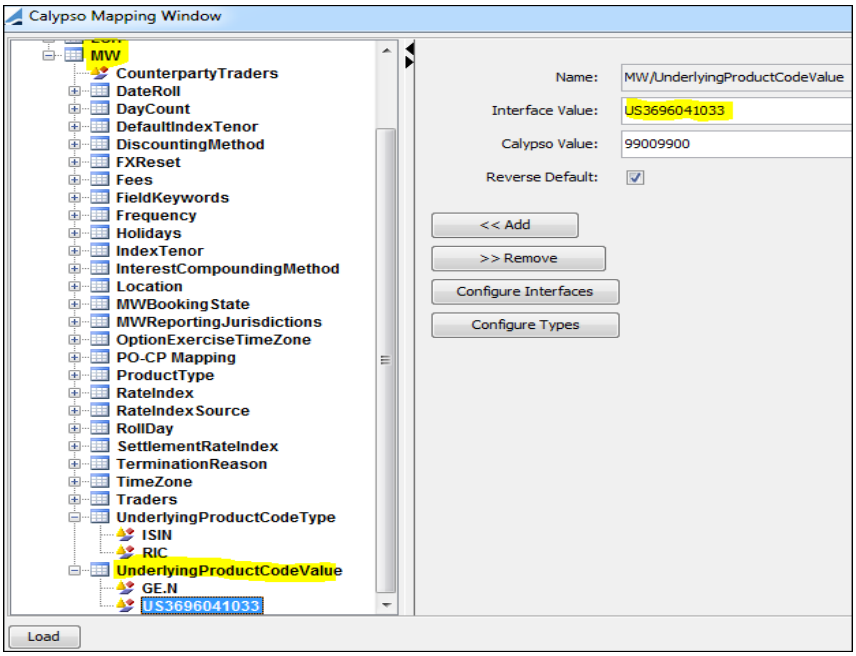
- **UnderlyingProductCodeValue**: It is used to map MarkitWire product code values with the products defined in Calypso system.

  Method of Product Code Value mapping

  - The MarkitWire product code values coming in the SWML message shown below must be mapped to required Equity product code values present in Calypso system.

```
<equity>
<instrumentId instrumentIdScheme="http://www.fpml.org/spec/2003/instrument-id-Reuters-RIC-1-0">GE.N</instrumentId>
<instrumentId instrumentIdScheme="http://www.fpml.org/spec/2002/instrument-id-ISIN-1-0">US3696041033</instrumentId>
<description>GENERAL ELECTRIC ORD</description>
<currency id="equityReferenceCurrency">USD</currency>
<exchangeId exchangeIdScheme="http://www.fpml.org/spec/2002/exchange-id-REC-1-0">NYS</exchangeId>
<relatedExchangeId exchangeIdScheme="http://www.fpml.org/spec/2002/exchange-id-REC-1-0">All Exchanges</relatedExchangeId>
</equity>
```

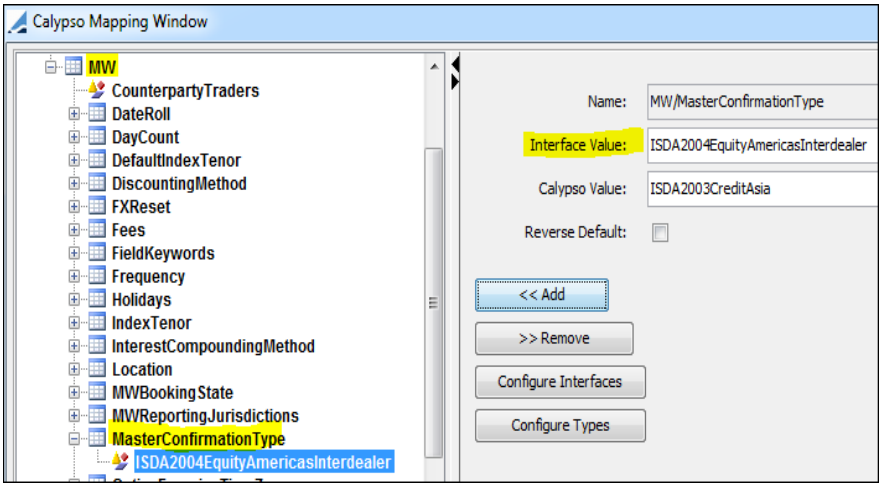


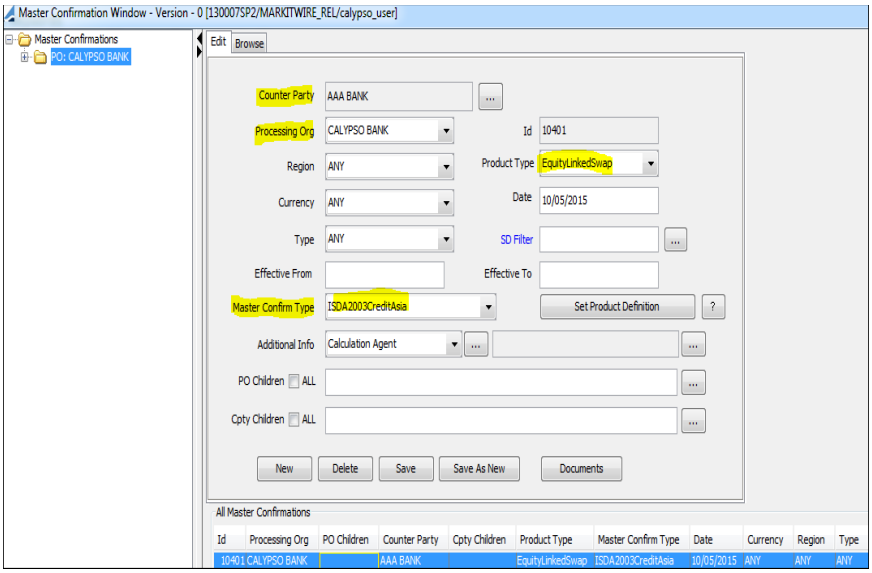


  - **Error handling**: Same as UnderlyingProductCode**.**

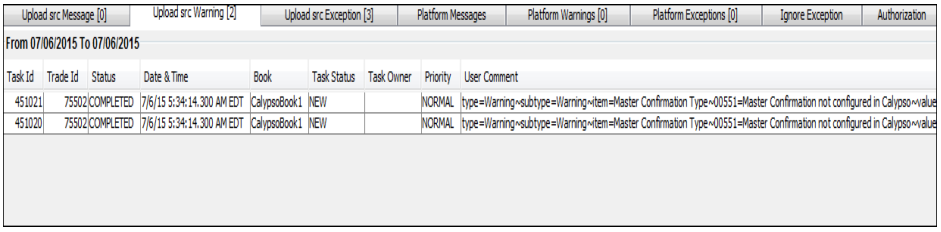
- **MasterConfirmationType**: It is used to map MarkitWire master confirmation type with the master confirmation defined in Calypso system.

- Following screens shows mapping for MasterConfirmationType for a Master confirmation defined in Calypso system:



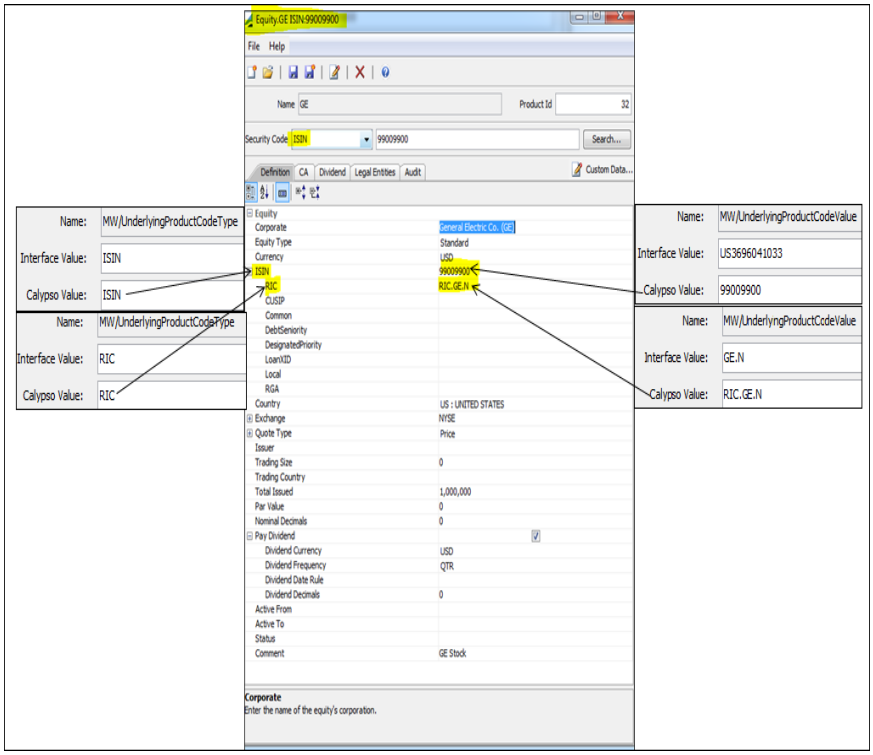


- This mapping is not mandatory to be configured. If mapping not present then the value coming from MarkitWire will be shown as it is on trade as keyword.
- If the master confirmation mapped is not present in Calypso the it will be shown on trade as keyword with following warning message:



2. Calypso Equity underlying product:

- The Equity product in Calypso should have the corresponding MarkitWire/Calypso values mapped in mapping window for types UnderlyingProductCodeType and UnderlyingProductCodeValue.
- Following screen shows an Equity product in Calypso having the mapping window values as mentioned above in point 1.



New Keywords:

Following is list of new keywords added for Equity product support from MarkitWire:

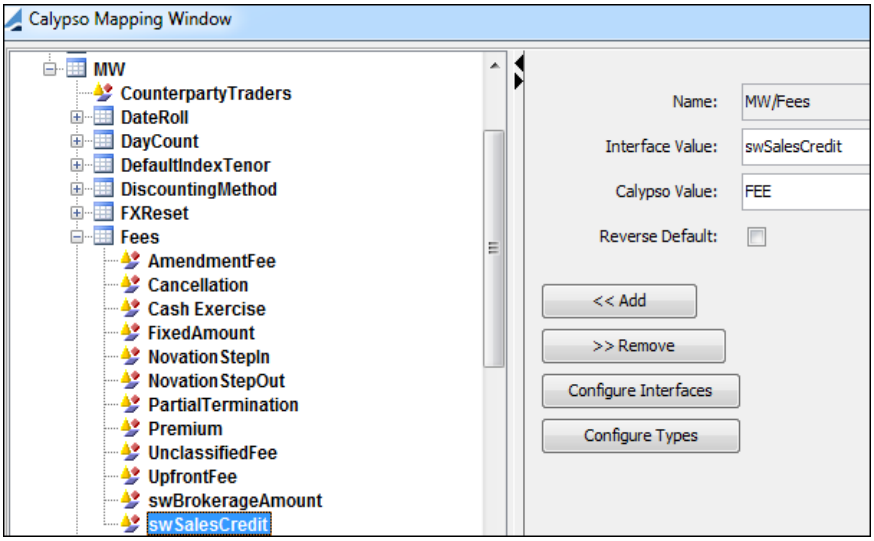
- **MasterConfirmationType**: This keyword will hold the master confirmation type coming from MarkitWire or the corresponding master confirmation type configured in Calypso.
- **MasterConfirmationDate**: This keyword will hold the master confirmation date coming from MarkitWire or the corresponding master confirmation date configured in Calypso.
- **SWCorporateAction**: This keyword will hold value true/false based on the state of MarkitWire Corporate action checkbox.
- **InitialMarginPercentage**: This keyword will hold the percentage entered in MarkitWire for Independent Amount.

Fees supported:

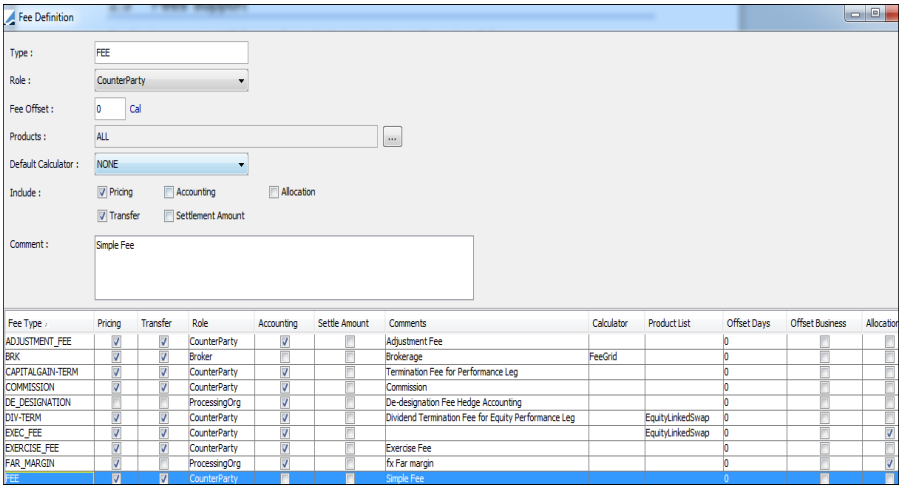
For Equity we support following fees which need to be configured as follows:

- Sales credit Fees:

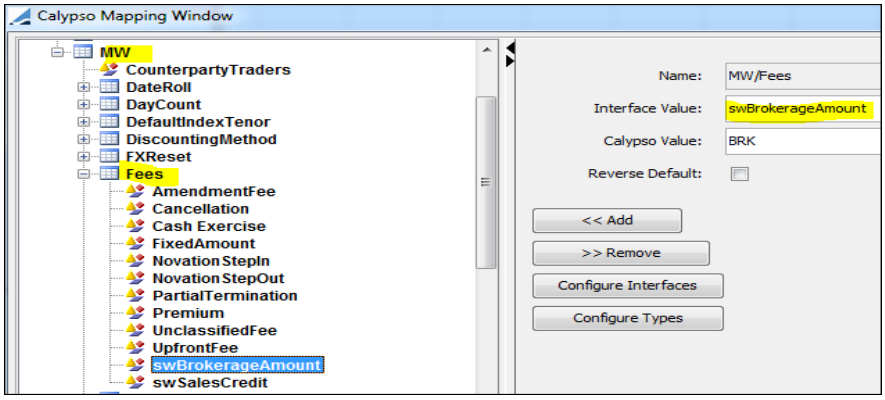
- The sales credit amount entered in MarkitWire can be configured in Calypso using the following mapping:



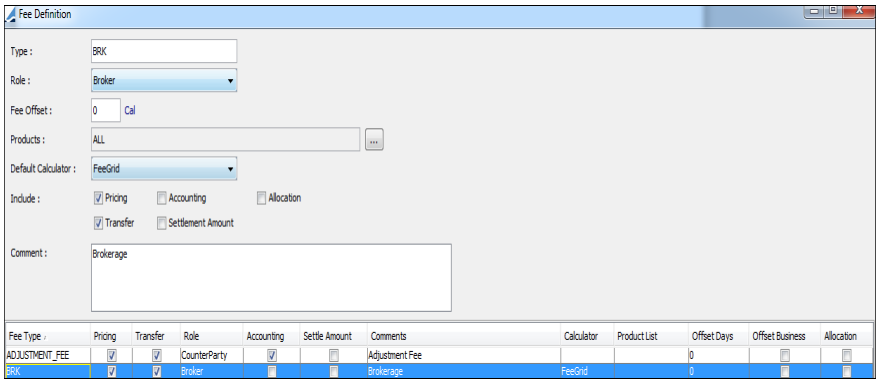
- The fees mapped in mapping window should be present in Calypso. Following is screen for such a fees:



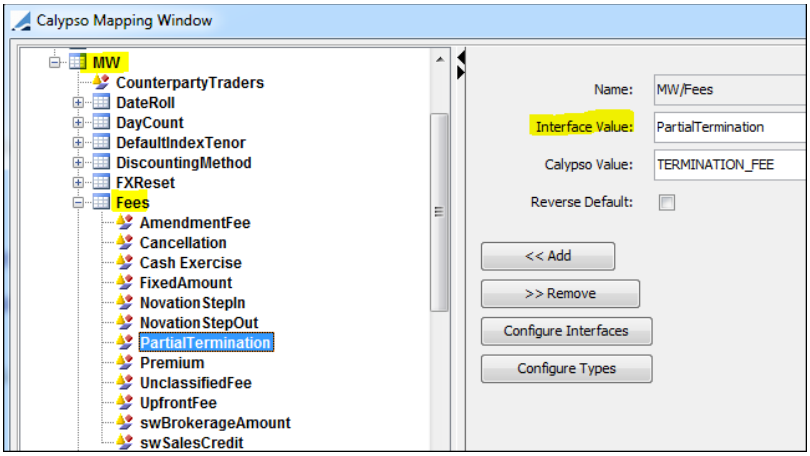
- Brokerage Amount:
- The brokerage amount entered in MarkitWire can be configured in Calypso using the following mapping:



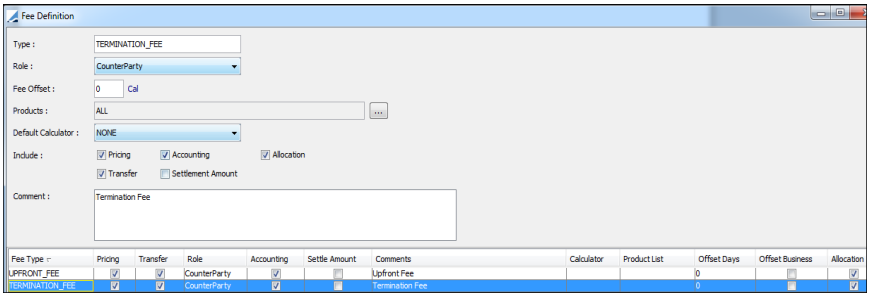
The fees mapped in mapping window should be present in Calypso. Following is screen for such a fees:



- Termination Fees:
  - The termination fees populates when life-cycle action TERMINATION and PARTIAL-TERMINATION are applied entered in MarkitWire and can be configured in Calypso using the following mapping:



  - The fees mapped in mapping window should be present in Calypso. Following is screen for such a fees:



2.25 March 2015 Version – 5.0.0, 4.7.0

Please note that the Version 5.0.0 is only available to clients on Calypso version 13 and above. We have migrated the translation of the FpML data for incoming trade and product embedded in the MarkitWire message from Calypso MarkitWire module to the FpML module which is part of DataUploader module.

The Version 4.7.0 is available for clients on Calypso-V12. It does not have the FpML migration enhancement. It will be available for V13+ Clients on-demand basis, if Clients need time to migrate to 5.0.0.

All the below mentioned enhancements and fixes are applicable for both 5.0.0 and 4.7.0 versions unless specified otherwise.

MarkitWire API 12.0.2. The schema version that we support is labelled 12_0_237159 on MarkitServ schema download site. The API and client version used for testing from the MarkitServ download site is 237159.

Base Calypso Release	Module Name	Required Module Version
14	DataUploader	3.14.0-14.0.0.18.SP1-FXEM and above
	MarkitWire	5.0.0-14.0.0.0
13.0.0.7.SP2	DataUploader	3.14.0-13.0.0.7.SP2-PP and above
	MarkitWire	5.0.0-13.0.0.0
13.0.0.3.SP1	DataUploader	3.14.0-13.0.0.3.SP1 and above
	MarkitWire	5.0.0-13.0.0.0
12	DataUploader	2.4.29-12.0.0.0.SP5 and above
	MarkitWire	4.7.0 -12.0.0.0

Please run the execute-SQL for the relevant DataUploader, MarkitWire and FpML schema changes. List of schemas needed to execute:

For the release 5.0.0:

Module	Schema file name
DataUploader	GatewaySchemaBase.xml
DataUploader	GatewaySchemaData.xml
DataUploader	FpMLSchemaData.xml
MarkitWire	SwapswireSchemaData.xml

For release 4.7.0:

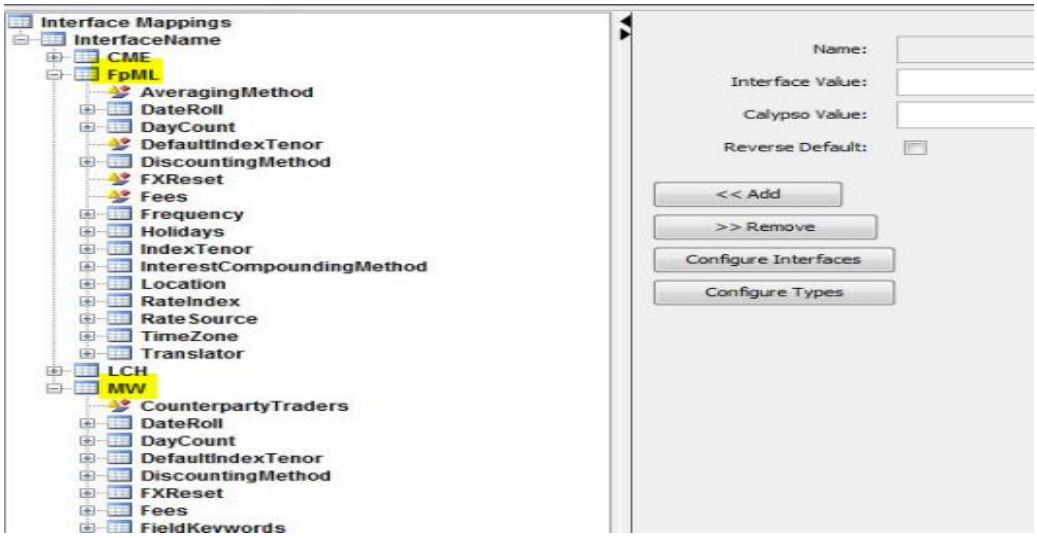
Module	Schema file name
DataUploader	GatewaySchemaBase.xml
DataUploader	GatewaySchemaData.xml
MarkitWire	SwapswireSchemaData.xml

- MKTWR-1394 – (**Only available in 5.0.0**) Enhance MarkitWire interface to use FpML module to translate the FpML data embedded in incoming message. We have FpML translation module which supports translation of

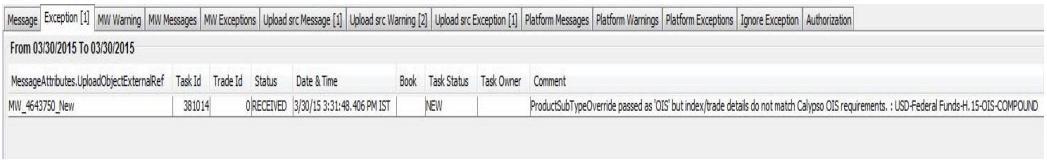
FpML to Calypso format which we have now integrated with MarkitWire interface for performing translation of the embedded FpML data in the incoming message.

The following are the changes in the existing functionality:

1. Calypso Mapping Window: We have a mapping category for FpML which has mapping categories for the data in the FpML element. We will now look for the mapped value in MarkitWire mappings if not configured in MarkitWire mappings then we look at the FpML mappings for the same.

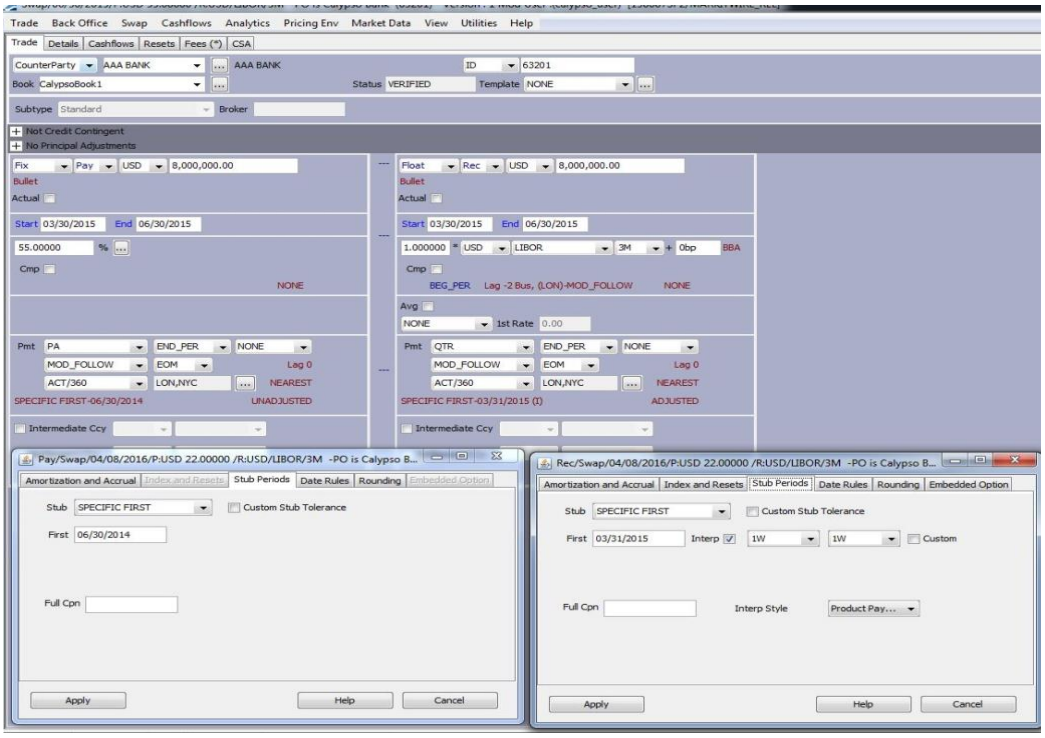


2. OIS Rate index validation: For OIS trades coming from MarkitWire, the rate-index definition must be setup correctly in Calypso to have the required OIS attributes so that Calypso recognizes it as a valid OIS index. Please refer to the Calypso Documentation for details on setting up OIS indices. We have enforced the check for a valid OIS rate index while saving an OIS trade. Following is the task station entry showing the validation error if the index is not configured correctly:

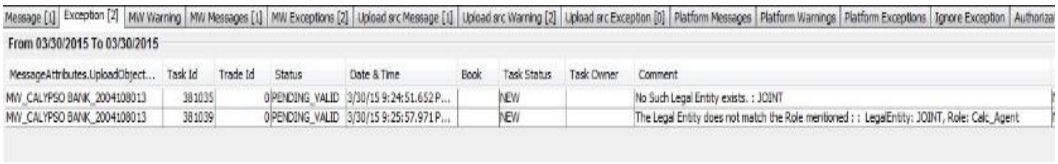


Please setup the correct OIS index attribute and reprocess the message to get the trade saved in Calypso.

- **Stub data handling:** As we now get the specific first and last dates from MarkitWire, we will be mapping the stub types from MarkitWire to Calypso as SPECIFIC_FIRST or SPECIFIC_LAST depending on the incoming stub type. The specific dates will be visible in the stub window in Calypso. The following is the screenshot of a sample trade with the stub data for reference:



- **<u>Calculation Agent validation</u>**: The Calculation agent can be selected in the Swaption exercise tab and either of the trade parties can be selected as the Calculation agent in MarkitWire. For selecting both trade parties as Calculation agent, we need to select "JOINT" as the calculation agent in Swaption trade in MarkitWire platform. For this, the Calypso interface expects that there is a Legal Entity available in Calypso with the code as "JOINT" and with the role of "Calc_Agent". This is an existing functionality but we have now added a new validation to check for "JOINT" being a valid Legal-entity in Calypso and having the role "Calc_Agent". Following is the screenshot of the validation error:



- HD117069/MKTWR-1401 – (**<u>Only available in 5.0.0</u>**) Added support for clearing Cross Currency Swap product in MarkitWire interface in Exchange clearing mode.

  This functionality includes support of the Cross Currency Swap product for following Swap leg combinations:

  - Fixed vs Float
  - Float vs Float

  The following lifecycles will be supported:

  - Clear
  - Clear-Reject
  - Declear
  - Declear-Reject

  Please note that the functionality is not fully available on the MarkitWire platform for testing. We have added the support based on the documentation and samples from MarkitWire team.

- MKTWR-1393 – Add support for the new MW APIs in place of deprecated API methods. We have some of the MarkitWire APIs that we use for connectivity and trade processing getting deprecated and removed in the upcoming MarkitWire release (12.2). We have enhanced our interface to use the new APIs in-place of the deprecated ones based on the MarkitWire API documentation.

  Following table lists the new API's used in place of the corresponding deprecated ones:

No.	Existing API	New API	Description
1	SW_SubmitAmendment()	SW_SubmitPostTradeEvent()	This API is used in outgoing bidirectional mode for alleging the amendments from Calypso to MarkitWire.
2	SW_SubmitExercise()	SW_SubmitPostTradeEvent()	This API is used in outgoing bidirectional mode for alleging the exercise of Calypso Swaption trade to MarkitWire.
3	SW_GetLastErrorSpecifics()	SW_GetLastErrorSpecificsEx()	The new API provides more details about any error or validation at MarkitWire platform.
4	SW_ErrorStr()	SW_GetErrorDescription()	The new API provides more details about any error or validation at MarkitWire platform.
5	SW_DealUpdatePrivateData()	SW_DealUpdate()	This API is used to update the private data in MarkitWire platform with the Calypso details like the Trade ID, External Ref etc.
6	SW_DealUpdateClearing()	SW_DealUpdate()	This API is used to send the clearing acceptance/rejection from Calypso to MarkitWire if the interface is used by a CCP in Exchange Clearing mode.
7	SW_DealGetClearingXML()	SW_DealGetXML()	This API is used to fetch the Clearing Deal XML message from MarkitWire in the Exchange Clearing mode used by CCP.

8	SW_DealGetInfo()	SW_DealGetXML()	This API is used in the MarkitWire Acknowledgement publisher for the FCM mode usage.

- MKTWR-1422 – Processing MarkitWire notifications in the order they are received from platform.
  - The incoming notifications from MarkitWire are stored as Calypso events which are later processed by the Swapswire trade engine as they are received.
  - When we have multiple successive notifications coming from MarkitWire, the corresponding Calypso events are saved in order of reception but the engine might receive these events out of order for processing. This leads to out of order processing.
  - Solution description:

    When the engine receives an event to process, it first checks if there are any pending events for the same trade in Calypso.

    If found, it first processes all the pending events and then processes the current event. The engine marks the old events as processed once it processes it and skips the same event if it comes again later on.

    Processing of events in multi-threaded environment is handled in this functionality.
  - Please ensure that the Engine sequence policy is set to the SwapswireTradeEngine for the engine.
  - Please note that we do not create events for the notifications whose contract/process state is not configured in the domain MWContractState.PreRelease and MWProcessState as they would anyways be skipped due to the SwapswireTradeEngine event filter.
- HD118574/MKTWR-1399 – Beta trade is set to wrong trade date after trade division for MarkitWire trades if trades are booked in PST timezone and the Calypso system, user default and book timezone is set to Hong Kong time zone. We have now fixed this issue. When the beta trade notification is received we do a REKEY and change the Keywords and external reference in Calypso trade. The REKEY was applied as amendment of entire trade leading to change in trade date etc. We now only do update of trade keywords and the external reference on the beta trade post trade division.
- HD119515/MKTWR-1416 – Calypso Swapswire Engine does not shut down when dealsink server goes down due to the maintenance activity at MarkitWire server. We now shut down the engine in such case where the connection to the dealsink is lost while Swapswire engine is still running. The following parameters can be set in the Calypso environment properties to set the reconnect attempts and the interval.
  - SWAPSWIRE_RECONNECT_INTERVAL
  - SWAPSWIRE_RECONNECT_ATTEMPTS

  For detailed description to configure these parameters please refer to MarkitWire_integration document available at Calypso documentation portal.

  The engine will try to reconnect for the attempts configured after the reconnect interval and then eventually shutdown if unable to connect after the configured attempts.
- HD120262/MKTWR-1421 – Trade with start date before cash flows puts in wrong interpolation in Cashflows. For a trade in MarkitWire that started before the Trade date and has an Interpolation on it, the trade is imported in to Calypso correctly and the interpolation is on the past period. However, post clearing trade division when the trade is novated to the clearing house and the trade is updated with Beta trade details from MarkitWire, the past flows go away but the interpolation stays on the first period. This issue is fixed in current release. When the

beta trade notification is received we do a REKEY and change the Keywords and external reference in Calypso trade. The REKEY was applied as an amendment of entire trade leading to this change. We now only do update of trade keywords and the external reference on the beta trade post trade division.

- HD118655/MKTWR-1398 – Wrong fixed rate schedule in Cashflows for IRS from MW.

  When we book an IRS trade with fixed rate schedule, then the corresponding trade in calypso feeds correctly however the Cashflows generated were incorrect as they were not getting adjusted if they fall on a non-business day. We have fixed this issue by adjusting the amortization date to a business day based on the holidays and Dateroll convention if it falls on a non-business day.

- HD119855/MKTWR-1437 – Added support for the final principal exchange to be included while generating the transfers in an event of cancellation of a cross currency Swap. We will be setting the "Exchange Principal" flag available on the Calypso trade termination window while terminating Cross currency swap trades if final exchange is applicable for the same.
- HD118189/MKTWR-1395 – Book changes not updating on Calypso trade after step in novation after unilaterally amending the New-Novated trade in MarkitWire post novation. After unilateral amend on a New-Novated trade with change of book, the new book will now reflect on the trade in Calypso. The support for this is added in current release.

2.26 November 2014 Version – 4.6.1

MarkitWire API 11.2. The schema version that we support is labelled 11.2 (228113) on MarkitServ schema download site. The API and client version used for testing from the MarkitServ download site is 228113.

Base Calypso Release	Module Name	Required Module Version
13.0.0.7.SP2	DataUploader	3.9.0-13.0.0.7.SP2-PP and above
	MarkitWire	4.6.1-13.0.0.0

- HD116915/ MKTWR-1382 – Client Clearing Take up deals do not have all keywords populated. The issue affects the FCM Post Clearing Take Up mode only. The issue is due to a change in MarkitServ Schema. We have raised the issue with MW and provided a fix to handle messages (even if they are not in conformance with the new schema). Based on MW response and fix, we may issue a new fix.

2.27 November 2014 Version – 4.6.0

MarkitWire API 11.2. The schema version that we support is labelled 11.2 (228113) on MarkitServ schema download site. The API and client version used for testing from the MarkitServ download site is 228113.

Base Calypso Release	Module Name	Required Module Version
14	DataUploader	3.9.0-14.0.0.18.SP1-FXEM and above
	MarkitWire	4.6.0-14.0.0.0
13.0.0.7.SP2	DataUploader	3.9.0-13.0.0.7.SP2-PP and above
	MarkitWire	4.6.0-13.0.0.0
13.0.0.3.SP1	DataUploader	3.9.0-13.0.0.3.SP1 and above

Base Calypso Release	Module Name	Required Module Version
	MarkitWire	4.6.0-13.0.0.0
12	DataUploader	2.4.26-12.0.0.0.SP5 and above
	MarkitWire	4.6.0 -12.0.0.0

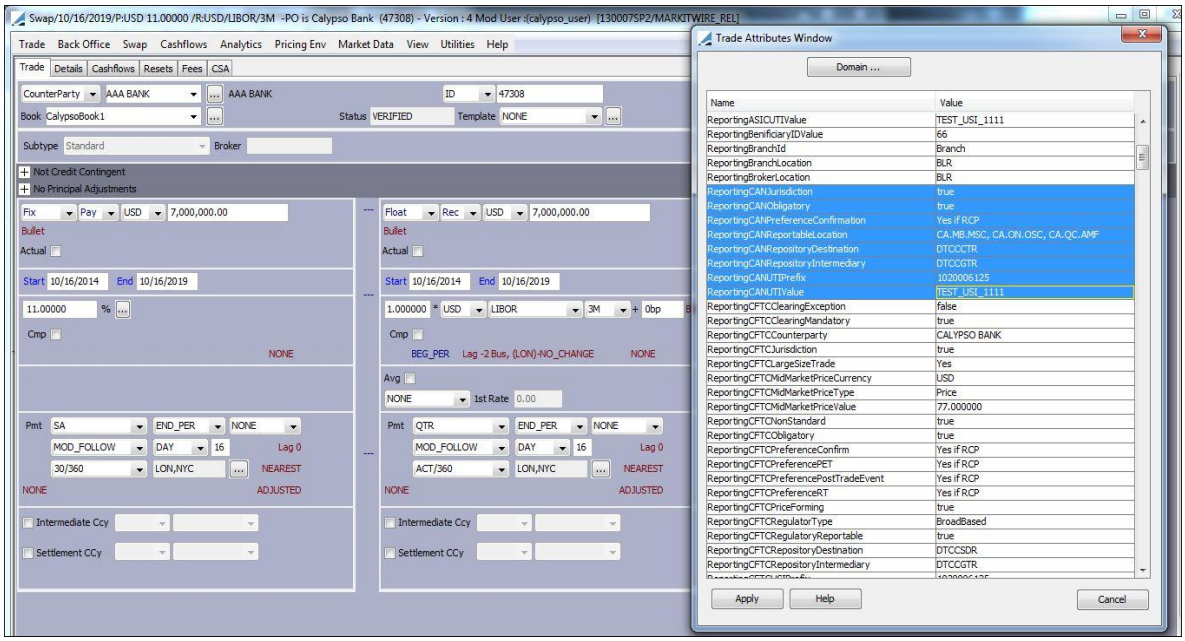
- HD113514/ MKTWR-1290 – After submitting the deal in MW, if pre-release notifications are configured, the deal gets imported to Calypso. Performing a pull deal, changing data and re-affirming the deal, updates the Calypso trade. But subsequent pull deal actions did not update the Calypso trade. The same is now fixed.

  Pull deal applicable on following MW life-cycle actions

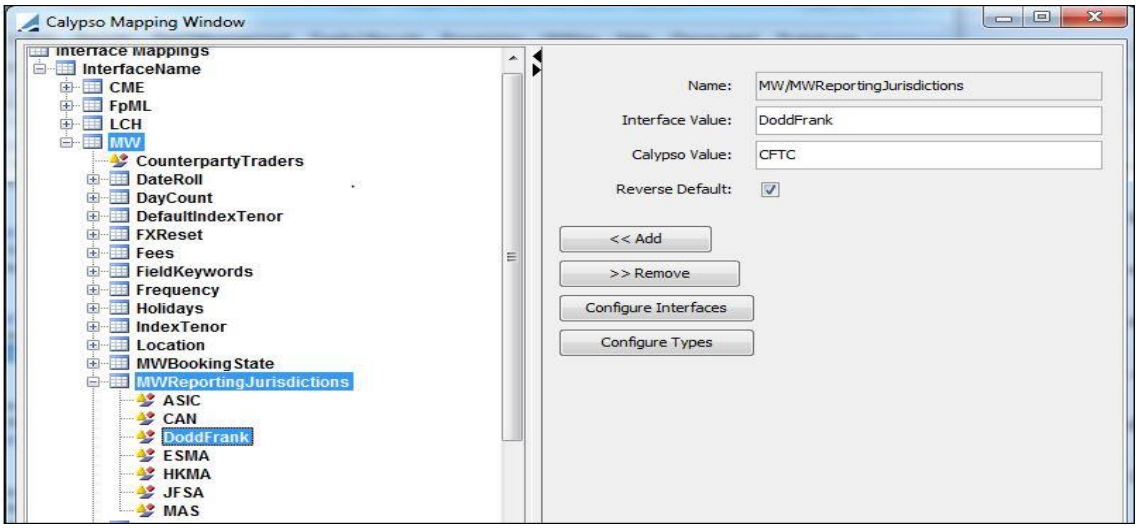
MW Pull Deal			
	Action	Contract-state	Process-state
	New	NEW	Affirm
	Amendment	AMENDED	Affirm
	Cancel	CANCELLED	Affirm
	Partial Termination	AMENDED	Affirm
	Exit	EXIT	Affirm
	Novation	NOVATED	Affirm

- HD112704/ MKTWR-1297 – Only applicable to Bidirectional mode. Affirming a deal in bidirectional mode from Calypso as an End user/Client cannot be affirmed as MarkitWire complains for a missing fund entity. The same has been fixed. The fund entity needs to be specified as a keyword “PlatformPO” and the same will be alleged to MarkitWire.
- HD113970/ MKTWR-1312 – Fee direction changed on cleared trade. When we book a zero coupon swap with fixed amount fee and send for clearing then the fee on the cleared trade changes direction. The same has been fixed in this release.
- HD114875/ MKTWR-1328 – Allocations fail to update MarkitWire with Calypso trade id and external reference. This issue is caused when the counterparty updates the deal before Calypso can send an acknowledgement to MarkitWire. Due to this the deal version gets updated in MarkitWire compared to what Calypso has. So the acknowledgement fails to update MarkitWire deal due to deal version not being latest. We have resolved it by fetching the latest deal version handle from MarkitWire in case of such failure and reapplying the update.
- HD113316/ MKTWR-1352 – Enhance MarkitWire acknowledgement generation by considering the locale for adding the updated date time in the acknowledgement which is visible on the comments in MarkitWire GUI. The acknowledgement update was failing for date having Japanese characters and the same will now be taken care of.
- HD112233/ MKTWR-1371 – Only applicable for CCP mode. Add support to pick up the EB legal entity using the broker-parent relationship if multiple legal entities configured with same MarkitWire legal entity BIC code in Calypso.
- MKTWR-1327 – Added support for Canadian reporting jurisdiction. The keywords added are specified in the screenshot below. For reportable locations for Canadian jurisdiction the new keyword added is “ReportingCANReportableLocation” (screen-shot added below) which stores locations in a comma separated format.

  For adding this new Jurisdiction in Calypso, mapping has to be provided in Calypso Mapping Window (screen-shot added below) which gets populated after running the ExecuteSQL.



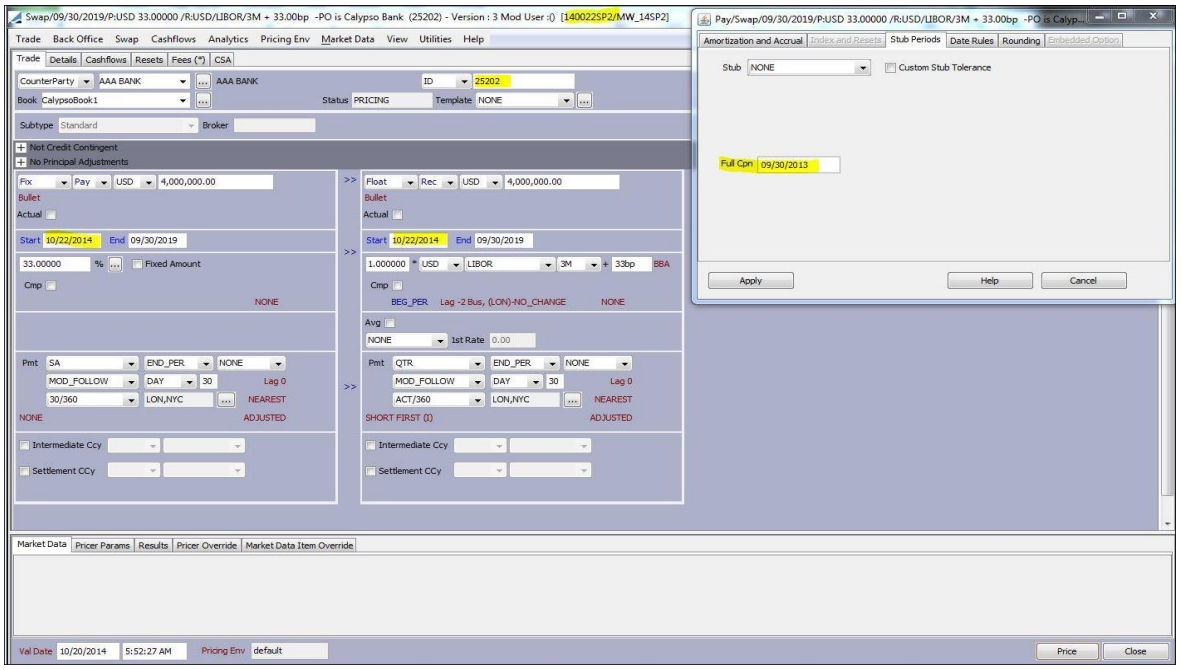
Following is the Snapshot of Calypso Mapping Window:

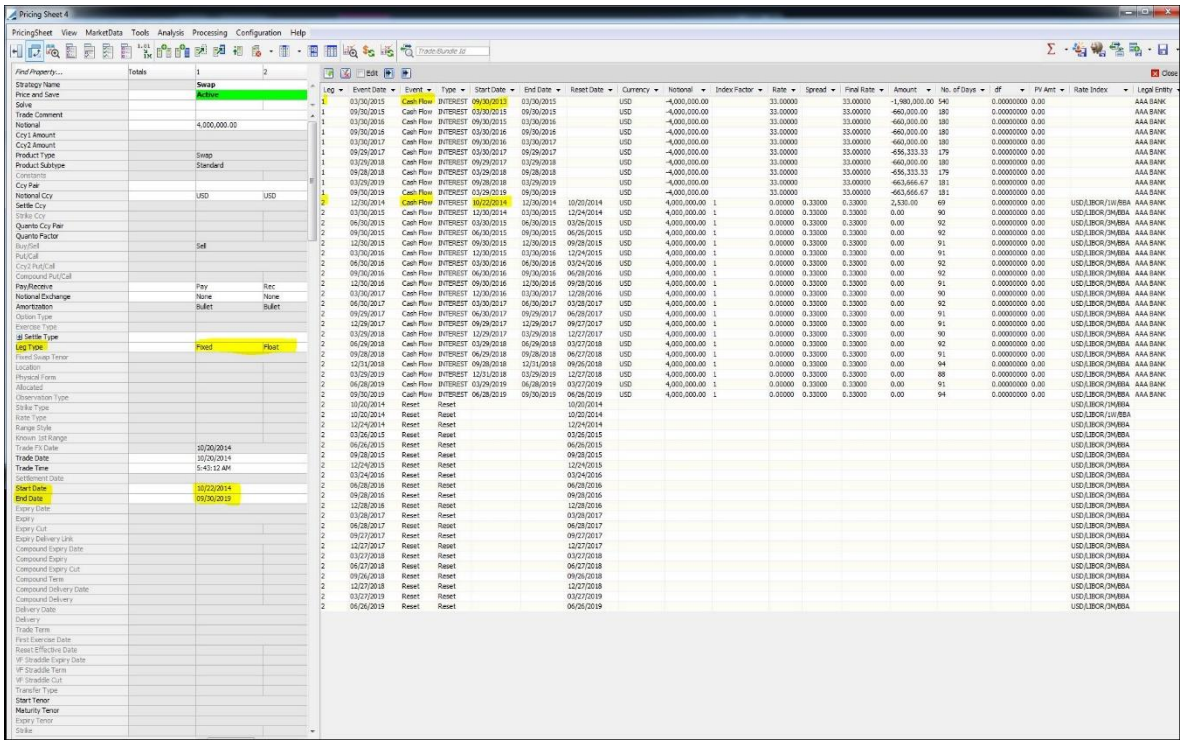


- HD114456/ MKTWR-1329 – MarkitWire trade with stub is not imported correctly.

  If start date of fixed swap leg is edited in MarkitWire from the holidays tab then Calypso trade has different start dates on fixed and float swap legs due to which cash flows were not getting generated properly in pricing sheet window for Calypso V14. We will now have the edited fixed swap leg start date populated on Full-coupon date field on the stub panel and both the swap legs would have same start dates.

  Following are Snapshots of Calypso trade showing support of full coupon date and cash flows in pricing sheet:





- HD115050/ MKTWR-1339 – 1st Fixing Date not transferring to cleared trade. When we have a US Holiday during the week and we book a cleared trade 2 days out with 1st Fixing Holidays in MarkitWire and send the trades to clear the 1st Fixing holiday dates are not transferring to the cleared trade. This is happening on IRS and BASIS swaps. This issue is fixed.
- HD116413/MKTWR-1377 – The New-Clearing notification now updates the keyword “PlatformTradeId” on the cleared trade with the beta MarkitWire deal id.

2.28 October 2014 Version – 4.5.5

MarkitWire API 11.1. The schema version that we support is 11.0 which is labelled 11.0 (219899) on MarkitServ schema download site. The API and client version used for testing from the MarkitServ download site is 221935 as well as the custom client zip from MarkitServ versioned 221393.

Base Calypso Release	Module Name	Required Module Version
14	DataUploader	3.8.0-14.0.0.18.SP1-FXEM and above
	MarkitWire	4.5.5-14.0.0.0
13.0.0.7.SP2	DataUploader	3.8.1-13.0.0.7.SP2-PP and above
	MarkitWire	4.5.5-13.0.0.0
13.0.0.3.SP1	DataUploader	3.7.3-13.0.0.3.SP1 and above
	MarkitWire	4.5.5-13.0.0.0
12	DataUploader	2.4.25-12.0.0.0.SP5 and above
	MarkitWire	4.5.5-12.0.0.0

- HD115810/ MKTWR-1360 – Fixed the scheduled task to not validate the file location while saving the scheduled task. It raises appropriate error if the location is invalid or file is not found at runtime. The errors can be seen in Calypso Task Station.

2.29 October 2014 Version – 4.5.4

MarkitWire API 11.1. The schema version that we support is 11.0 which is labelled 11.0 (219899) on MarkitServ schema download site. The API and client version used for testing from the MarkitServ download site is 221935 as well as the custom client zip from MarkitServ versioned 221393.

Base Calypso Release	Module Name	Required Module Version
13.0.0.7.SP2	DataUploader	3.8.1-13.0.0.7.SP2-PP and above
	MarkitWire	4.5.4-13.0.0.0

- HD115187/ MKTWR-1356 – Added extra logging while handling the trade division notifications for New-Clearing, Released and Cancelled, Released. Fixed the issue with the Beta external reference visible on the Upload message GUI and error message in case of validations while applying the New-Clearing, Released notification. Added support for both “TerminationReason” as well as “TransferReason” keywords check while validating the New-Clearing, Released notifications. It will pass if either of these has the value “Clearing. Added corresponding change in the migration Scheduled task for these keywords.

2.30 October 2014 Version – 4.5.3

MarkitWire API 11.1. The schema version that we support is 11.0 which is labelled 11.0 (219899) on MarkitServ schema download site. The API and client version used for testing from the MarkitServ download site is 221935 as well as the custom client zip from MarkitServ versioned 221393.

Base Calypso Release	Module Name	Required Module Version
13.0.0.7.SP2	DataUploader	3.8.1-13.0.0.7.SP2-PP and above
	MarkitWire	4.5.3-13.0.0.0

- HD115572/ MKTWR-1349 – Enhanced MarkitWire Legacy Trade Division scheduled task to work for inter-entity trades. We fetch all the trades in Calypso having the trade keyword "SWDealId" same as the Alpha/Beta SW Deal Id from CSV and then to identify the correct trade to update, we compare the Book Legal Entity from Calypso trade with the Legal Entity configured in Calypso for the BIC code in the migration CSV file under column "MW BIC".

  We also perform the matching of the Book Legal Entity while performing the Amend for Cancelled-Released notification to update the correct trade in Calypso after trade division.

2.31 October 2014 Version – 4.5.2

MarkitWire API 11.1. The schema version that we support is 11.0 which is labelled 11.0 (219899) on MarkitServ schema download site. The API and client version used for testing from the MarkitServ download site is 221935 as well as the custom client zip from MarkitServ versioned 221393.

Base Calypso Release	Module Name	Required Module Version
14	DataUploader	3.8.0-14.0.0.18.SP1-FXEM and above
	MarkitWire	4.5.2-14.0.0.0
13.0.0.7.SP2	DataUploader	3.8.1-13.0.0.7.SP2-PP and above
	MarkitWire	4.5.2-13.0.0.0
13.0.0.3.SP1	DataUploader	3.7.3-13.0.0.3.SP1 and above
	MarkitWire	4.5.2-13.0.0.0
12	DataUploader	2.4.25-12.0.0.0.SP5 and above
	MarkitWire	4.5.2-12.0.0.0

- HD114630/ MKTWR-1323 – Preserve SWOriginalCounterparty, CCP and CCPClearedDate trade keywords after trade division for the NEW-Clearing contract state. The trade keywords were getting deleted from the trade when the New-Clearing notification was processed. The keywords will now be preserved.
- HD115371/ MKTWR-1343 – Add support to not add the keywords from domain "ClearingKeywords" on the Alpha trade post trade division for the Cancelled-Released notification.
- HD114966/ MKTWR-1313 - Added validation to verify the cleared trade for being in correct state before applying New-Clearing released notification. The Alpha trade must be Novated in Calypso before amending it to the Beta trade for the New-Clearing, Released notification.
- MKTWR-1309 – the following are the enhancements to the Legacy Trade migration Scheduled task:
  - It supports the latest CSV format from MarkitWire.

- It supports a case where the terminated version of the legacy trade is not present in Calypso and there is only the cleared version present. The same will be migrated individually.
- Scheduled task won't fail if a new column gets added or an existing one gets renamed except for the mandatory columns – "Alpha MW Trade ID" and "Beta MW Trade ID".
- Added Validations to check the filename, directory, file to be present etc. The scheduled task won't save if any issues in these.
- The Scheduled task status shows "Failure" in case it finds any errors while migration.
- The scheduled task raises task station entries for errors encountered.

- MKTWR-1330 – Update SwapswireSchemaData.xml to add the "MWReportingJurisdictions" to the Calypso mapping window.

2.32 September 2014 Version – 4.5.1

MarkitWire API 11.1. The support is back ward compatible to 10.x. The schema version that we support is 11.0 which is labelled 11.0 (219899) on MarkitServ schema download site. The API and client version used for testing from the MarkitServ download site is 221935 as well as the custom client zip from MarkitServ versioned 221393.

Base Calypso Release	Module Name	Required Module Version
14	DataUploader	3.7.3-14.0.0.18
	MarkitWire	4.5.1-14.0.0.0
13.0.0.7.SP2	DataUploader	3.7.3-13.0.0.7.SP2-PP
	MarkitWire	4.5.1-13.0.0.0
13.0.0.3.SP1	DataUploader	3.7.3-13.0.0.3.SP1
	MarkitWire	4.5.1-13.0.0.0
12	DataUploader	2.4.25-12.0.0.0.SP5
	MarkitWire	4.5.0-12.0.0.0

- HD114033/HD114209/ MKTWR-1305 – Client Clearing Take up deals do not have all keywords populated. The issue affects the FCM Post Clearing Take Up mode only. The issue is due to a change in MarkitServ Schema. We have raised the issue with MW and provided a fix to handle messages (even if they are not in conformance with the new schema). Based on MW response and fix, we may issue a new fix.

2.33 August 2014 Version – 4.5.0

MarkitWire API 11.1. The support is back ward compatible to 10.x. The schema version that we support is 11.0 which is labelled 11.0 (219899) on MarkitServ schema download site. The API and client version used for testing from the MarkitServ download site is 221935 as well as the custom client zip from MarkitServ versioned 221393.

Base Calypso Release	Module Name	Required Module Version
14	DataUploader	3.7.0-14.0.0.18

Base Calypso Release	Module Name	Required Module Version
	MarkitWire	4.5.0-14.0.0.0
13.0.0.7.SP2	DataUploader	3.7.0-13.0.0.7.SP2
	MarkitWire	4.5.0-13.0.0.0
13.0.0.3.SP1	DataUploader	3.7.0-13.0.0.3.SP1
	MarkitWire	4.5.0-13.0.0.0
12	DataUploader	2.4.24-12.0.0.0.SP5
	MarkitWire	4.5.0-12.0.0.0

- HD109796/ MKTWR-1255 - Add support for MarkitWire Trade Division functionality:

  See Trade Division below for details.

- MKTWR-1282 – Add support for legacy trade migration for the Trade Division functionality.

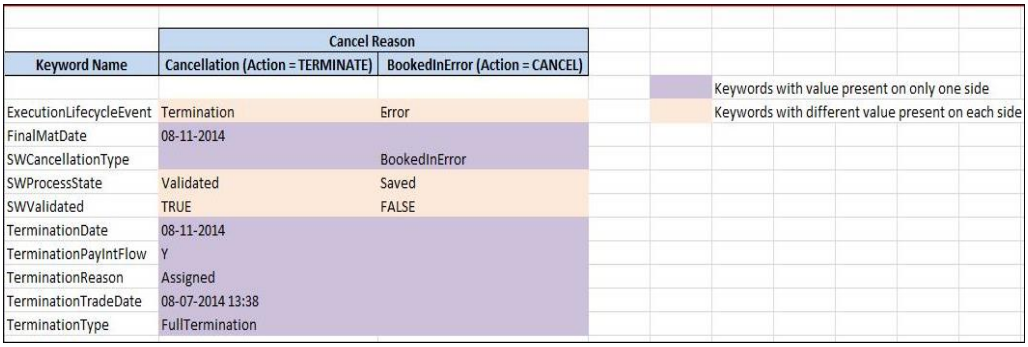
  See Legacy Trade Migration below for details.

- HD110990/ MKTWR-1262 - MW book changes on terminated version of mw trade not flowing to Calypso after trade is cleared.

  When trades are cleared in MarkitWire there are two versions of trades in MarkitWire and we have two corresponding trades in Calypso 1st Terminated trade and 2nd new trade with the

  CCP as the trade counter party. When a Unilateral Amend like book amends is performed on the pre-cleared version of the trade in MarkitWire the terminated trade in Calypso should get updated with the unilaterally amended data. Support for this functionality is added in this release.

- HD107958/ MKTWR-1275 - Enhance MarkitWire interface to consider cancelling the trade in MarkitWire platform with the Cancellation Reason as "Booked in Error" as a cancellation of trade in calypso and not termination. While cancelling a trade in MarkitWire we need to select any one of the two cancellation reasons "Booked in Error" or “Cancellation”. If cancellation reason selected is "Booked in Error" then cancellation will be performed in Calypso otherwise termination of the trade. We now support this functionality. Following is a snapshot of trade keywords compared for Cancel and Terminate action.

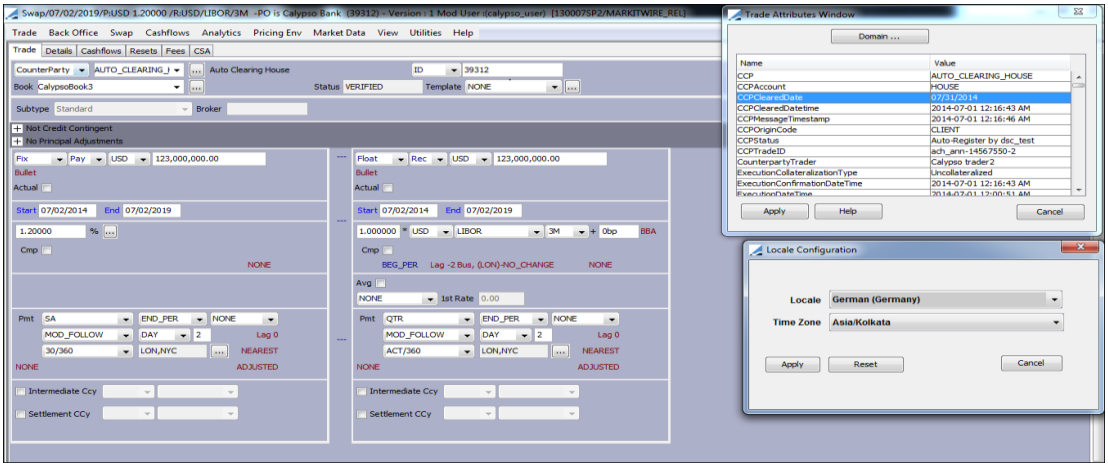


	Cancel Reason	
Keyword Name	Cancellation (Action = TERMINATE)	BookedInError (Action = CANCEL)
ExecutionLifecycleEvent	Termination	Error
FinalMatDate	08-11-2014	
SWCancellationType		BookedInError
SWProcessState	Validated	Saved
SWValidated	TRUE	FALSE
TerminationDate	08-11-2014	
TerminationPayIntFlow	Y	
TerminationReason	Assigned	
TerminationTradeDate	08-07-2014 13:38	
TerminationType	FullTermination	

Keywords with value present on only one side

Keywords with different value present on each side

- HD112109/ MKTWR-1271 - CCPClearedDate on MW trades. CCPClearedDate should be locale independent and must be in format mm/dd/yyyy. Support for this is added. Following is a snapshot of trade with keyword CCPClearedDate and showing different locale.



- HD112245/ MKTWR-1280 – Only applicable to the exchange clearing mode. Applying Manual CANCEL action on an ineligible DECLEARING request from MW interface for a trade which has got MATURED doesn't send rejection response back to MW. When we declear a cleared trade in MarkitWire and then reject the declearing message in Calypso received from MarkitWire by applying the corresponding reject or cancel action on the MWGATEWAYMSG, the declearing acknowledgement should get sent to MarkitWire. We support this feature.
- HD110221/ MKTWR-1279 - Error when performing unilateral amend after Backloading. We now support trade sync using the Backloading process similar to the trade sync process for new trades. So we can create a trade in calypso with a correct external reference and no MarkitWire keywords and then apply an action on the trade in MarkitWire to update/sync the corresponding trade in Calypso.

Trade Division

The MarkitWire platform needs to support Trade Netting synchronization as clearing houses are now supporting advanced lifecycles like Trade netting synchronization in-order to better manage the portfolios and reduce the number of physical trades. To support Netting Synchronization, Trade division is a prerequisite for MarkitWire Platform. Hence MarkitWire Platform has been enhanced to support Trade Division functionality which involves splitting of the Alpha trade post clearing into Beta and Gamma trade between the CCP and the respective parties in Agency model and Clearing Broker and respective parties for Principal model. This will be helpful for MarkitWire platform to support the post-clearing Netting synchronization as post clearing the Beta/Gamma will be separate physical trades which can be amended individually. The Beta and Gamma trades will have a different MarkitWire deal-Id compared to the Alpha trade.

The Calypso MarkitWire module needs to keep up to the changes introduced in the MarkitWire platform and hence we support the Trade Division functionality to be compliant with MarkitWire Platform and will eventually support Netting Synchronization as and when it is supported in MarkitWire.

Scope:

- Support the Trade division functionality in Calypso MarkitWire interface to be compliant with the enhancements in MarkitWire platform.

- All clearable products via Calypso MarkitWire Interface to be supported.
- Subsequent post clearing lifecycles to be supported for new trade created as part of trade division.
- Support existing customers not clearing via the Trade division enabled CCPs.

The following functionality is not in scope of this delivery. It may be taken up for a subsequent release based on MarkitWire releases.

- Netting and Synchronization.
- Support for FCM/Clearing Broker perspective.
- Support for CCP perspective.

Assumptions:

- The "**UpdateTermination"** trade workflow rule should be added to your TERMINATE action (usually located between your Verified and Terminated status) to handle the rolling of External Reference IDs. This is already mentioned in the MarkitWire integration document in Section 2.0.

Not Supported:

Unilateral Amends on the Alpha trade post clearing are not supported.

Notification Handling:

The following shows how the notifications from MarkitWire will be handled in Calypso:

No	MarkitWire Action	Calypso Action
1	Alpha Trade created in MarkitWire and released.	New Alpha Trade created in Calypso.
2.	Alpha Trade Sent For Clearing	Update keywords in Calypso.
3.	Trade cleared at CCP. MarkitWire sends (Clearing,Released)	Novate the Alpha trade in Calypso to CCP. Existing Trade – Terminated. New Trade created facing CCP.
4.	Trade division happens in MarkitWire and original trade gets divided and we receive the corresponding notifications. MarkitWire sends (Cancelled,Released) notification for Alpha trade.	Update the Terminated trade in calypso with the keywords for process state, contract state etc and a new keyword – "**PlatformReplacementTradeId"** to have the beta trade SWDealId. We apply the action from the domain "UploadAmendAction" or AMEND action if the domain is empty to update the trade. Please make sure the action is applicable in the trade workflow.

No	MarkitWire Action	Calypso Action
5.	MarkitWire sends (New-Clearing,Released) for the Beta Trade.	Update the new trade facing CCP with new external reference and all new keywords including CCP keywords and a new keyword "**PlatformOriginalTradeId**" to have the SWDeald off the Alpha trade to indicate the clearing process is complete. We apply the action from the domain "UploadAmendAction" or AMEND action if the domain is empty to update the trade. Please make sure the action is applicable in the trade workflow.

Until Step (3) the process remains same as non-trade division enabled clearing. Hence the trades which are sent to those CCPs which do not support trade division will work as before.

After the step (5) from above table, we will have the Beta trade which is in sync with the Beta trade in MarkitWire.

We Support the further lifecycle actions on the Beta cleared trade for Unilateral and Bilateral Amends as well as cancellation. The following is the new notification which is supported for the Beta cleared trades:

- Amended-Clearing, Released
- Cancelled-Released

Alpha Trade Post-clearing:

Alpha trade					
Trade ID	Version	Private Version	Counterparty LE	Booking State	Contract State
15276270	3	1	Trade Division Clearing	Released	Cancelled
15276270	2	4	Trade Division Clearing	Saved	Clearing
15276270	1	4	Trade Division Clearing	Released	New

Beta Trade Post-Clearing and with an amendment performed:

Beta trade					
Trade ID	Version	Private Version	Counterparty LE	Booking State	Contract State
15137756	2	1	Trade Division Clearing	Released	Amended-Clearing
15137756	1	1	Trade Division Clearing	Released	New-Clearing

Important trade keywords on Alpha and Beta trades are as below:

Alpha trade		
	Keyword Name	**Value**
	PlatformReplacementTradeId	15137756
	CCP	TRADE_DIVISION_CLEARING_HOUSE
	SWContractState	Cancelled
	SWProcessState	Released
	SWContractVer	3
	SWPrivateVer	1
	SWDealId	15276270
Beta trade		
	Keyword Name	**Value**
	PlatformOriginalTradeId	15276270
	CCP	TRADE_DIVISION_CLEARING_HOUSE
	SWContractState	New-Clearing
	SWProcessState	Saved
	SWContractVer	1
	SWPrivateVer	1
	SWDealId	15137756
	New External Reference	MW_Calypso Bank_15137756
Amend on Beta trade		
	Keyword Name	**Value**
	PlatformOriginalTradeId	15276270
	CCP	TRADE_DIVISION_CLEARING_HOUSE
	SWContractState	Amended-Clearing
	SWProcessState	Released
	SWContractVer	2
	SWPrivateVer	1
	SWDealId	15137756

Legacy Trade Migration

As part of trade division MarkitWire will be dividing the legacy client trades into Beta and Gamma trades as a scheduled activity. This will enable the legacy trades to take part in netting synchronization process. Calypso MarkitWire interface supports the migration of the legacy trades to the divided trades – Alpha/Beta via the following mechanisms.

Updating the legacy trades in Calypso to divided trades in MarkitWire via the CSV file:

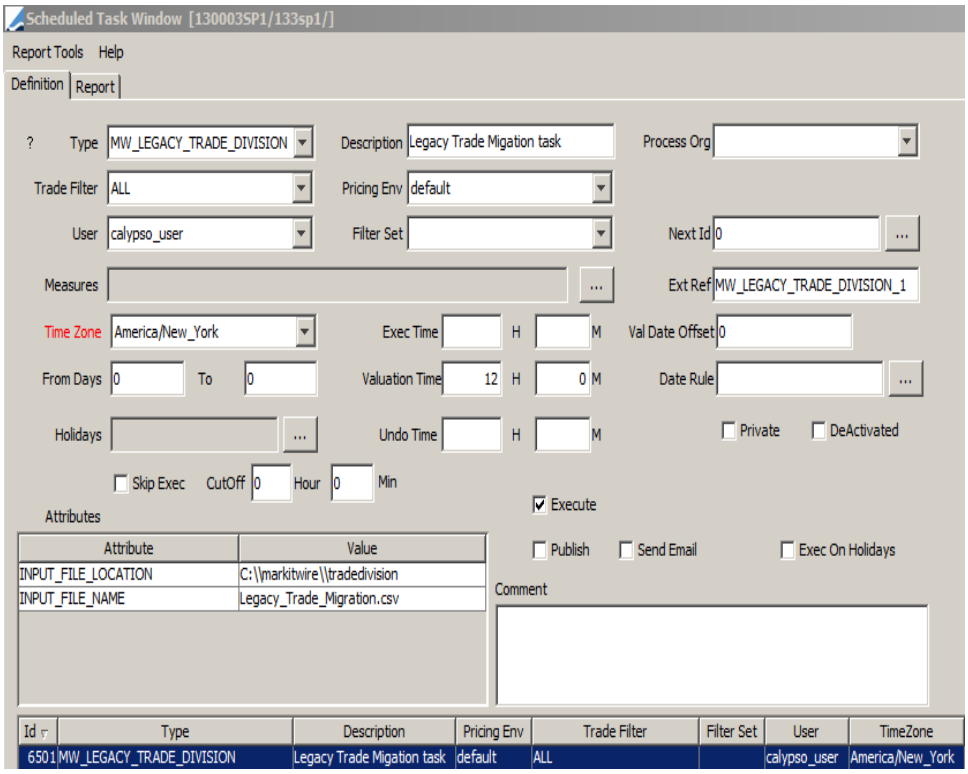
MarkitServ will be performing the legacy trade migration as per scheduled time and provide a CSV file to clients which has the details of each Alpha and Beta trades that were part of migration and this CSV can be used to update the corresponding trades in Calypso.

Once updated, post clearing lifecycles will be supported on the Beta cleared trades.

To support this migration, we have provided a Scheduled Task in Calypso which can be run by passing the MarkitWire CSV as an input to perform the migration in calypso.

Scheduled Task Configuration:

- To configure a new scheduled task go to MainEntry > Configuration > ScheduledTasks > Scheduled Tasks
- Select the Type as MW_ LEGACY_TRADE_DIVISION



Enter the following mandatory attributes

- Input File Location : Directory from which the file will be picked
- Input File Name : Name of the csv file for legacy trade migration with extension

Scheduled Task Assumptions:

- Trade which is getting migrated is cleared in calypso and there are two trades in Calypso, one Terminated trade and another Novated trade with the CCP as the trade counterparty.
- In MarkitWire, trade division is already performed on the corresponding trade which is being migrated and we have the Alpha and Beta trades available in MarkitWire to whom the Calypso trades will be migrated.
- The Scheduled task will update the existing trades in Calypso to Alpha and Beta trade details from CSV, so there is an action available on both these trades in Calypso to perform the update. The action can be set in the domain "UploadAmendAction" or we use the AMEND as an action to be applied on these trades.

Criteria to fetch the terminated and cleared version of Alpha trade:

The scheduled task fetches all the trades having the keyword "SWDealId" with value same as the field "Alpha Trade Id" from the input migration CSV file. From the trades it fetches, it expects two trades to match these criteria – a Terminated trade and a Verified Trade.

The Terminated trade is considered as the Alpha Terminated Trade if it meets the following criteria:

- Trade keyword "**TransferTo"** is populated.
- Trade keyword "**TerminationReason"** is populated with value **"Clearing**".

The Alpha Terminated Trade keywords are updated with the new status.

The Verified trade is the Cleared Alpha trade if it meets the following criteria:

- Trade keyword "**TransferFrom**" is populated.
- Trade keyword "**TerminationReason**" is populated with value "**Clearing**".

This Cleared Alpha trade is modified to be in-line with Beta Cleared Trade in MW. The SWDeal ID is updated with the Beta trade id. The Trade External Reference is also updated to allow further lifecycle on this trade.

For amending trades, the action configured in "UploadAmendAction" domain is used. If domain is not configured then AMEND action is applied.

<u>Screenshots of Calypso trade keywords pre and post migration:</u>

Snapshot of trade keywords compare of Terminated trade which got updated to Alpha trade.

Terminated Trade		Alpha Trade	
Before Running Schedule Task		After Running Schedule Task	
Keyword Name	Value	Keyword Name	Value
SWContractState	Clearing	SWContractState	Cancelled
SWContractualDefinitions	ISDA2006	SWContractualDefinitions	ISDA2006
SWContractVer	2	SWContractVer	3
SWDealId	15273041	SWDealId	15273041
SWLoginHandleIdentifier	calyp_dealsink7	SWLoginHandleIdentifier	calyp_dealsink7
SWMasterAgreementType	ISDA	SWMasterAgreementType	ISDA
SWOriginalCounterparty	AAA BANK TDV	SWOriginalCounterparty	AAA BANK TDV
SWPrivateVer	3	SWPrivateVer	1
SWProcessState	RegisteredForClearing	SWProcessState	Released
SWSendForClearingTimestamp	01-09-2014 10:38	SWSendForClearingTimestamp	01-09-2014 10:38
SWSide	1	SWSide	1
SWSingleSided	FALSE	SWSingleSided	FALSE
SWValidated	FALSE	SWValidated	TRUE
TerminationDate	09-01-2014	TerminationDate	09-01-2014
TerminationFullFirstCalculationPeriod	Y	TerminationFullFirstCalculationPeriod	Y
TerminationPayIntFlow	Y	TerminationPayIntFlow	Y
TerminationReason	Clearing	TerminationReason	Clearing
TerminationTradeDate	09-01-2014 16:11	TerminationTradeDate	09-01-2014 16:11
TerminationType	Novation	TerminationType	Novation
TradeSource	MW	TradeSource	MW
TransferTo	42804	TransferTo	42804
		PlatformReplacementTradeId	15273043
		CCPTradeID	ABC00012345867
	Keywords which changed		
	Keywords which added		

Snapshot of trade keywords compare of Cleared trade which got updated to Beta trade.

New Novated Trade			Beta Trade	
Before Running Schedule Task			After Running Schedule Task	
Keyword Name	Value		Keyword Name	Value
SWContractState	Clearing		SWContractState	New-Clearing
SWContractualDefinitions	ISDA2006		SWContractualDefinitions	ISDA2006
SWContractVer	2		SWContractVer	1
SWDealId	15273041		SWDealId	15273043
SWLoginHandleIdentifier	calyp_dealsink7		SWLoginHandleIdentifier	calyp_dealsink7
SWMasterAgreementType	ISDA		SWMasterAgreementType	ISDA
SWOriginalCounterparty	AAA BANK TDV		SWOriginalCounterparty	AAA BANK TDV
SWPrivateVer	3		SWPrivateVer	1
SWProcessState	RegisteredForClearing		SWProcessState	Saved
			PlatformOriginalTradeTradeId	15273041
			NewExternalRef	MW_CALYPSO BANK_15273041
			PriorUSIPrefix	1010000236
			PriorUSIValue	MARKITWIRE00000000000000001234567
			ReportingCFTCPriorUSIPrefix	1010000236
			ReportingCFTCPriorUSIValue	MARKITWIRE00000000000000001234567
			ReportingCFTCUSIPrefix	1010000051
			ReportingCFTCUSIValue	AB100000000ABC00012348756028492 9
			USIPrefix	1010000051
			USIValue	AB100000000ABC00012348756028492 9
	Keywords which changed			
	Keywords which added			

Running the Do-Recovery post migration:

We can run the Do-Recovery at the engine startup or as a scheduled task to migrate the existing legacy trades to Alpha and Beta trades post Trade Division. The do-recovery will query the deals and update the corresponding Calypso trades with Alpha and Beta trades for the divided trades. The subsequent post clearing lifecycles can be performed on these migrated Beta trades once the migration is complete via recovery process.

If the trades are already migrated using the scheduled task then the do-recovery will not impact the trades in Calypso.

2.34 July 2014 Version – 4.4.3

MarkitWire API 11.1. The support is back ward compatible to 10.x. The schema version that we support is 11.0 which is labelled 11.0 (219899) on MarkitServ schema download site. The API and client version used for testing from the MarkitServ download site is 218055.

Base Calypso Release	Module Name	Required Module Version
14	DataUploader	3.4.4-14.0.0.18
	MarkitWire	4.4.3-14.0.0.0
13.0.0.7.SP2	DataUploader	3.4.4-13.0.0.7.SP2
	MarkitWire	4.4.3-13.0.0.0
13.0.0.3.SP1	DataUploader	3.4.4-13.0.0.3.SP1
	MarkitWire	4.4.3-13.0.0.0
12	DataUploader	2.4.23-12.0.0.0.SP5
	MarkitWire	4.4.3-12.0.0.0

- MKTWR-1268 - Enhance MarkitWire Swaption code to change XMLGregorianCalendarImpl to be instantiated using DataTypeFactory to resolve upload issue.

2.35 July 2014 Version – 4.4.2

MarkitWire API 11.1. The support is back ward compatible to 10.x. The schema version that we support is 11.0 which is labelled 11.0 (219899) on MarkitServ schema download site. The API and client version used for testing from the MarkitServ download site is 218055.

Base Calypso Release	Module Name	Required Module Version
14	DataUploader	3.4.4-14.0.0.18
	MarkitWire	4.4.2-14.0.0.0
13.0.0.7.SP2	DataUploader	3.4.4-13.0.0.7.SP2
	MarkitWire	4.4.2-13.0.0.0
13.0.0.3.SP1	DataUploader	3.4.4-13.0.0.3.SP1
	MarkitWire	4.4.2-13.0.0.0
12	DataUploader	2.4.23-12.0.0.0.SP5
	MarkitWire	4.4.2-12.0.0.0

- Release to fix the regression bug raised by internal QA for Swaption exercise.

2.36 July 2014 Version – 4.4.1

MarkitWire API 11.1. The support is back ward compatible to 10.x. The schema version that we support is 11.0 which is labelled 11.0 (219899) on MarkitServ schema download site. The API and client version used for testing from the MarkitServ download site is 218055.

Base Calypso Release	Module Name	Required Module Version
14	DataUploader	3.4.4-14.0.0.18
	MarkitWire	4.4.1-14.0.0.0
13.0.0.7.SP2	DataUploader	3.4.4-13.0.0.7.SP2
	MarkitWire	4.4.1-13.0.0.0
13.0.0.3.SP1	DataUploader	3.4.4-13.0.0.3.SP1
	MarkitWire	4.4.1-13.0.0.0
12	DataUploader	2.4.23-12.0.0.0.SP5
	MarkitWire	4.4.1-12.0.0.0

- MKTWR-1197 / MKTWR-1228 / MKTWR-1230: Enhance the Regulatory Reporting Support. We now support the following jurisdictions from MarkitWire for regulatory reporting perspective:

CFTC	Commodity Futures Trading Commission
ESMA	European Sales and Marketing Association
HKMA	Hong Kong Monetary Authority
ASIC	Australian Securities and Investments Commission
MAS	Monetary Authority of Singapore
JFSA	Japan Financial Services Agency

The following are the new keywords that are added in MarkitWire for the various modes:

Jurisdiction Specific Keyword Name
ReportingCFTCLargeNotional
ReportingCFTCObligatory
ReportingESMAPreferenceCCPLeg
ReportingESMAObligatory
ReportingHKMAJurisdiction
ReportingHKMAPreferencePriorToConfirmation
ReportingHKMAPreferenceConfirmation
ReportingHKMAPreferenceCCPLeg
ReportingHKMARepositoryDestination
ReportingHKMARepositoryIntermediary
ReportingHKMAUTIPrefix
ReportingHKMAUTIValue
ReportingHKMAPriorUTIPrefix
ReportingHKMAPriorUTIValue
ReportingHKMABlockUTIPrefix
ReportingHKMABlockUTIValue
ReportingASICJurisdiction
ReportingASICPreferencePriorToConfirmation
ReportingASICPreferenceConfirmation
ReportingASICPreferenceCCPLeg
ReportingASICRepositoryDestination
ReportingASICRepositoryIntermediary

Jurisdiction Specific Keyword Name
ReportingASICUTIPrefix
ReportingASICUTIValue
ReportingASICPriorUTIPrefix
ReportingASICPriorUTIValue
ReportingASICBlockUTIPrefix
ReportingASICBlockUTIValue
ReportingASICObligatory
ReportingMASJurisdiction
ReportingMASPreferencePriorToConfirmation
ReportingMASPreferenceConfirmation
ReportingMASPreferenceCCPLeg
ReportingMASRepositoryDestination
ReportingMASRepositoryIntermediary
ReportingMASUTIPrefix
ReportingMASUTIValue
ReportingMASPriorUTIPrefix
ReportingMASPriorUTIValue
ReportingMASBlockUTIPrefix
ReportingMASBlockUTIValue

Clearing Keyword Name
ClearingBatchId
CCPNettingString
ClearingBrokerUTIPrefix
ClearingBrokerUTIValue
InterAffiliateClearingExemption

Common Keyword Name
ExecutionLifecycleEvent

- MKTWR-1250: MarkitWire SEF enhancements. We have added the following new keywords as part of the SEF support:

Keyword Name
BrokerLegId
BrokerTraderName
ExecutionSourceTradeId
ExecutionSource
ExecutionSourceLEI
ExecutionSourcePartyId
ExecutionOriginatingEvent
IntroducingBroker

- MKTWR-1251: Added support for the following new keywords in bidirectional mode while alleging the allocations. This enables to support different clearing brokers for individual child trades of allocation.

Keyword Name
CCPNettingString
CCPClearingBroker

- HD109271 / MKTWR-1235: Add support for “We CB UTI” for MarkitWire trade. These keywords are applicable for Principal model setup. For this functionality we have added the following new trade keywords:

Keyword Name
WE CB UTI Prefix : ClearingBrokerUTIPrefix
WE CB UTI Value : ClearingBrokerUTIValue

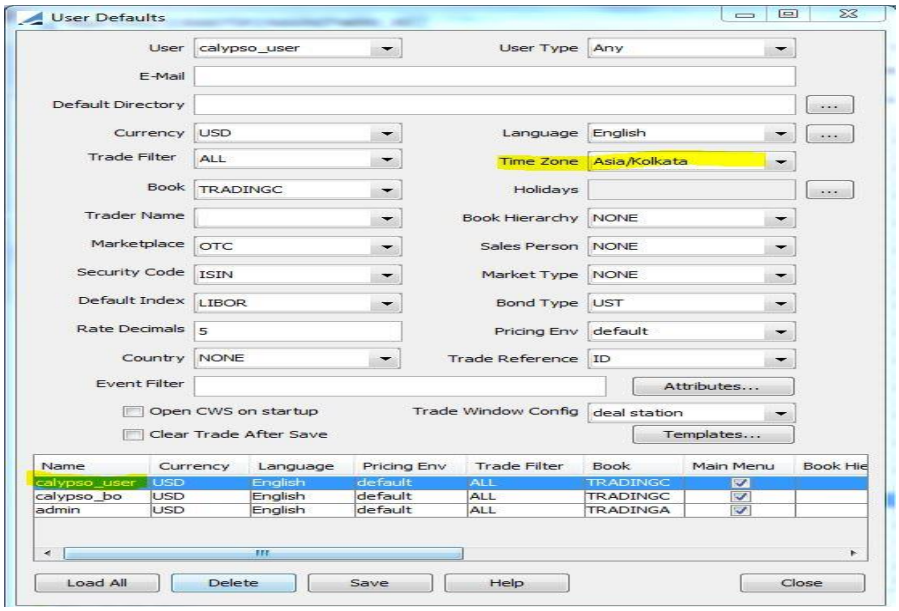
- MKTWR-1231: Support for Regulatory Reporting keywords for FCM post clearing take up mode in MarkitWire interface. For this functionality we have added the following new trade keywords:

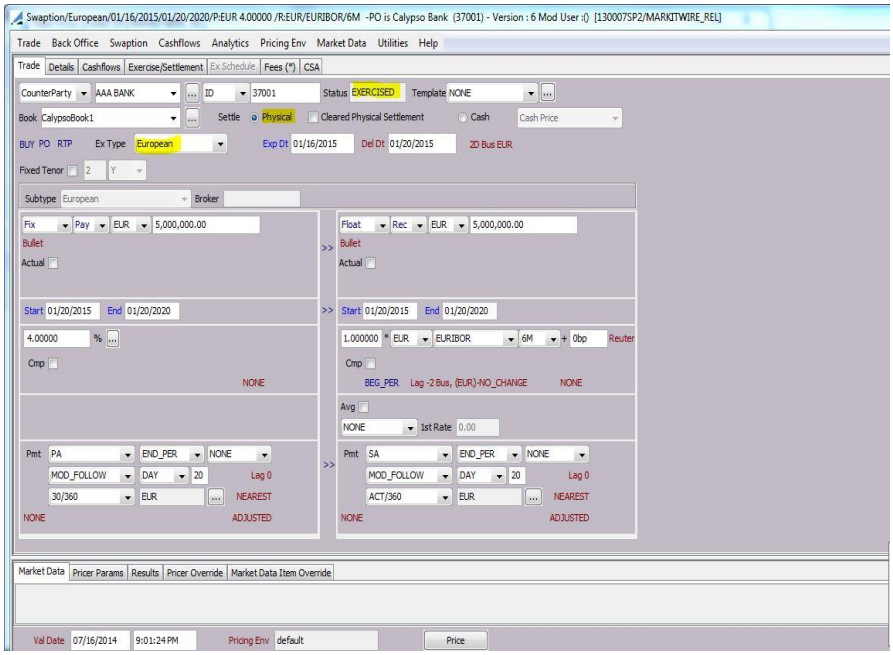
Keyword Name
ExecutionOriginatingEvent
ExecutionSource

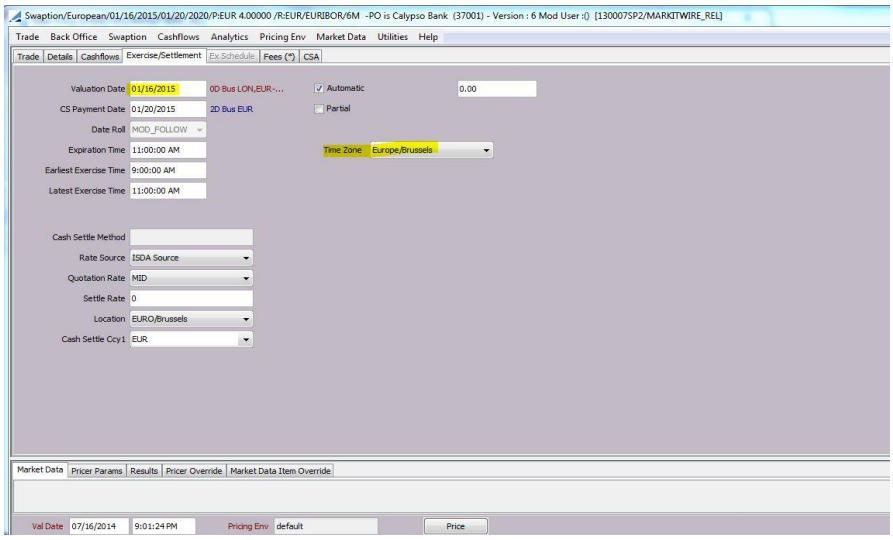
- HD110001 / MKTWR-1243: In case the Swaption expiry timezone in MarkitWire is set different than the user-default timezone then the Swaption-exercise timezone in Calypso will be the same timezone which is set in MarkitWire and not the one defined in Calypso User defaults.

  For example: If Calypso User Default timezone is Asia/Kolkata and in MarkitWire the exercise timezone is Europe/Brussels then the Swaption trade in Calypso should show Europe/Brussels as the expiry time-zone.

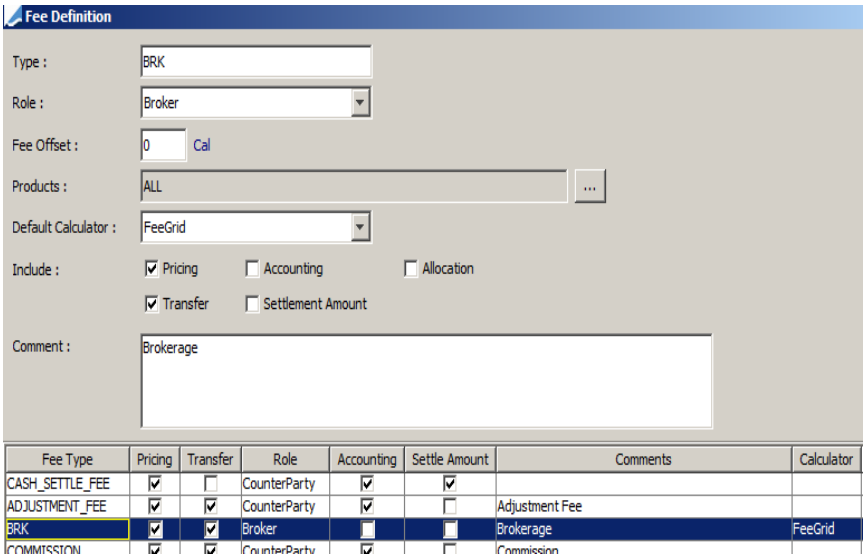
  Following are the screenshots of a sample scenario:


User Defaults
User
calypso_user
User Type
Any
E-Mail
Default Directory
Currency
USD
Language
English
Trade Filter
ALL
Time Zone
Asia/Kolkata
Book
TRADINGC
Holidays
Trader Name
Book Hierarchy
NONE
Marketplace
OTC
Sales Person
NONE
Security Code
ISIN
Market Type
NONE
Default Index
LIBOR
Bond Type
UST
Rate Decimals
5
Pricing Env
default
Country
NONE
Trade Reference
ID
Event Filter
Attributes...
Open CWS on startup
Trade Window Config
deal station
Clear Trade After Save
Templates...
Name
Currency
Language
Pricing Env
Trade Filter
Book
Main Menu
Book Hie
calypso_user
USD
English
default
ALL
TRADINGC
calypso_bo
USD
English
default
ALL
TRADINGC
admin
USD
English
default
ALL
TRADINGA
Load All
Delete
Save
Help
Close

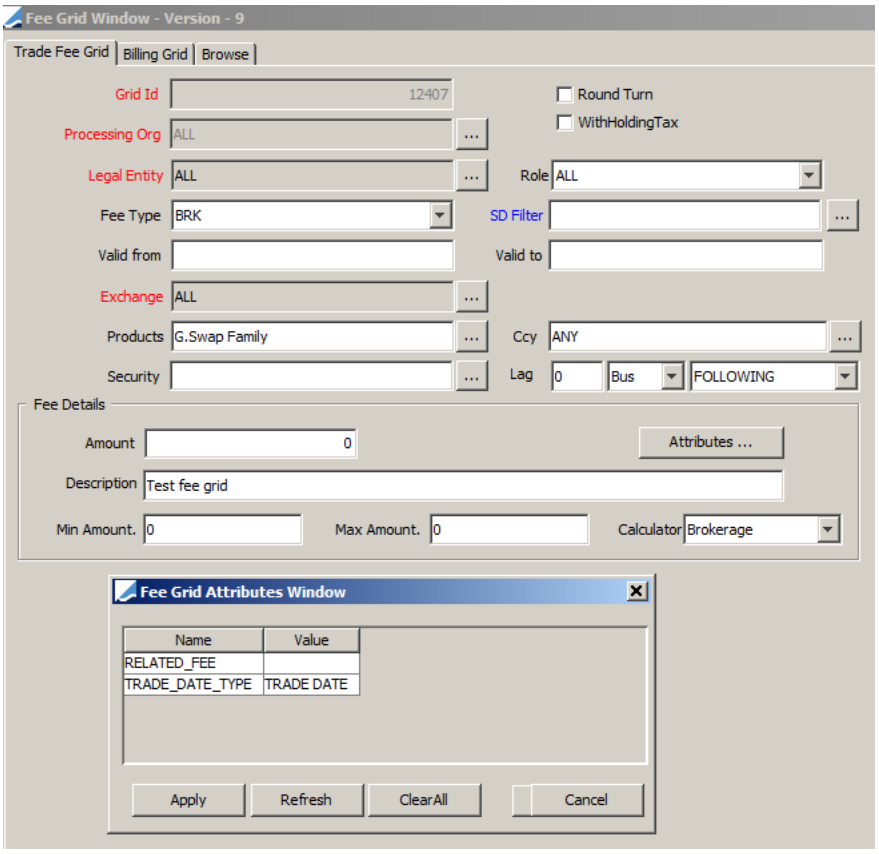

Swaption/European/01/16/2015/01/20/2020/P:EUR 4.00000 /R:EUR/EURIBOR/6M -PO is Calypso Bank (37001) - Version : 6 Mod User :() [130007SP2/MARKITWIRE_REL]
Trade
Back Office
Swaption
Cashflows
Analytics
Pricing Env
Market Data
Utilities
Help
Trade
Details
Cashflows
Exercise/Settlement
Ex Schedule
Fees (*)
CSA
CounterParty
AAA BANK
ID
37001
Status
EXERCISED
Template
NONE
Book
CalypsoBook1
Settle
Physical
Cleared Physical Settlement
Cash
Cash Price
BUY PO RTP
Ex Type
European
Exp Dt
01/16/2015
Del Dt
01/20/2015
2D Bus EUR
Fixed Tenor
Subtype
European
Broker
Fix
Pay
EUR
5,000,000.00
Bullet
Actual
Start
01/20/2015
End
01/20/2020
4.00000
%
Cmp
NONE
Pmt
PA
END_PER
NONE
MOD_FOLLOW
DAY
20
Lag 0
30/360
EUR
NEAREST
NONE
ADJUSTED
Float
Rec
EUR
5,000,000.00
Bullet
Actual
Start
01/20/2015
End
01/20/2020
1.000000
EUR
EURIBOR
6M
0bp
Reuter
Cmp
BEG_PER
Lag -2 Bus, (EUR)-NO_CHANGE
NONE
Avg
NONE
1st Rate
0.00
Pmt
SA
END_PER
NONE
MOD_FOLLOW
DAY
20
Lag 0
ACT/360
EUR
NEAREST
NONE
ADJUSTED
Market Data
Pricer Params
Results
Pricer Override
Market Data Item Override
Val Date
07/16/2014
9:01:24 PM
Pricing Env
default
Price



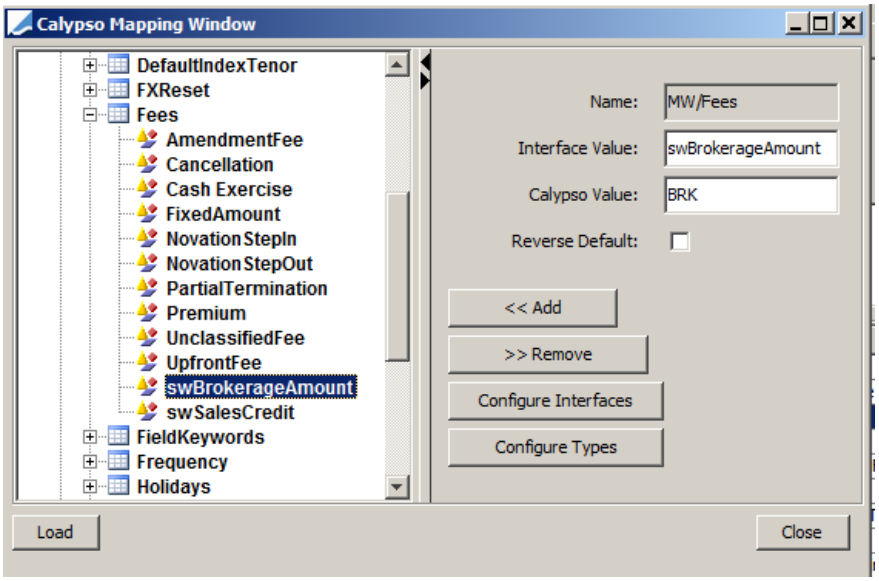
- HD107053 / HD110002 / MKTWR-1214: We have tested the support Principal Model of clearing where the trade Novates to Clearing Broker after clearing. The new counterparty will be the Clearing Broker after the trade is cleared. Also the clearing of trade where the counterparty is also the clearing broker of the client is supported.
- HD109706 / MKTWR-1237: Support for configurable Broker Fee date. The broker fee is now configurable via the Fee Grid window in Calypso. The configuration involves the following:
  - Define a unique fee type for brokerage fee in the Fee definition window as shown below:



  - Define the Fee grid as the default calculator for this fee type and set the attribute in the fee grid as “TRADE DATE”. The below is the screenshot for the same:



- Map this fee type in the calypso mapping window for the brokerage fee as shown below:



- HD107788 / MKTWR-1225: Add support for failover in MarkitWire interface. If clients have leased lines to connect to multiple MarkitWire instances, we now support the automatic failover to the secondary instance of MarkitWire dealsink server if the primary instance is down. For configuration of the ini file please refer the out of the box failover feature from MarkitWire site. From calypso side the following are the steps:
  - Configure the “ini” file as required by referring the markitwire documents. The sample contents are as follows:

```
[Transport/Client/target[0]]
addr=mwserver1:9009
timeout=10
[Transport/Client/target[1]]
addr=mwserver2:9009
timeout=10
```

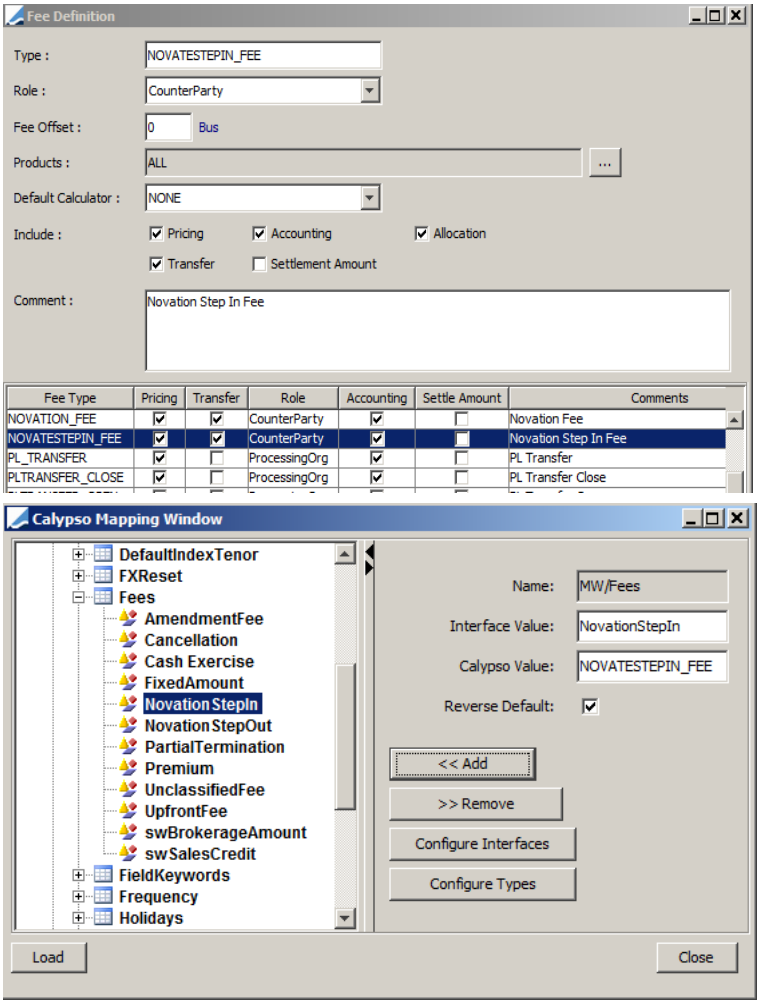
In the above example mwserver1 / mwserver2 are the references to the MarkitWire dealsink instances.

- Set the Swapswire ini file path in calypso-user- environment properties. For example: SWAPSWIRE_API_INIT_FILE=C:/markitwire /resources/sw_client_api.ini
- Keep the server name address as blank in the calypso environment properties for Swapswire server. The property for the same is – "SWAPSWIRE_SERVER"

- HD107532 / MKTWR-1238: Preserve Novation Step In fee for the New-Novated trade.

  When we step in to a novation in MarkitWire, the novation fee appears on the New Novated trade i.e. our side of the trade. But the same disappears from MarkitWire GUI if any further lifecycle action is performed on such a trade. We need to preserve that fee on the calypso trade. The following need to be considered for this support:

  - It is recommended that a unique fee type is configured for the novation-step-in fee in the calypso mapping window in the category - Fees for the type - "*NovationStepIn*" as per below screenshot:



- There is no need to configure the "UploadPreserveFee" for this fee type as it is only reserved for the preservation of manual fees.
- For fee propagation during novation/clearing - make sure the “propagateFees” domain is set to have this fee type.

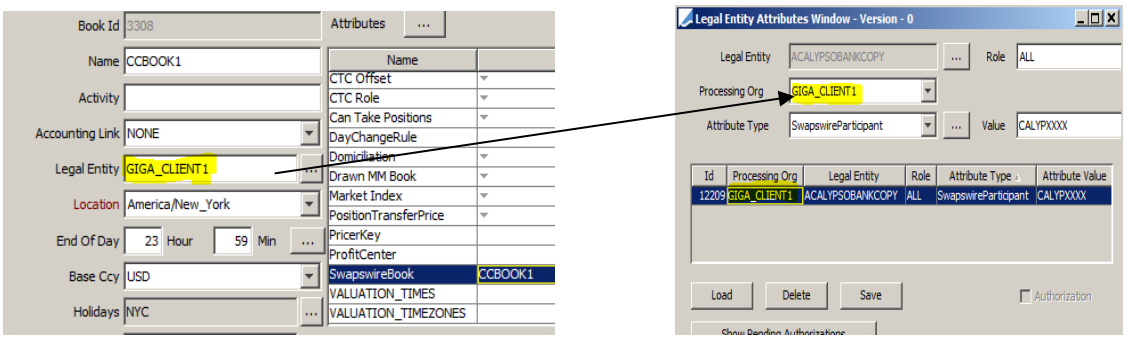
- HD111217 / MKTWR-1258: When updating the book on allocated Swaptions block trade and the New-Allocation child trades via Unilateral Amend in MarkitWire, the book in calypso was not updating. We have fixed the same.
- HD111615 / MKTWR-1264: We have enhanced the engine to allow listening to updates to "MWProcessState" and "MWContractState.PreRelease" dynamically without requiring a restart.
- HD111233 / MKTWR-1259: We have resolved the issue with Swaption Terminations not working when canceled the day before expiration. The same is now supported.

2.37 April 2014 Version – 4.3.2

MarkitWire API 11.0. The support is back ward compatible to 10.x. The schema version that we support is 11.0 which is labelled 11.0 (210606) on MarkitServ schema download site. The API and client version used for testing from the MarkitServ download site is 201475.

Base Calypso Release	Module Name	Required Module Version
14	DataUploader	3.2.5-14.0.0.18
	MarkitWire	4.3.2-14.0.0.0
13.0.0.7.SP2	DataUploader	3.2.5-13.0.0.7.SP2
	MarkitWire	4.3.2-13.0.0.0
13.0.0.3.SP1	DataUploader	3.2.5-13.0.0.3.SP1
	MarkitWire	4.3.2-13.0.0.0
12	DataUploader	2.4.22-12.0.0.0.SP5
	MarkitWire	4.3.2-12.0.0.0

- HD108661, HD108668 / MKTWR-1223: The issue with wrong counterparty getting selected in case we have multiple entities configured for same MarkitWire BIC is resolved. This is only impacting the End user mode where multiple Legal Entities are configured in calypso as counterparty for the same Swapswire-participant id. In that case the correct Legal Entity is chosen by comparing the legal entity on trade book with the legal entity of the LE-attribute having the Swapswire-participant id. The Legal Entity that has such a Swapswire-participant attribute with LE-attribute entity as the book legal entity will get selected as the trade counterparty.



- HD108472 / DTUP-2735: DECLEAR action triggered through MW on trade created as a result of portfolio transfer displays the DECLEAR action being done by the person who applied the transfer and not calypso engine. This issue is resolved as part of the DataUploader fixes available in DataUploader release 3.2.5 onwards.

2.38 April 2014 Version – 4.3.1

Please note that we have versioned the MarkitWire release as 4.3.1 as we have new enhancements coming as part of the release.

MarkitWire API 11.0. The support is back ward compatible to 10.x. The schema version that we support is 11.0 which is labelled 11.0 (210606) on MarkitServ schema download site. The API and client version used for testing from the MarkitServ download site is 201475.

Base Calypso Release	Module Name	Required Module Version
14	DataUploader	3.2.3-14.0.0.18
	MarkitWire	4.3.1-14.0.0.0
13.0.0.7.SP2	DataUploader	3.2.3-13.0.0.7.SP2
	MarkitWire	4.3.1-13.0.0.0
13.0.0.3.SP1	DataUploader	3.2.3-13.0.0.3.SP1
	MarkitWire	4.3.1-13.0.0.0
12	DataUploader	2.4.22-12.0.0.0.SP5
	MarkitWire	4.3.1-12.0.0.0

- HD107125 / MKTWR-1203: Exchange clearing mode: Client clearing trade booking through MarkitWire interface is now supported with the same client setup as segregated with one clearing broker and Omnibus with another clearing broker. We now support multi-level hierarchy for Client-Clearing broker configuration.

  In below configuration, if we select MW_CLI_BIC1 as a client and MW_BRK_BIC2 as a clearing broker then in calypso trade we will have the counterparty as C2 and clearing broker as CB2 respectively.

Segregated Client *Omnibus Client*

In Fig above:

MW_BRK_BIC1 / MW_BRK_BIC2 – MarkitWire Clearing Broker BIC codes

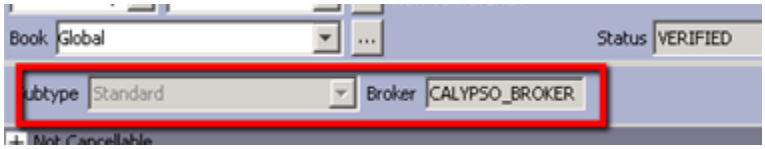
MW_CLI_BIC1 – MarkitWire Client BIC code

C1 / C2 – Calypso legal entities for client

CB1/CB2 – Calypso legal entities for clearing brokers

OMNI – Calypso legal entity for Omnibus (No MarkitWire BIC associated)

- HD107177 / MKTWR-1207: Exchange clearing mode: Add support for message pairing at translation level. We support message pairing and rejections at translation level in case the workflow is configured for the same. We also support rejection at message level in case of both CLEAR and DECLEAR actions from MarkitWire.
- HD107676 / MKTWR-1208: Exchange clearing mode: Issue with Fees getting removed from a cleared trade when DECLEAR is triggered in MarkitWire due to bilateral amendment is resolved. Fees appear fine in all cases of DECLEAR triggered due to amendment as well as cancel deal from MarkitWire.
- HD107117 / MKTWR-1206: Exchange clearing mode: SWOriginalCounterparty trade keyword is now set properly in case the same client is configured as segregated with one clearing broker and Omnibus mode with another clearing broker.
- HD107729 / MKTWR-1215: Support for Amendment done on PrimeBrokered deal by pulling the deal before it is picked up by other parties.
- HD108242 / MKTWR-1217: Broker is not populated in calypso when no brokerage fee specified. The issue is resolved and we now set the broker on the trade if the same is configured in calypso legal entity having the SwapswireParticipant attribute configured with the BIC code of broker in MarkitWire. The broker can be set in the Internal data tab of MarkitWire and is visible on calypso screen as below:



2.39 March 2014 Version – 4.2.1

Please note that we have versioned the MarkitWire release as 4.2.1 this is because we will now increment the major version if there are any new enhancements coming as part of the release.

MarkitWire API 11.0. The support is back ward compatible to 10.x. The schema version that we support is 11.0 which is labelled 11.0 (210606) on MarkitServ schema download site. The API and client version used for testing from the MarkitServ download site is 201475.

Base Calypso Release	Module Name	Required Module Version
14	DataUploader	3.2.0-14.0.0.18
	MarkitWire	4.2.1-14.0.0.0
13.0.0.7.SP2	DataUploader	3.2.0-13.0.0.7.SP2
	MarkitWire	4.2.1-13.0.0.0
13.0.0.3.SP1	DataUploader	3.2.0-13.0.0.3.SP1
	MarkitWire	4.2.1-13.0.0.0
12	DataUploader	2.4.21-12.0.0.0.SP5
	MarkitWire	4.2.1-12.0.0.0

- HD106693 / MKTWR-1185 / MKTWR-1188 / MKTWR-1190 / MKTWR-1186: MarkitWire V11.0 support. We have added support for and tested the following as part of MarkitWire v 11.0:
  - Support for V11 API / Library – We have tested with the V11 API and library and our interface is compatible with the same.
  - Support for Cleared Trade Date and Time – We now get the cleared time explicitly from MW as there is a new field added for the same on MarkitWire GUI under "Clearing" tab. We support it as part of trade keyword – "*CCPClearedDatetime*".
  - ZC Inflation Swap is now clearable – MarkitWire now supports clearing ZC Inflation Swaps for LCH and EUREX. We support the clearing life cycle for the product from end user perspective.
- HD106600 / MKTWR-1189: Default Brokerage Fee Date.

  The brokerage fee coming from MarkitWire does not have a date so we have to default the date for the brokerage fee. The logic for the default date will be as follows:

  Trade Date + Currency Sport Days + Fee Offset specified in Fee window.
- HD105299 / MKTWR-1179: Full novation of Cross Currency Swap in MarkitWire gets converted to partial novation in calypso. The issue is fixed.
- HD105301 / MKTWR-1169: MarkitWire Bidirectional clears via LCH if CME is missing BIC: The issue occurred as we did not send the CCP details to MW if the CCP keyword had invalid legal entity configured. And as there was a default clearing house set in MarkitWire that used to get selected. We now raise a validation error if the legal entity specified in the keyword doesn't exist and if legal entity exists in calypso then send out the SwapswireParticipant attribute value as CCP. If the attribute is not found then send the legal entity code as CCP to MarkitWire. So we send out the CCP in case the Legal entity exists thereby avoiding the defaulting at MarkitWire.

2.40 January 2014 Version – 4.1.13

Please note that MarkitWire release 10.3.2. The schema version that we support is 10.3.2 which is labelled 10.3B (204421) on MarkitServ schema download site.

Base Calypso Release	Module Name	Required Module Version

14	DataUploader	3.1.23-14.0.0.18
	MarkitWire	4.1.13-14.0.0.0
13.0.0.7.SP2	DataUploader	3.1.23-13.0.0.7.SP2
	MarkitWire	4.1.13-13.0.0.0
13.0.0.3.SP1	DataUploader	3.1.23-13.0.0.3.SP1
	MarkitWire	4.1.13-13.0.0.0
12	DataUploader	2.4.20-12.0.0.0.SP5
	MarkitWire	4.1.13-12.0.0.0

- MKTWR-1135 - MarkitWire SEF - Add support for CreditToken and CreditIssuer fields. We have added two new keywords in MarkitWire dealer and CCP mode to hold the credit issuer and token coming from the SEF. The keywords are named as follows:
  - CreditApprover
  - CreditApprovalId

  Please run DataUploader execute SQL to get these keywords available in the domain value.
- HD98803 / MKTWR-1127: MarkitWire interface support for the Brokered workflows – New, Terminate, Re-Submit flows is tested and works fine.
- MKTWR-1159 Add Repository destination keywords for MarkitWire CCP mode. We have added the following reporting keywords for MarkitWire CCP mode for capturing the repository destination from MarkitWire to calypso:

Keyword name	Sample value
RepositoryCFTCRepository	BBGSDR/DTCCSDR/CMESDR/Unspecified
RepositoryESMARepository	DTCCETR

  Please run Data Uploader execute SQL to get these keywords available in the domain value.
- HD104575 / MKTWR-1142: MTM Cross Currency Basis Swap with no Initial Notional specified for the non-constant currency leg not applying the Adj First reset. The issue is fixed as follows:

  "If trade is either CrossCurrencyBasisSwap or CrossCurrencyIRS and initial notional is not defined on the non-constant currency leg in MarkitWire then the 'AdjFirst' to be set to true in calypso".

  This is currently only supported for cross currency swap products which open in cross currency swap window and not for product SwapCrossCurrency from IRS window. The support for same will be available in future SP.
- HD104834 / MKTWR-1147: Issue in Alleging CAD OIS – 1T trade via MarkitWire Bi-directional interface is fixed. There will no longer be a validation error for missing stubs for an OIS trade with ZC frequency.
- HD102548 / MKTWR-1136: Engine server admin web page does not work properly for starting /stopping Swapswire Trade engine in V14. This issue has been fixed.
- HD103039 / MKTWR-1139: UploadPublisherEngine throwing exception while task reprocessing is fixed.

- HD103833 / MKTWR-1129: MarkitWire interface was not updating the FinalMatDate keyword while trade termination as a result of DECLEAR. The same is now fixed.
- HD105073 / MKTWR-1161 / DTUP-2507: Swaption->Swap-> does not terminate when cleared. There was an issue in clearing the Swap created as a result of Swaption physical exercise. The same is resolved as part of DataUploader fix. Please deploy latest DataUploader version as mentioned in version table above for the current SP to get the fix.

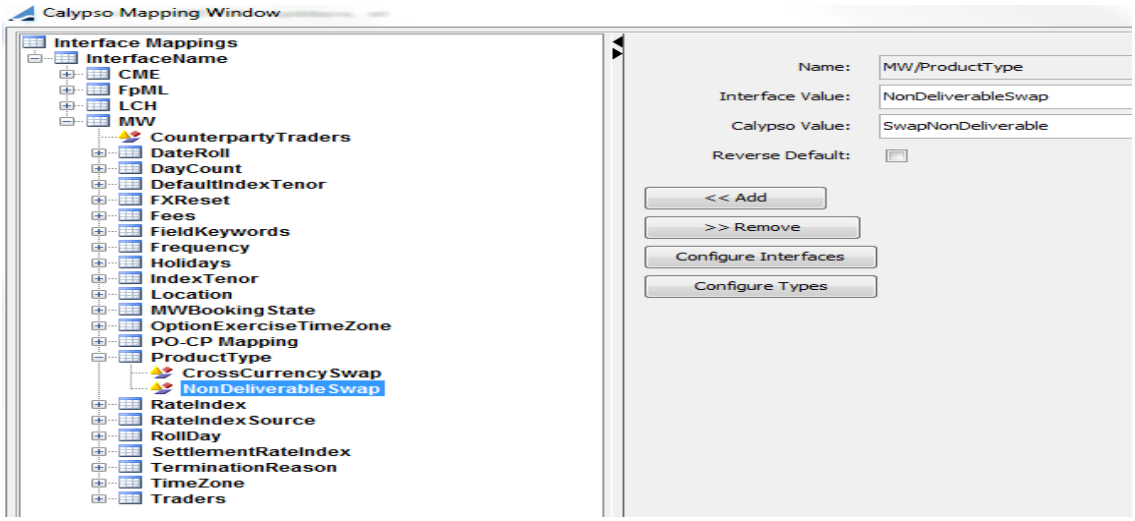
2.41 December 2013 Version – 4.1.12

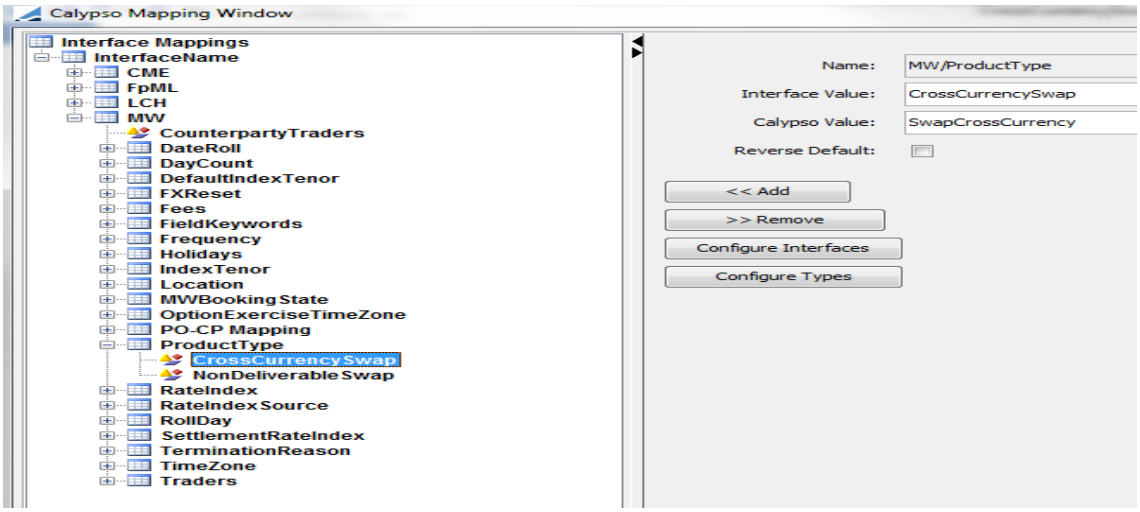
Please note that MarkitWire release 10.3.2. The current interface release is compatible with the API/Client version – 202690.

Base Calypso Release	Module Name	Required Module Version
14	DataUploader	3.1.21-14.0.0.18
	MarkitWire	4.1.12-14.0.0.0
13.0.0.7.SP2	DataUploader	3.1.21-13.0.0.7.SP2
	MarkitWire	4.1.12-13.0.0.0
13.0.0.3.SP1	DataUploader	3.1.21-13.0.0.3.SP1
	MarkitWire	4.1.12-13.0.0.0
12	DataUploader	2.4.19-12.0.0.0.SP5
	MarkitWire	4.1.12-12.0.0.0
11	DataUploader	1.4.20-11.1.0.4.SP5
	MarkitWire	2.3.26-11.0.0.0

- HD97036: The MarkitWire interface now supports the import of cross-currency Swaps and Non deliverable swaps in IRS window as SwapCrossCurrency and SwapNonDeliverable respectively. This is applicable from calypso version-13 onwards. The support is added in all modes the interface supports.

  The mapping for the new products needs to be explicitly added in the Calypso Value field in Calypso Mapping Window for the category – ProductType as shown below in order to save those as new product types. By default we will save it as before. The following products are supported:





Note: If the mappings are available, and we book a CrossCurrencySwap in MW with either leg having a non-deliverable currency, it will get saved in calypso with product type SwapNonDeliverable as per core calypso standard. In bidirectional mode, we check if the legs have different currencies we Allege trade with the MarkitWire product as CrossCurrencySwap.

- HD103671 / MKTWR-1100: Remove duplicate entries from SwapswireSchemaData.xml.
- HD103453, HD104246 / MKTWR-2337: Add support for huge Amortization schedule. Deals with a large amortization schedule were not getting imported into calypso from MarkitWire due to UTF exception. We have resolved the same in the current Version and the same deals could now be imported fine.

2.42 November 2013 Version – 4.1.11.2

Base Calypso Release	Module Name	Required Module Version
14	DataUploader	3.1.20.1-14.0.0.11
	MarkitWire	4.1.11.2-14.0.0.0
13.0.0.7.SP2	DataUploader	3.1.20.1-13.0.0.7.SP2

	MarkitWire	4.1.11.2-13.0.0.0
13.0.0.3.SP1	DataUploader	3.1.20.1-13.0.0.3.SP1
	MarkitWire	4.1.11.2-13.0.0.0
12	DataUploader	2.4.18-12.0.0.0.SP5
	MarkitWire	4.1.11.2-12.0.0.0

- HD103812 / MKTWR-1112: Add support for internal trade Id field in CCP. We need to support saving the internal trade id specified in MarkitWire GUI in the Internal Data tab as a trade keyword in calypso. The keyword name will be “ClientTradeID” in calypso to be in line with the MarkitWire dealer and bidirectional mode. As it is a unilateral keyword, we will see corresponding value in calypso trades what is set in MW
- HD104027 / MKTWR-1110: MW Bidirectional looks for Off-Facility in ExecutionVenueType but it should be OffFacility. This issue is now fixed in the bidirectional MarkitWire.

2.43 November 2013 Version – 4.1.11.1

Base Calypso Release	Module Name	Required Module Version
14	DataUploader	3.1.20.1-14.0.0.11
	MarkitWire	4.1.11.1-14.0.0.0
13.0.0.7.SP2	DataUploader	3.1.20.1-13.0.0.7.SP2
	MarkitWire	4.1.11.1-13.0.0.0
13.0.0.3.SP1	DataUploader	3.1.20.1-13.0.0.3.SP1
	MarkitWire	4.1.11.1-13.0.0.0
12	DataUploader	2.4.18-12.0.0.0.SP5
	MarkitWire	4.1.11.1-12.0.0.0

- MKTWR-1103: Make the ExecutionDateTime and ExecutionConfirmationDateTime keywords consistent with the MW standard date format.

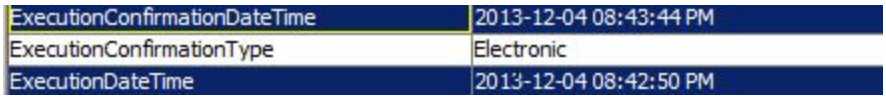
  We changed the date formats of ExecutionDateTime and ExecutionConfirmationDateTime reporting keywords to have the consistent date format as other keywords like CCPMessageTimestamp.

  All the timestamps are in GMT format as MW provides dates in GMT format. We convert the date to AM/PM format.

  We do revere in bidirectional mode. We have also provided support for date format change for these keywords while running the migration scheduled task.

  INFORMAT – "yyyy-MM-dd'T'HH:mm:ss'Z'"

  OUTFORMAT – "yyyy-MM-dd hh:mm:ss a"



ExecutionConfirmationDateTime	2013-12-04 08:43:44 PM
ExecutionConfirmationType	Electronic
ExecutionDateTime	2013-12-04 08:42:50 PM

2.44 November 2013 Version

Changes in the November Version

Base Calypso Release	Module Name	Required Module Version
13.0.0.7.SP2	DataUploader	3.1.20.1-13.0.0.7.SP2
	MarkitWire	4.1.11-13.0.0.0
13.0.0.3.SP1	DataUploader	3.1.20.1-13.0.0.3.SP1
	MarkitWire	4.1.11-13.0.0.0
12	DataUploader	2.4.18-12.0.0.0.SP5
	MarkitWire	4.1.11-12.0.0.0

- MKTWR-1083: Added support to capture spread on the OIS leg for Basis Swap trade in MW.
- MKTWR-1066: Keyword ReportingJFSAPreferencePriorToConfirmation value was not getting populated in Calypso. The above issue has been fixed.
- HD101623 / MKTWR-1059: Markitwire incorrect keyword – ReportingCFTCMidMarketPriceValue
- MKTWR-1092: Rename the execution keywords of MW regulatory reporting

  We have renamed the following keywords. The migration scheduled task "MW_REG_REPORTING_KWD_MIGRATE" is provided which will do the migration of the values from old keywords to the new ones.

Old keyword name	New keyword name
ReportingExecutionOffPlatformVerified	ExecutionVerificationType
ReportingExecutionTime	ExecutionDateTime
ReportingExecutionVenueType	ExecutionVenueType
ReportingExecutionOffPlatformConfirmed	ExecutionConfirmationType
ReportingExecutionConfirmationTime	ExecutionConfirmationDateTime
ReportingExecutionCollateralized	ExecutionCollateralizationType
ReportingExecutionCollateralPortfolioCode	ExecutionCollateralPortfolioCode

Old keyword name	New keyword name
ReportingExecutionCompression	ExecutionCompression

- MKTWR-1089 Added back USI keywords to support the old and the new keyword names at the same time. The following keywords are added back which were renamed with ReportingCFTC prefix. We support the following keywords with and without the ReportingCFTC prefix. If both are present we give preference to one with prefix while sending out acks to MW and in bidirectional mode.

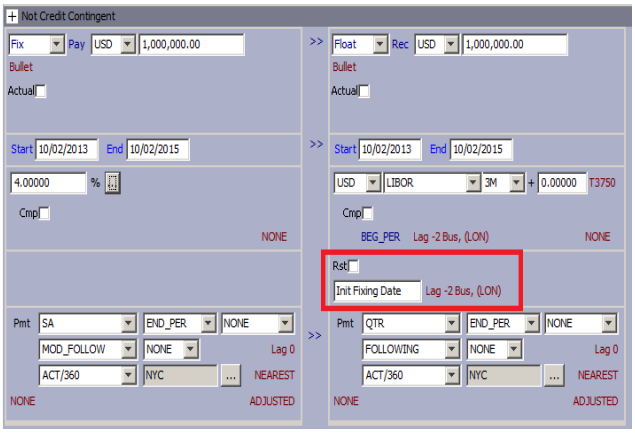
Keyword Name
USIPrefix
USIValue
PriorUSIPrefix
PriorUSIValue
BlockUSIPrefix
BlockUSIValue
ReportingCFTCUSIPrefix
ReportingCFTCUSIValue
ReportingCFTCPriorUSIPrefix
ReportingCFTCPriorUSIValue
ReportingCFTCBlockUSIPrefix
ReportingCFTCBlockUSIValue

2.45 September 2013 Version

Changes in the September Version

Base Calypso Release	Module Name	Required Module Version
13.0.0.7.SP2	DataUploader	3.1.18-13.0.0.7.SP2
	MarkitWire	4.1.10-13.0.0.0
13.0.0.3.SP1	DataUploader	3.1.18-13.0.0.3.SP1
	MarkitWire	4.1.10-13.0.0.0
12	DataUploader	2.4.17-12.0.0.0.SP5
	MarkitWire	4.1.10-12.0.0.0
11	DataUploader	1.4.18-11.0.0.0
	MarkitWire	2.3.25-11.0.0.0

- HD98936 / MKTWR-1010: Compounding Frequency was incorrectly set on trades from markitwire which generated the audit and restricted the trade to move to VERIFIED status. This issue has been resolved.
- HD100356 / MKTWR-1033: Compounding flag was not set properly on OIS trades coming from MarkitWire. The issue is fixed.
- HD100742 / MKTWR-1041: When a unilateral amend is done on a trade by changing the book, the new book does not show up on the trade in calypso. This issue has been resolved.
- MKTWR-1039: CCPFund keyword has been replaced by PlatformCP for a client clearing deal. Amigration scheduled task is also provided – "*MW_CCPFUNDKWD_MIGRATE*" to perform migration of old trades having CCPFund keyword to PlatformCP keyword.
- HD97800: For a floating swap leg we now support a different reset lag, holiday centers and business days roll for first fixing date (for first coupon).



- HD95004:
  - In case of member clearing deal, CCPHouseBook attribute is not mandatory on the affiliate legal entity. Instead CCPHouseBook attribute can be set on the parent Legal Entity.
  - In case of Client clearing deal the CCPClearingBroker keyword will indicate the clearing broker and not the affiliate of the clearing broker.
  - In case of Client clearing deal the clearing broker is mapped to calypso legal entity either by Swapswire broker attribute or by swapswireParent attribute.
- HD100093/ MKTWR-1042 : Support for SEF Trading in MW

  We support SEF traded deal from MarkitWire where we have added support for following new trade keywords regarding SEF Trading –
  - AutoProcessing - true/false.
  - AnonymousTrading - true/false
  - SEFTradeSource - Voice (BorkerLoad) /SEF-Pre accepted.
- HD100473/ MKTWR-1035 : MarkitWire Broker Amendment not Updated in Calypso
  - For Brokered deal in MW, We support broker amendments to the deal 'resubmitted' by broker in case of revision.
  - Please make sure to add 'ResubmitPickedUp' to the domain 'MWProcessState' in calypso in order to receive these amendments from broker.
- HD96148/ HD97081/MKTWR-916: Support for EMIR Reporting data

- Regulatory Reporting Keywords for CFTC, ESMA and JFSA Jurisdictions are now supported by the Markitwire Interface.
- Below fields are _*not*_ supported at present as we are awaiting response from Markitwire for these fields.

  Destination SDR/TDR and Intermediary/Via for both ESMA and JFSA

  Beneficiary ID Prefix (possible values in GUI: LEI,
  CICI, DTCC, AVOX, SWIFTBIC, EIC, INTERNAL, FREETFORMATTEXT)

  The Poduct ID Prefix (possible values in GUI: ISDA)

  Clearing threshold

List of Keywords currently supported by the MW interface:

No	Keyword Name
1	ReportingCFTCJurisdiction
2	ReportingCFTCCounterparty
3	ReportingCFTCPreferenceRT
4	ReportingCFTCPreferencePET
5	ReportingCFTCPreferenceConfirm
6	ReportingCFTCPreferencePostTradeEvent
7	ReportingCFTCRegulatorType
8	ReportingCFTCRepositoryDestination
9	ReportingCFTCRepositoryIntermediary
10	ReportingCFTCPriceForming
11	ReportingCFTCRegulatoryReportable
12	ReportingCFTCNonStandard
13	ReportingCFTCClearingMandatory
14	ReportingCFTCClearingException
15	ReportingCFTCMidMarketPriceType
16	ReportingCFTCMidMarketPriceValue
17	ReportingCFTCMidMarketPriceCurrency
18	ReportingCFTCUSIPrefix
19	ReportingCFTCUSIValue
20	ReportingCFTCPriorUSIPrefix
21	ReportingCFTCPriorUSIValue
22	ReportingCFTCBlockUSIPrefix
23	ReportingCFTCBlockUSIValue
24	ReportingJFSAJurisdiction
25	ReportingJFSAPreferencePriorToConfirmation
26	ReportingJFSAPreferenceConfirmation

No	Keyword Name
27	ReportingJFSARepositoryDestination
28	ReportingJFSARepositoryIntermediary
29	ReportingJFSAUTIPrefix
30	ReportingJFSAUTIValue
31	ReportingJFSAPriorUTIPrefix
32	ReportingJFSAPriorUTIValue
33	ReportingJFSABlockUTIPrefix
34	ReportingJFSABlockUTIValue
35	ReportingESMAJurisdiction
36	ReportingESMAPreferencePriorToConfirmation
37	ReportingESMAPreferenceConfirmation
38	ReportingESMARepositoryDestination
39	ReportingESMARepositoryIntermediary
40	ReportingESMAUTIPrefix
41	ReportingESMAUTIValue
42	ReportingESMAPriorUTIPrefix
43	ReportingESMAPriorUTIValue
44	ReportingESMABlockUTIPrefix
45	ReportingESMABlockUTIValue
46	ReportingBranchLocation
47	ReportingTradingCapacity
48	ReportingBenificiaryIDName
49	ReportingBenificiaryIDValue
50	ReportingCommercialActivity
51	ReportingGTRReportEventId
52	ReportingGTRBulkEventProcessingId
53	ReportingExecutionOffPlatformVerified
54	ReportingExecutionTime
55	ReportingExecutionVenueType
56	ReportingExecutionOffPlatformConfirmed
57	ReportingExecutionConfirmationTime
58	ReportingExecutionCollateralized
59	ReportingExecutionCollateralPortfolioCode
60	ReportingExecutionCompression
61	ReportingPrimaryAssetClass
62	ReportingProduct
63	ReportingProductID

No	Keyword Name
64	ReportingBrokerLocation
65	ReportingSalesLocation
66	ReportingTraderLocation
67	ReportingDeskLocation
68	ReportingBranchId

- MKTWR-1052: Migrate reporting keywords
  - To support the Regulatory Reporting Keywords for CFTC, ESMA and JFSA Jurisdictions most of the existing keywords have been renamed in the interface. A Scheduled Task has been provided for the migration of existing trades to update the new keywords and remove the old keywords.
  - Please run the Scheduled task – "MW_REG_REPORTING_KWD_MIGRATE" for migrating all the keywords mentioned below.

  The List of Renamed Keywords are as below:

Old Keyword Name	New Keyword Name
ReportingJurisdictionCFTC	ReportingCFTCJurisdiction
ReportingParty	ReportingCFTCCounterparty
ReportingRT	ReportingCFTCPreferenceRT
ReportingPET	ReportingCFTCPreferencePET
ReportingConfirm	ReportingCFTCPreferenceConfirm
ReportingPostTrade	ReportingCFTCPreferencePostTradeEvent
ReportingCFTCDestination	ReportingCFTCRepositoryDestination
ReportingCFTCIntermediary	ReportingCFTCRepositoryIntermediary
ReportingPriceForming	ReportingCFTCPriceForming
ReportingRegulatoryReportable	ReportingCFTCRegulatoryReportable
ReportingNonStandard	ReportingCFTCNonStandard
ReportingClearingMandatory	ReportingCFTCClearingMandatory
ReportingClearingException	ReportingCFTCClearingException
ReportingMidMarketPriceType	ReportingCFTCMidMarketPriceType
ReportingMidMarketPriceValue	ReportingCFTCMidMarketPriceValue
ReportingMidMarketPriceCurrency	ReportingCFTCMidMarketPriceCurrency
USIPrefix	ReportingCFTCUSIPrefix
USIValue	ReportingCFTCUSIValue
PriorUSIPrefix	ReportingCFTCPriorUSIPrefix
PriorUSIValue	ReportingCFTCPriorUSIValue
BlockUSIPrefix	ReportingCFTCBlockUSIPrefix
BlockUSIValue	ReportingCFTCBlockUSIValue
ReportingJurisdictionJFSA	ReportingJFSAJurisdiction
ReportingJFSAPTC	ReportingJFSAPreferencePriorToConfirmation

ReportingJFSACONF	ReportingJFSAPreferenceConfirmation
ReportingJFSADestination	ReportingJFSARepositoryDestination
ReportingJFSAIntermediary	ReportingJFSARepositoryIntermediary
JFSAUTIPrefix	ReportingJFSAUTIPrefix
JFSAUTIValue	ReportingJFSAUTIValue
JFSAPriorUTIPrefix	ReportingJFSAPriorUTIPrefix
JFSAPriorUTIValue	ReportingJFSAPriorUTIValue
JFSABlockUTIPrefix	ReportingJFSABlockUTIPrefix
JFSABlockUTIValue	ReportingJFSABlockUTIValue
ReportingJurisdictionESMA	ReportingESMAJurisdiction
ReportingESMAPTC	ReportingESMAPreferencePriorToConfirmation
ReportingESMACONF	ReportingESMAPreferenceConfirmation
ReportingESMADestination	ReportingESMARepositoryDestination
ReportingESMAIntermediary	ReportingESMARepositoryIntermediary
ESMAUTIPrefix	ReportingESMAUTIPrefix
ESMAUTIValue	ReportingESMAUTIValue
ESMAPriorUTIPrefix	ReportingESMAPriorUTIPrefix
ESMAPriorUTIValue	ReportingESMAPriorUTIValue
ESMABlockUTIPrefix	ReportingESMABlockUTIPrefix
ESMABlockUTIValue	ReportingESMABlockUTIValue
ReportingEventID	ReportingGTRReportEventId
ReportingBlkEventID	ReportingGTRBulkEventProcessingId
ReportingOffPlatform	ReportingExecutionOffPlatformVerified
ReportingVenue	ReportingExecutionVenueType
ReportingConfirmationTime	ReportingExecutionConfirmationTime
ReportingCollateralized	ReportingExecutionCollateralized
ReportingCollateralPortfolioCode	ReportingExecutionCollateralPortfolioCode
ReportingCompression	ReportingExecutionCompression
ReportingLocationBroker	ReportingBrokerLocation
ReportingLocationSales	ReportingSalesLocation
ReportingLocationTrader	ReportingTraderLocation
ReportingLocationDesk	ReportingDeskLocation

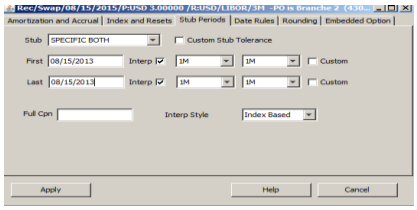
2.46 August 2013 Version

Changes in the August Version

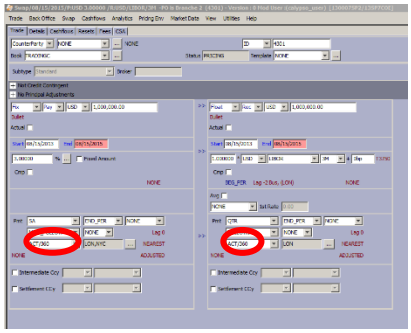
Please note that both Front and Back stubs are not supported for bidirectional mode in the August 2013 version.

Base Calypso Release	Module Name	Required Module Version
13.0.0.7.SP2	DataUploader	3.1.17-13.0.0.7.SP2
	MarkitWire	4.1.9-13.0.0.0
13.0.0.3.SP1	DataUploader	3.1.17-13.0.0.3.SP1
	MarkitWire	4.1.9-13.0.0.0
12	DataUploader	2.4.16-12.0.0.0.SP5
	MarkitWire	4.1.9-12.0.0.0
11	DataUploader	1.4.17-11.0.0.0
	MarkitWire	2.3.24-11.0.0.0

- HD-98556, 98544 / MKTWR-989: Markitwire interface now supports Front and Back stubs in single currency IRS trade. Front and back stub information is captured in calypso as below.

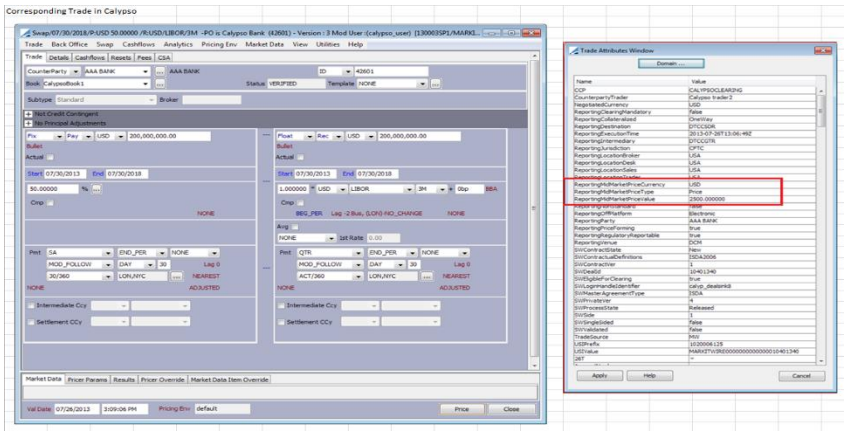


- MKTWR-991 : Markitwire now supports different holiday centres on the fixed and floating leg of a single currency IRS trade.

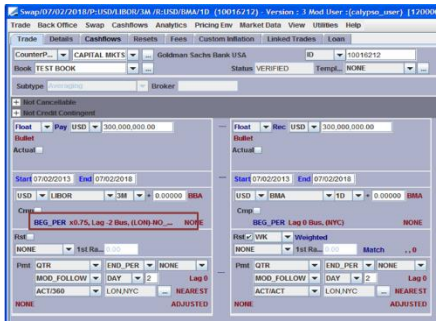


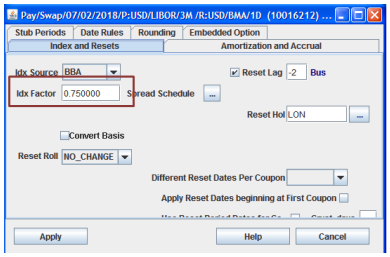
- MKTWR-990: Added support for Mid Market Price fields of reporting tab as keywords in MW interface. The keyword names are as follows:

  ReportingMidMarketPriceType, ReportingMidMarketPriceValue and ReportingMidMarketPriceCurrency.

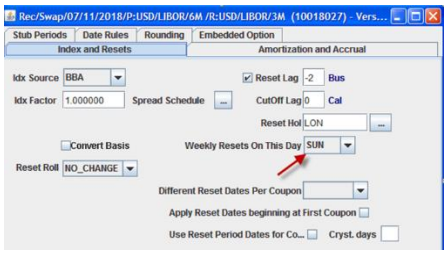


- HD 98473 / MKTWR-973, MKTWR-977 : Added support for Index Factor/Floating Rate Mutliplier in mw. For a Basis Swap we can set the Floating Rate Multiplier in MW. The same will now get populated on the calypso trade as per below screenshot.

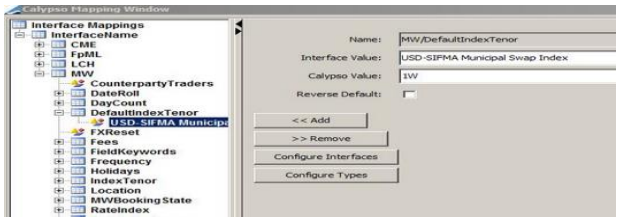




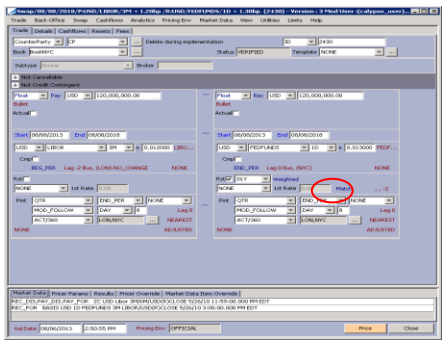
- HD 98501 / MKTWR-974, MKTWR-980 : Added support for Averaging day of the week to get populated correctly for averaging in Swap from MW. Please refer the below screenshot indicating the same on a calypso trade.



- HD 98503 / MKTWR-992 : We have added the support for change in settlement type from physical to cash or vice versa while exercising a swaption in MW. The swaption type is initially booked as cash settled and for some business it needs to be changed to physical settled, the same can be done in the markitwire GUI while exercising and it will get reflected on the calypso trade.
- HD 95313 / MKTWR-923, MKTWR-969 : Cash Exercise on swaption trade should not generate the exercise fee until specified explicitly in markitwire.
- HD 98783 / MKTWR-987: We can now set the Default Index tenor incase the index tenor is not populated from MW. The default tenor was set to 1D for indices whose tenor was not populated from MW. However, we need to set the default tenor to 1W for specific index like - USD-SIFMA Municipal Swap Index. A new mapping type is available for configuring the same in calypso mapping window. The below is the screenshot of the same:



- HD 99377 / MKTWR-981: During step in novation deal sync was giving error duplicate trade id error. The same has been rectified by amending the trade if it exists else create new trade.
- HD 99419 / HD 99373 / MKTWR-1009: FRA and Swaption allocation and child trade creation support is being added. A bug was encountered while translating the allocation parties information and the same has been rectified.
- HD 99324 / MKTWR-1011: FF Basis Swaps CutOff Lag not being picked up from MarkitWire trade. The support for Reset Cutoff Lag field is now added and we can see that getting translated from MW to calypso.



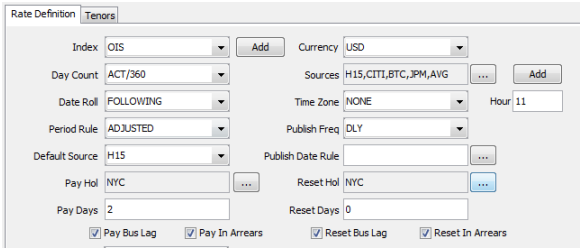
- HD 98500 / MKTWR-1002 : For OIS, compounding frequency will be set to 'DLY' and compounding method will set to 'Flat' by default.
- HD 98591 : Markitwire Allocation issue was coming when the allocation-child trades were getting novated after being cleared post allocation and we have the value – "AllocationsCountUpdate" configured in the MWContractState domain. The issue was coming for the trade-negotiated price being set to NaN. The same has been fixed.
- HD 99041 / MKTWR-1020 : When a declear is triggered via cancellation the termination fee will be added on the existing trades. For other amendments, fees wont be added on the decleared trades and the same will be part of the new trades getting created as a result of declear.

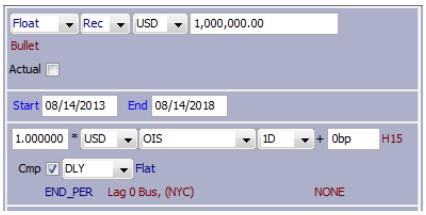
2.47 Aug 2013 Intermediary Version (markitwire-4.1.8.1)

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

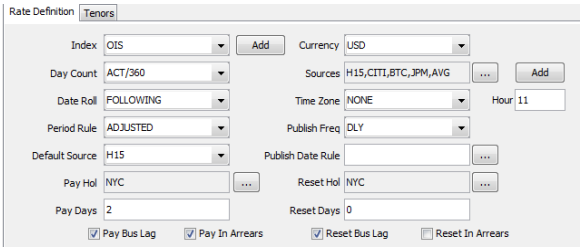
This issue has been resolved, if the value is not passed in the XML and the Rate index has the flag 'ResetInArrear' set to true then the value will be defaulted to 'END_PER' otherwise to 'BEG_PER'

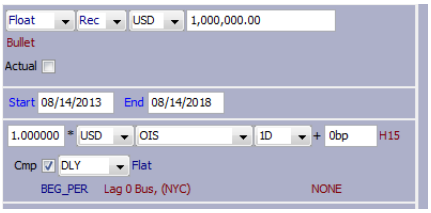
Reset in arrears checked:





Reset in arrears unchecked:





2.48 July 2013 Version

The module versions applicable to your environment are listed in the compatibility table below.

Base Calypso Release	Module Name	Required Module Version
14	DataUploader	3.2.0-14.0.0.6
	MarkitWire	4.2.0-14.0.0.6
13.0.0.7.SP2	DataUploader	3.2.0-13.0.0.7.SP2
	MarkitWire	4.2.0-13.0.0.0
13.0.0.3.SP1	DataUploader	3.2.0-13.0.0.3.SP1
	MarkitWire	4.2.0-13.0.0.0
12	DataUploader	2.5.0-12.0.0.0.SP5
	MarkitWire	4.2.0-12.0.0.0
11	DataUploader	1.5.0-11.0.0.0

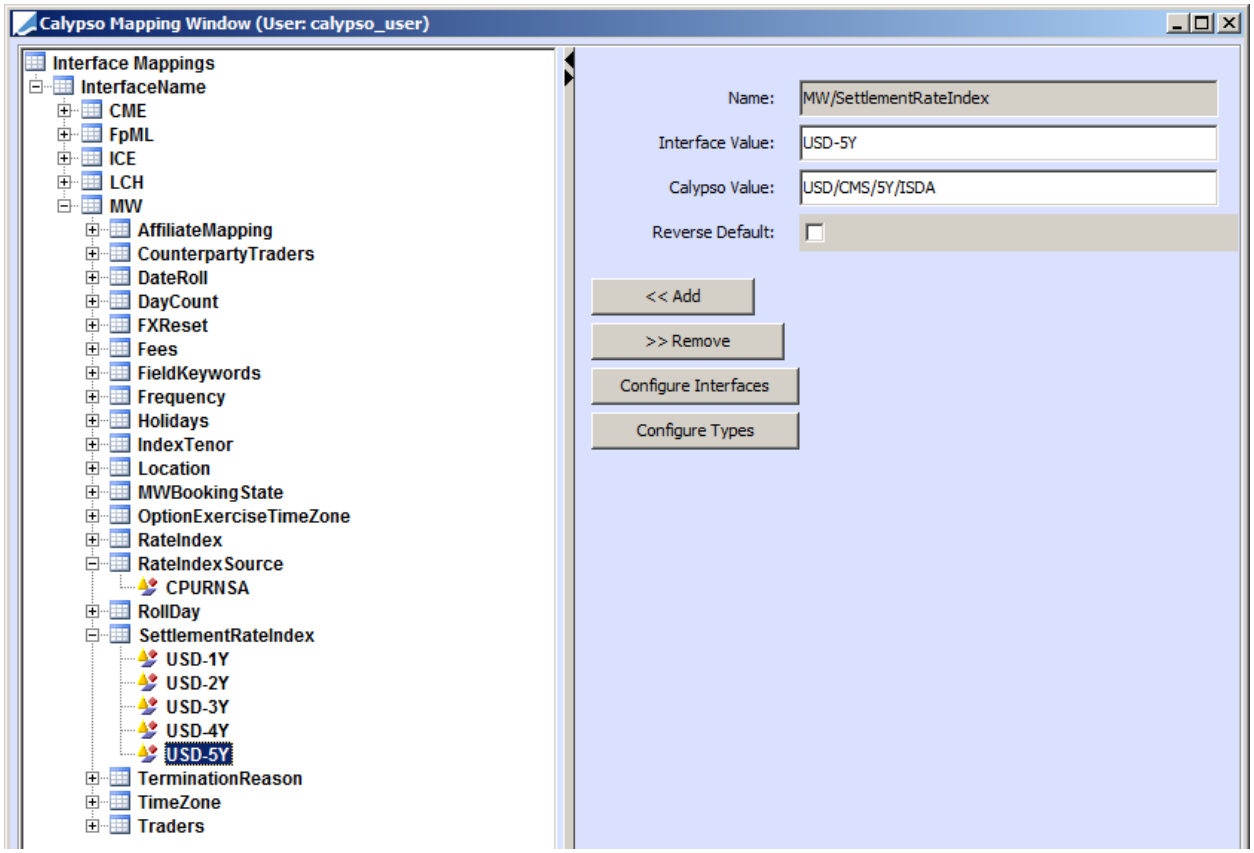
	MarkitWire	2.4.0-11.0.0.0

- MKTWR-933: Cash Swaption trade with Automatic Exercise and ISDA settlement.

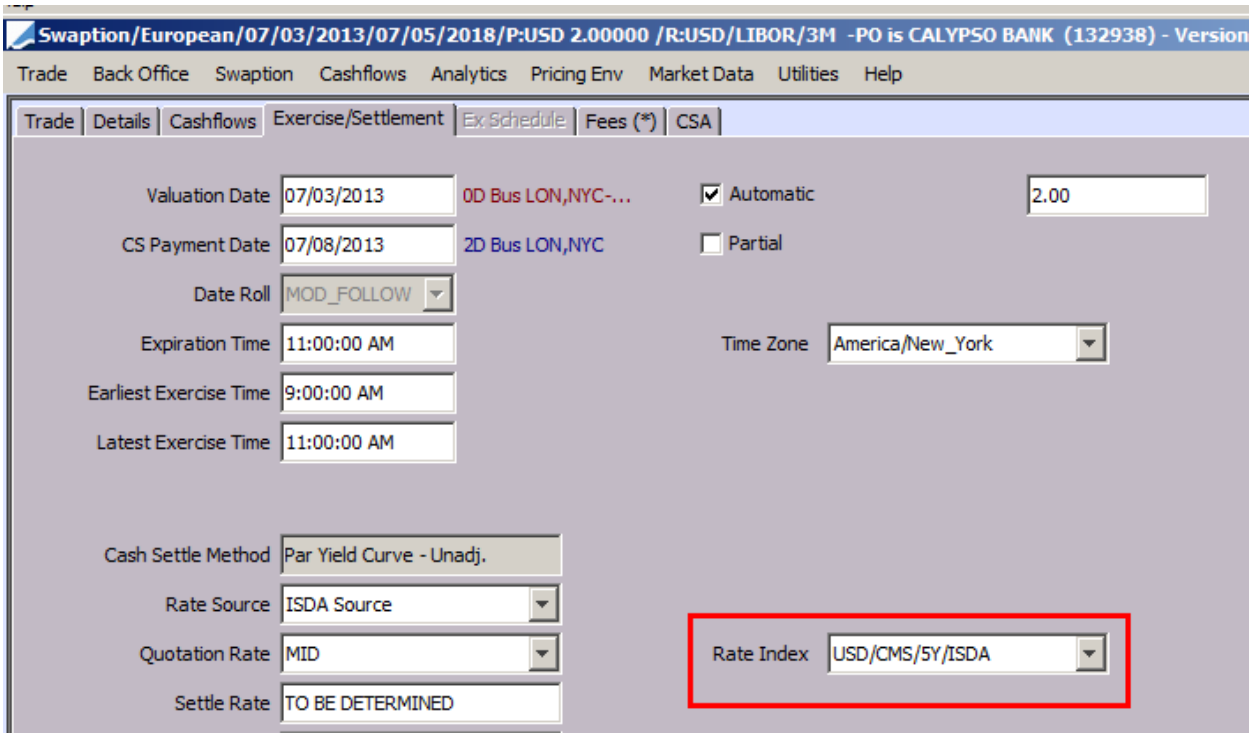
  This applies to rel13SP2 and above only.

  When a Cash Swaption is entered in MarkitWire with automatic exercise and ISDA, the Swaption cannot be saved in Calypso in recent releases unless an underlying index or Settle Rate is entered.

  To assign the underlying index to the Currency and Tenor of the Swaption, the SettlementRateIndex value must be populated in the mapping window as follows:



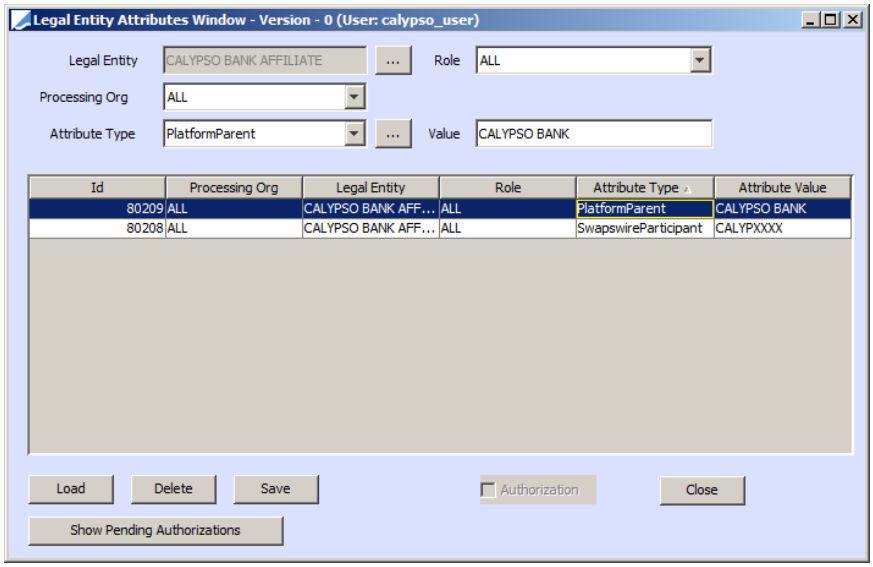
  When importing a Swaption, the corresponding rate index gets populated in the trade



If the swaption tenor is not a full period such as 5Y, then the Automatic flag gets unchecked in the Calypso trade so it can be saved and a warning is displayed in the task station.

- MKTWR-961: Create PlatformParent attribute to handle affiliate trades:

  If you are using the Legal Entity "SwapswireParent" attribute to handle affiliate trades, and you have the same affiliate relationship across other interfaces, you can now use the PlatformParent legal entity attribute instead of the SwapswireParent attribute.



If PlatformParent and SwapswireParent are both present for the same legal entity, then the SwapswireParent attribute will be used.

If SwapswireParent is not present but PlatformParent is present, then PlatformParent will be used.

If both attributes are not present, the trade will be against the original legal entity containing the original BIC code mapping through the SwapswireParticipant attribute.

- HD 92039/MKTWR-948: OIS Compounding Trade terms not reflected.

  Message for incoming MarkitWire OIS trades do not provide Reset in Arrears information. The Calypso index definition will now be used to set BEG_PER or END_PER in the Calypso trade:

  - If Reset in Arrears is unchecked in the index definition, trade will be imported as BEG_PER.
  - If Reset in Arrears is checked in the index definition, trade will be imported as END_PER.

- MKTWR-950: CalypsoMappingTestSample.xml location

  The CalypsoMappingTestSamples.xml which provide sample mappings in Calypso Data Uploader format is now located in the $CALYPSO_HOME\docs\markitwire\samples\mapping folder of the MarkitWire jar.

- DTUP-1917: Failure to saved Fixed amount trades in rel13SP2 and above.

  This issue was coming up in some cases if you are using the patch to save Fixed Amount trades using the new Fixed Amount Calypso product.

2.49 June 2013 Version

This Version is compatible with the 10.0 MarkitWire release.

- Important information: 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 you should add all Java jar files provided by MarkitWire in their installation packages in your own jars directory and add them to your classpath. The Swapswire engine will not start without these jars.

The module versions applicable to your environment are listed in the compatibility table below.

Base Calypso Release	Module Name	Required Module Version
13	DataUploader	3.1.14-13.0.0.0
	MarkitWire	4.1.7-13.0.0.0
12	DataUploader	2.4.14-12.0.0.0
	MarkitWire	4.1.7-12.0.0.0
11	DataUploader	1.4.15-11.0.0.0
	MarkitWire	2.3.22-11.0.0.0

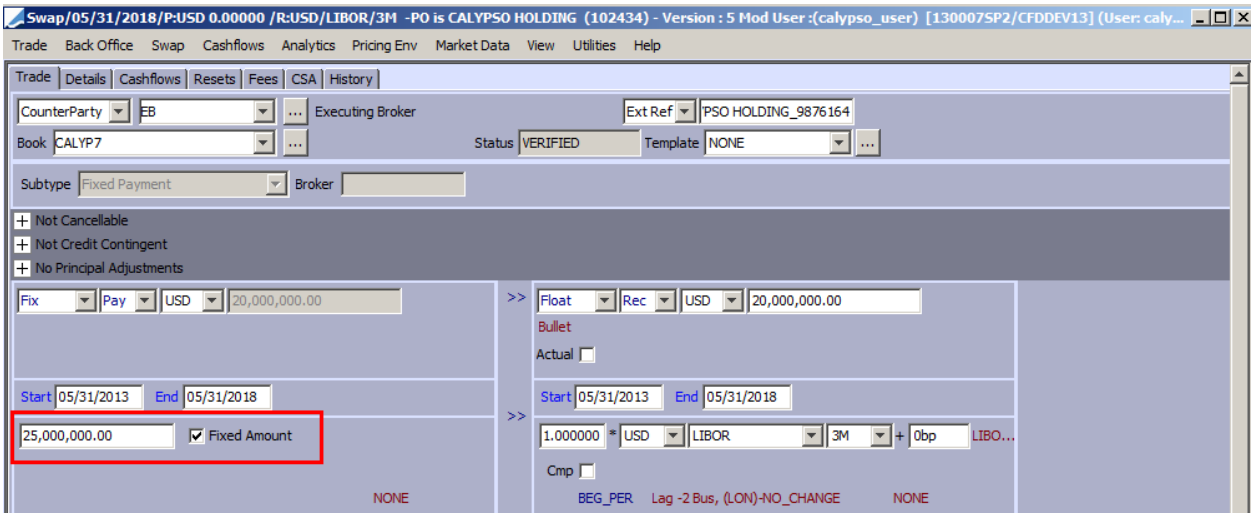
- HD 93757: Support for Allocations.

  See “Support for Allocations” below for details.

- HD 91778: Support for Zero Coupon Swaps with fixed payment amount.

  This functionality is available for Calypso releases 13SP2 onwards.

A new Zero Coupon Swap trade type is supported in the newest Calypso versions. If your Calypso release supports this feature, where the final amount is defined as part of the trade and not a FIXED_AMOUNT fee, ZC trades newly entered in MarkitWire will be saved with a fixed amount and not a fee.



If you want to migrate previously imported MarkitWire ZC Swap trades booked with a FIXED_AMOUNT fee, you will need to run the MW_ZCFIXEDAMT_MIGRATE Scheduled Task. This Task will search all trades containing a fee mapped to MarkitWire's FIXED_AMOUNT fee and amend them by removing this fee and replacing it with a Fixed Amount type trade.

You should run this task in a test environment prior to running it in a Production environment.

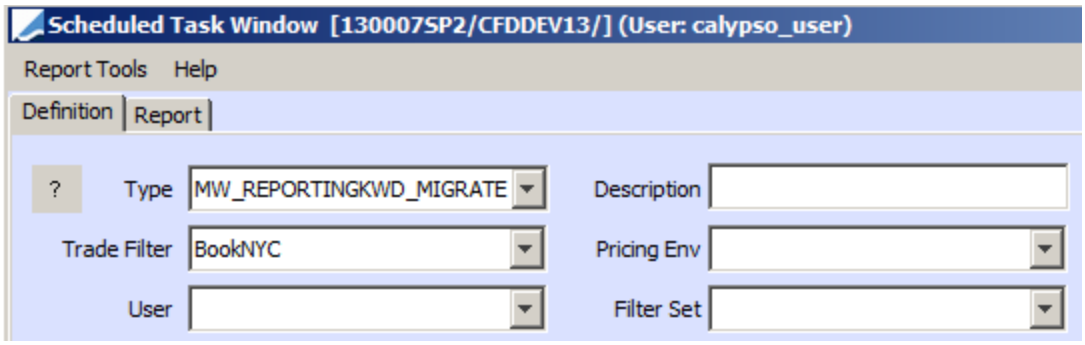
- HD 96461: Reporting Counterparty is still being updated with counterparty short code

  The trade keyword originally named ReportingCounterParty has been changed and is now named ReportingParty. It is now populated with the legal entity short name of the Reporting entity.

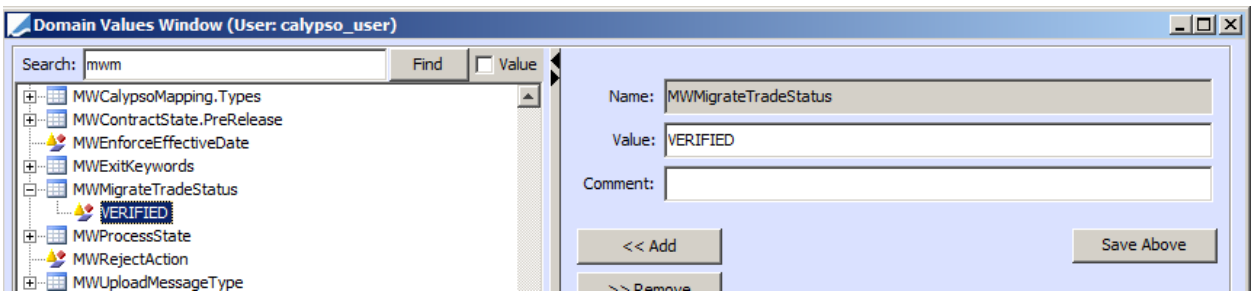
  To amend existing trades containing the ReportingCounterparty keyword, you will need to run the scheduled task MW_REPORTINGKWD_MIGRATE which will amend all trades containing the deprecated ReportingCounterParty keyword by populating the ReportingParty keyword instead.

  If MW_REPORTINGKWD_MIGRATE doesn't appear in the Scheduled Task screen after running the upgrade scripts, you will need to add it to the scheduledTask domain.

  A trade filter can be added to run the Scheduled Task on a subset of trades to only migrate a subset of trades.



Alternatively, If the Trade Filter is not selected in the Scheduled Task, the user has the Option to select the Trades based on the Trade Status which can be added to MWMigrateTradeStatus Domain as shown below.



- HD 95929: Cannot exercise a swaption with different time zones
- MKTWR-903: Bidirectional Partial Termination fails if CCP missing

Support for Allocations

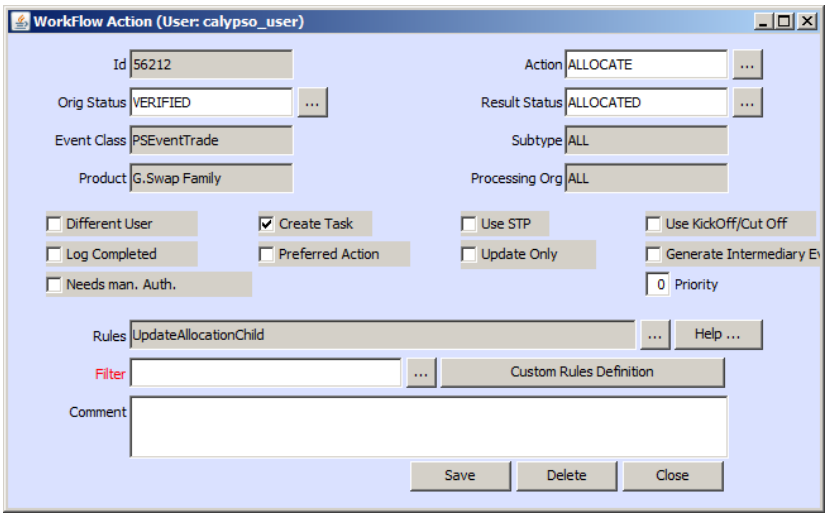
This functionality is available for Calypso releases 12 onwards.

It is now possible to import block and child trades from MarkitWire to Calypso using the out of the box Calypso Allocation API. If you are using the bidirectional mode, it is also possible to Allocate the trade in Calypso and forward the Allocation details to MarkitWire.

Please note that in MarkitWire the Executing Broker doesn't see the incoming Funds selected by the Client and sees the counterparty (Block entity) on the child trades instead.

1) Add "Allocated" and "New-Allocation" in your MWProcessState domain.

2) Add the UpdateAllocationChild rule between VERIFIED and ALLOCATED.

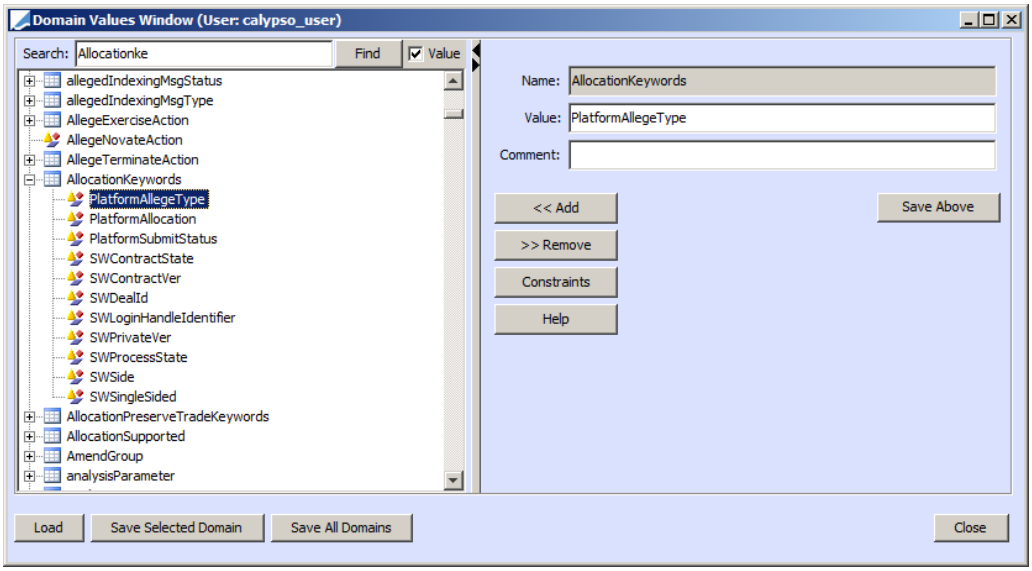


3) Make sure that you have configured your Calypso trade workflow to handle the allocation of a block trade along with the generic lifecycles for block and child trades which are described in the Calypso Allocation Documentation.

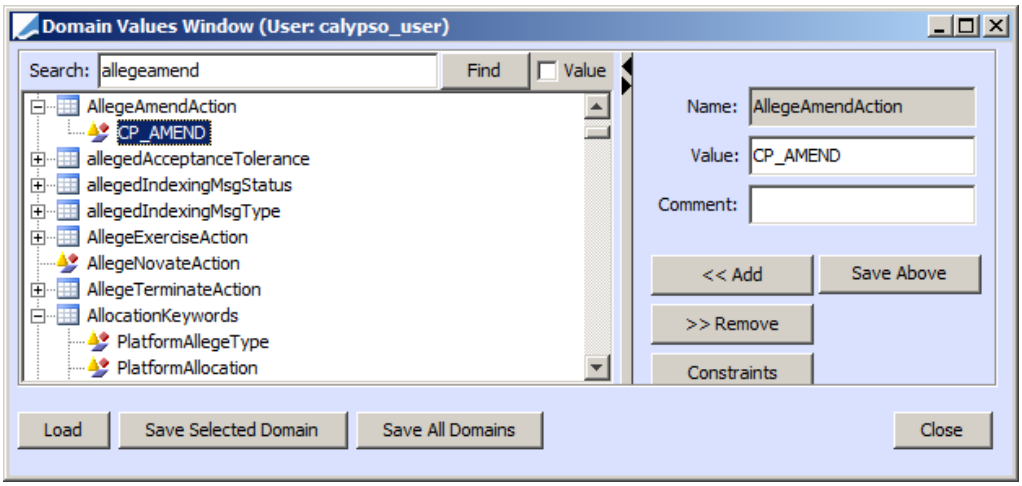
4) Make sure that the Amend transition (and other actions present in the UploadAmendAction domain) is available for Calypso trades in status Verified and Allocated.

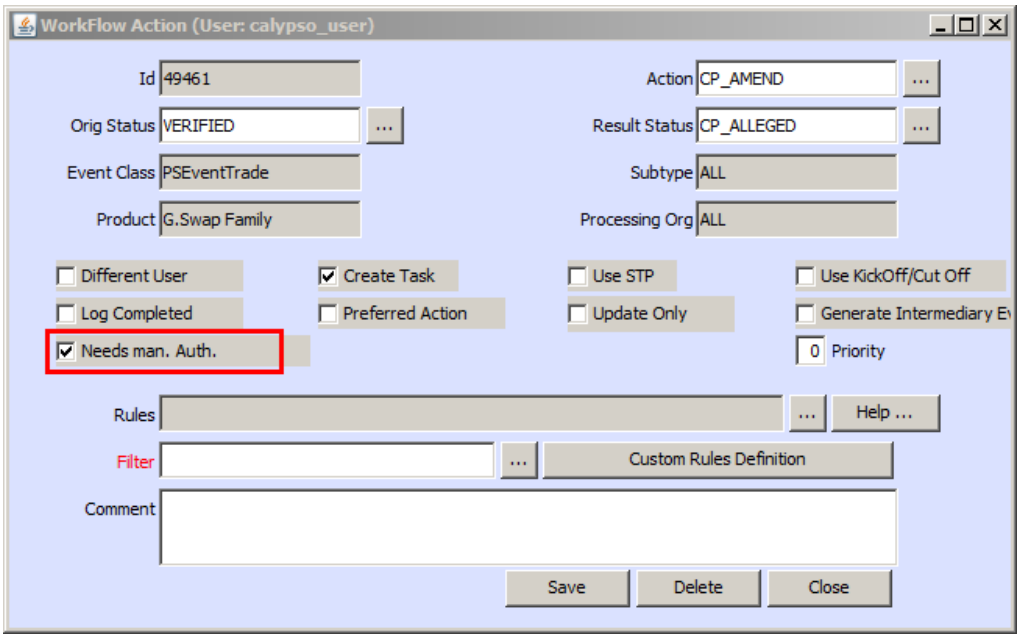
5) Using the generic interface, the block trade will need to be released in MarkitWire before child trades are created.

6) The AllocationKeywords domain can be populated with Calypso keywords that you do not want to propagate from the block trade to the child trades.

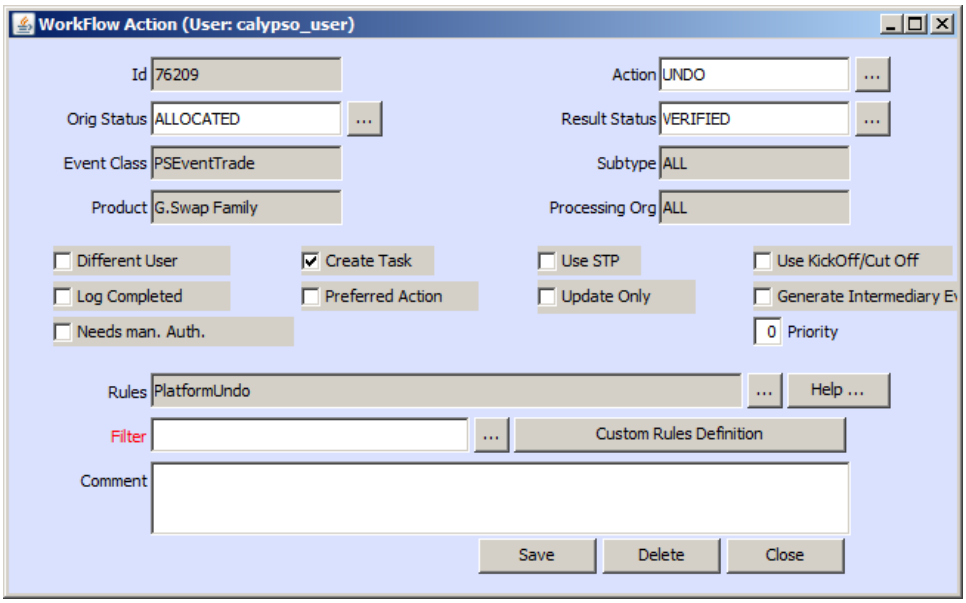


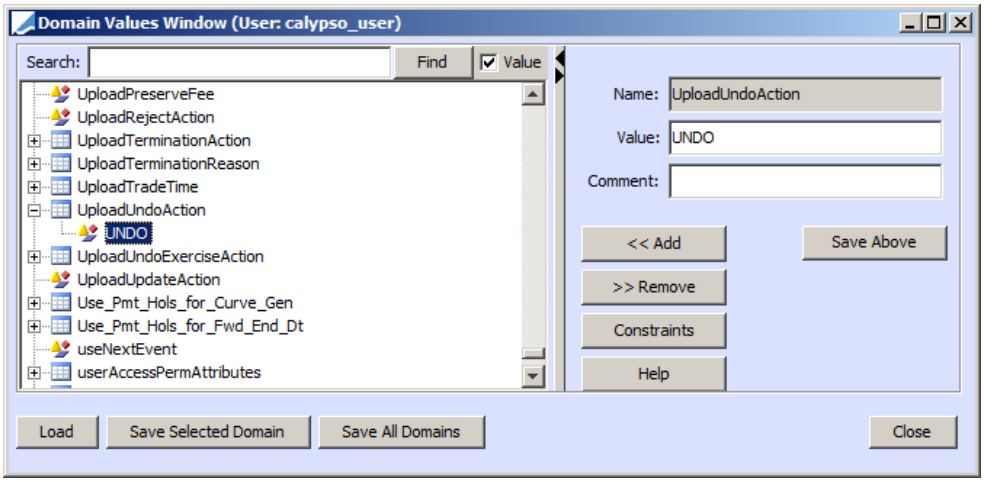
7) You can add a specific trade workflow transition to the AllegeAmendAction domain to validate and authorize incoming allocations submitted by the counterparty prior to amending an existing Calypso trade:



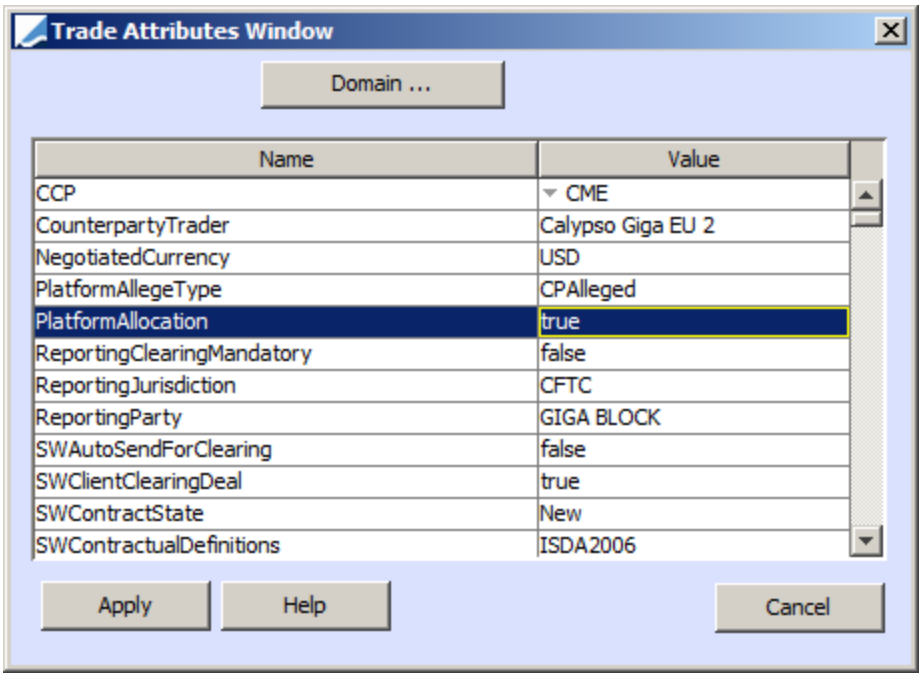


8) In bidirectional mode, a workflow transition can be created between ALLOCATED and VERIFIED to handle counterparty rejection of outgoing allocations and cancel the child trades.

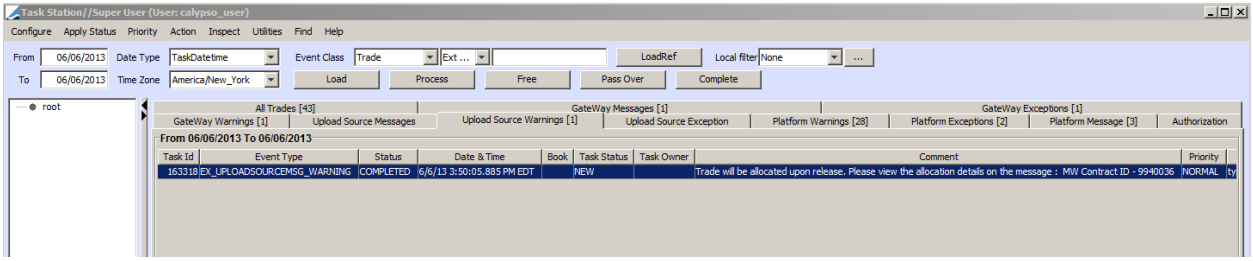




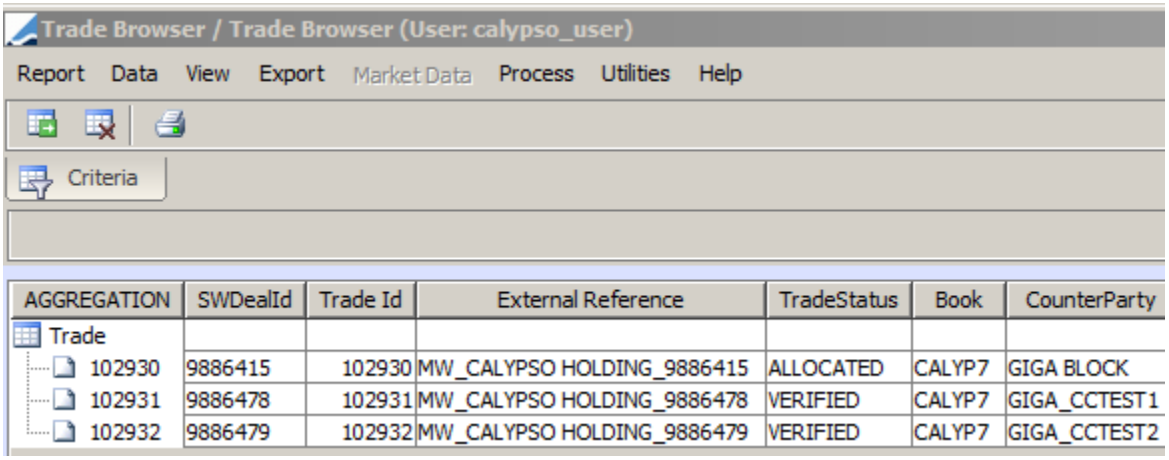
9) The new keyword PlatformAllocation will be set to true if the trade is being allocated:



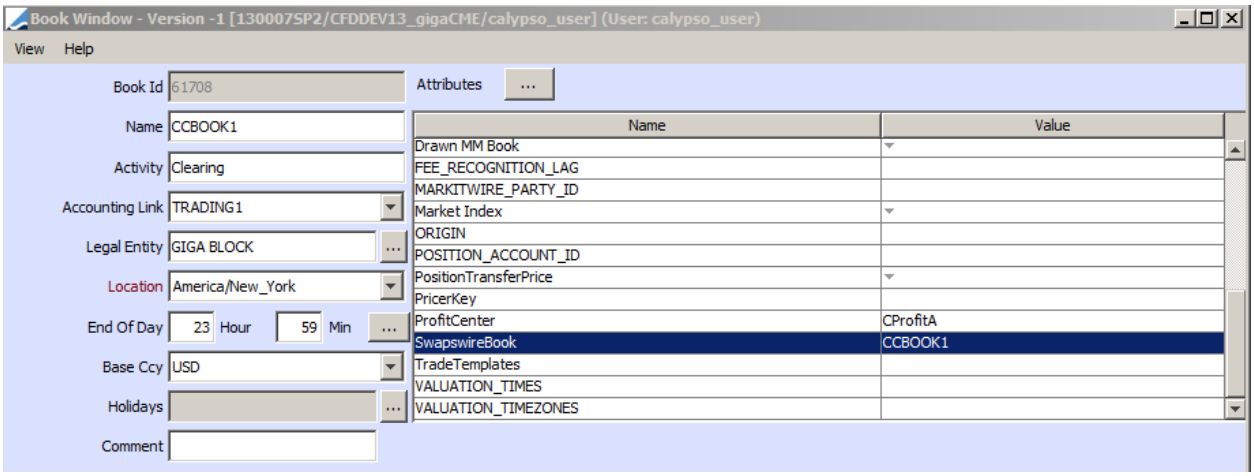
10) If an allocation is alleged by the client and you are using bidirectional mode, a warning will appear in the task station:

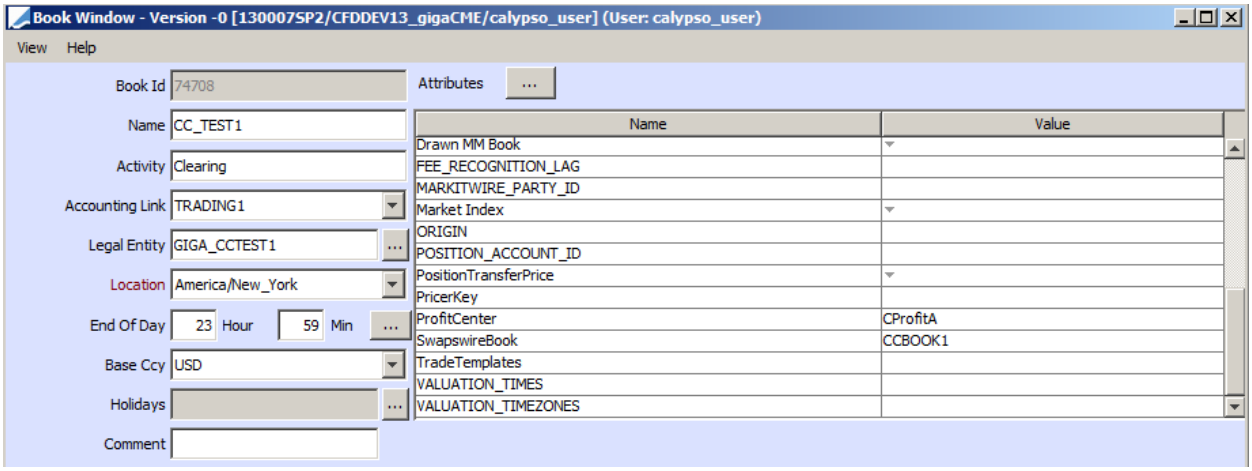


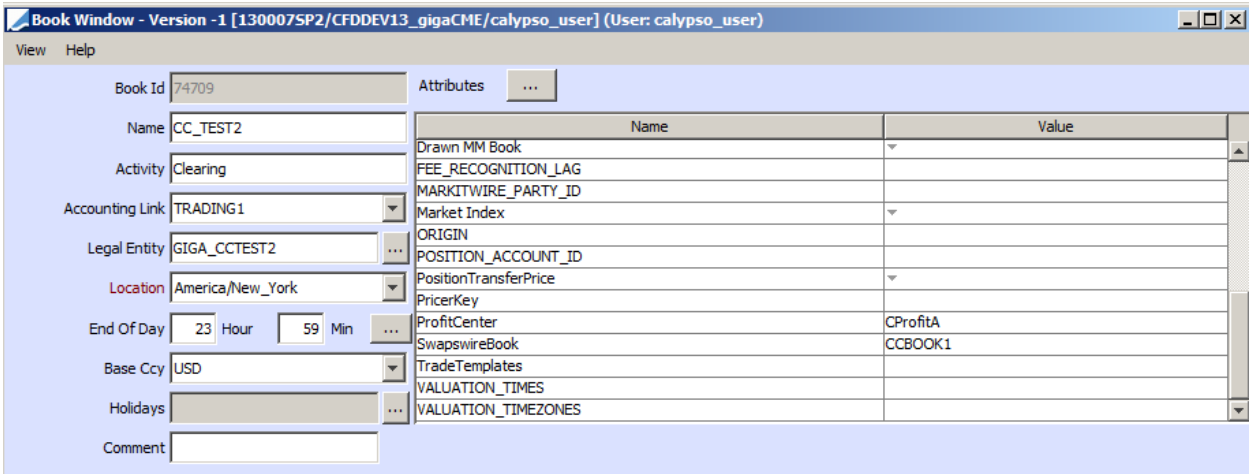
11) The Allocation can be performed as Executing Broker, in which case, a Legal Entity Allocation will take place to mirror an external allocation to the counterparties entities. You will need to populate the SwapswireParticipant attribute of each counterparty entity, (block and fund) with their BIC code so they appear as counterparty in the trade as in the example below:



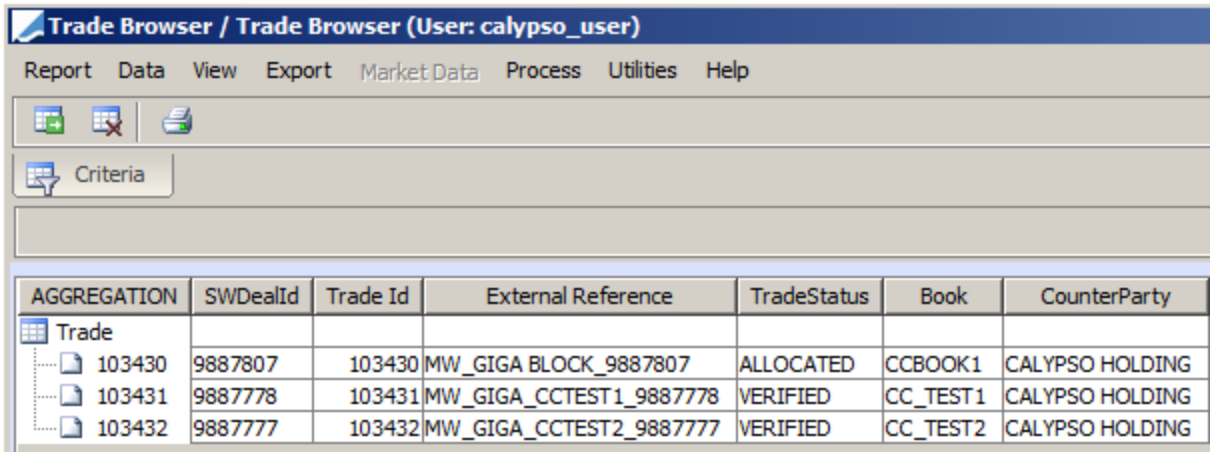
The Allocation can also be performed with a Client role. In that case a Book allocation will be performed to mirror an internal Fund allocation. You will need to map Calypso books for each book from MarkitWire. If the MarkitWire book is the same, for the block trade and the child trades, then the book in Calypso will be chosen based on the incoming Fund BIC Code:







Trades will be allocated as in the example below:



AGGREGATION	SWDealId	Trade Id	External Reference	TradeStatus	Book	CounterParty
Trade						
103430	9887807	103430	MW_GIGA BLOCK_9887807	ALLOCATED	CCBOOK1	CALYPSO HOLDING
103431	9887778	103431	MW_GIGA_CCTEST1_9887778	VERIFIED	CC_TEST1	CALYPSO HOLDING
103432	9887777	103432	MW_GIGA_CCTEST2_9887777	VERIFIED	CC_TEST2	CALYPSO HOLDING

If you are using the bidirectional mode, the allocation should be submitted from the Calypso allocation GUI. The resulting Allocated trade should then be alleged to MarkitWire by resaving it using a transition containing the PlatformAllege rule. Once the Counterparty has affirmed the allocation, (SWProcessState is Done on the block trade), then the trade should be released using a transition containing the PlatformRelease rule for the child trades to be updated with MarkitWire trade ids.

Please refer to the Data Uploader documentation to get more details on the allocation feature.

2.50 April 2013 Version

This Version is compatible with the 10.0 MarkitWire release.

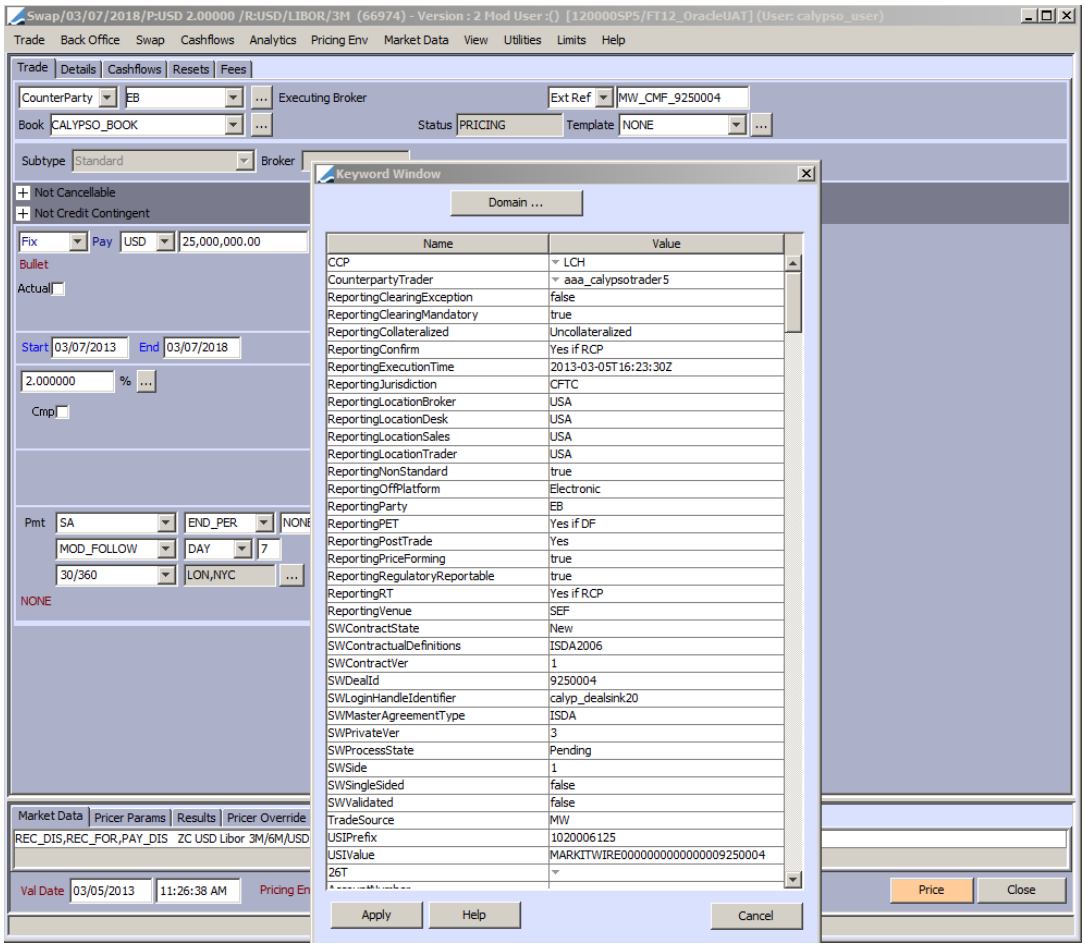
- HD 95056 Reporting keywords populated despite having IncludeTRReportingInfo set to false.
- HD 94718: Swaption exercise cannot be processed backdated
- MKTWR-867: Reporting jurisdiction keyword should not be set to CFTC for JFSA trade
- MKTWR-856 Exception when jurisdiction not present in MarkitWire GUI
- MKTWR-843: Trade terms difference between MarkitWire and Calypso if counterparty picks up and changes trade details

2.51 March 2013 Version

This Version is compatible with the 9.3.2 MarkitWire release.

- MKTWR-742 Discrepancies in ReportingParty keyword when trade sent for clearing.
- HD 92305/MKTWR 795: Support for Reporting fields in unidirectional mode.

  The reporting fields present in the MarkitWire Reporting tab are being imported as trade keywords in Calypso. This is shown in the screenshots below.

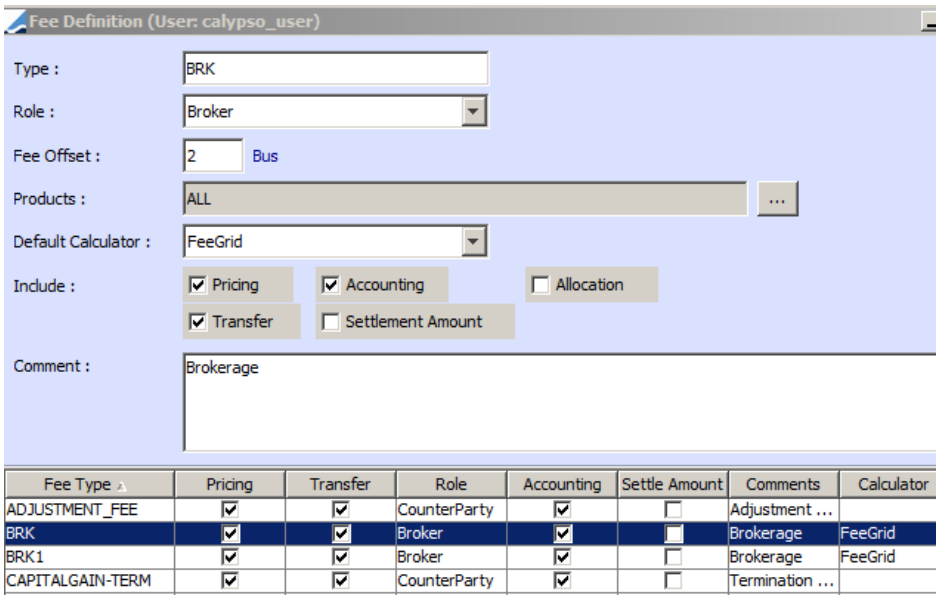


- HD 92468: Swaption exercise cannot be processed backdated
- HD 93258 Trade date time translation: If the trade date in the MarkitWire GUI (expressed in GMT) and the trade date after translation to the Calypso book time zone are different, for example resulting in t-1 date, then the trade date in Calypso will be changed to the original MarkitWire trade date and the trade time will be defaulted to the value present in the UploadTradeTime domain.
- HD 93330: CapFloor straddle lacks strike in database table
- HD 93378: Broker's fee date and propagation to cleared trade.

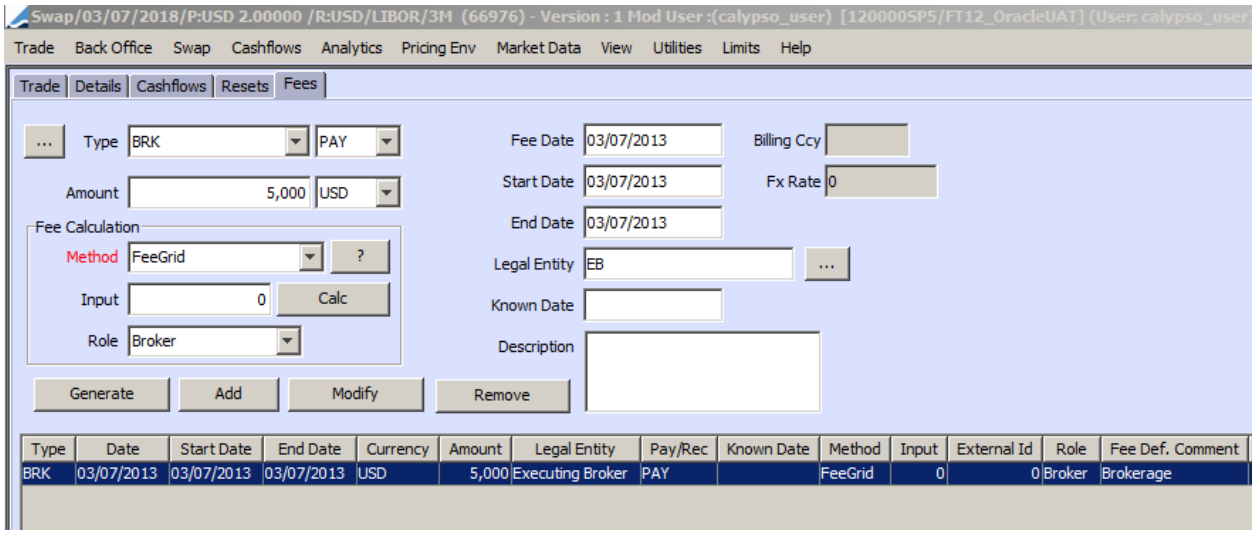
  When a brokerage fee is entered in the internal data tab of the MarkitWire GUI, no date is present for this fee in the incoming MarkitWire swml.

  Starting with this release, the brokerage fee date will be defaulted in Calypso to the effective date of the trade + the Fee Offset which is defined in the Fee Definition screen.

  Note that the fee offset will only be applied for brokerage fee type where no date is received from MarkitWire.



Fee will be created as 2 business days after a March 5 effective date:



- MKTWR-814: The TerminationPayIntFlow keyword is now defaulted to Y in the parent trade when the termination reason is clearing.
- MKTWR-833: Support for 9.3.2 MarkitWire release.

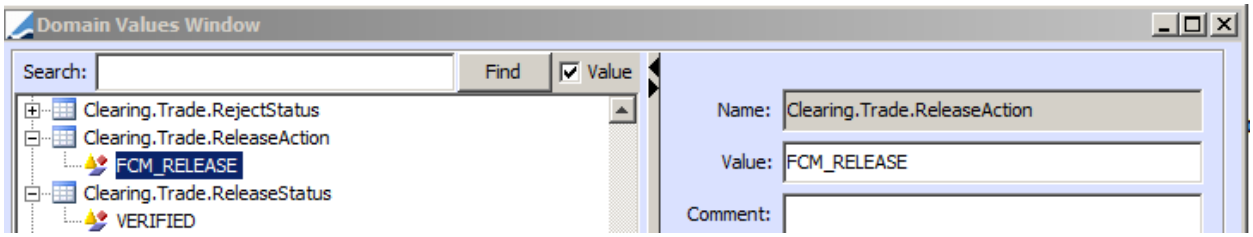
2.52 January 2013 Version

Please note that starting with this release, the configurations files present in the resources folder have been renamed with a .sample extension to allow redeployment without overwriting existing configuration files. If you want to copy the latest files in your own resources folder, you should rename them without .sample extension.

- HD 90351: FRA Clearing support for CCP role. Please note that when acting as CCP, an FRA trade will be imported without fees. This is due to a bug in the Markitwire ClearingXML xsd. MarkitWire support has confirmed that this was an issue on their end and is trying to resolve it.
- HD 90663 Update of Cleared Trade USI for CCP role

- HD 91662: Bidirectional mode: Custom Cash Flows in Calypso not alleged correctly to MarkitWire
- HD 91881: Clearing Take-up release support as FCM.

  You will need to populate the Clearing.Trade.ReleaseAction and Clearing.Trade.ReleaseStatus domains to use this functionality.



- HD-92039: OIS Compounding flag not checked with index calculator DailyCompound:

  For imported OIS trades, the <compoundingMethod> tag is not present in the swml. The "Cmp" flag on the OIS leg of the Calypso trade will now be checked based on the value of the IndexCalculator and DailyIndexCalculator index attributes in Calypso as follows:

IndexCalculator	OIS, OISNew, OIS*	Cmp flag will not be checked for OIS trades as it is not needed in Calypso with this calculator
DailyIndexCalculator	DailyCompound*	Cmp flag will be checked for OIS trades consistently with default Calypso GUI behavior

- HD-92246: Translation logic added to convert CNY deliverable IRS trades to CNH currency.
- MKTWR-692: Support Reject Reason for Counterparty and PO.

  Two new trade keywords have been introduced in the January SP: CounterpartyRejectReason and PlatformRejectReason.

  > When the CP rejects a new trade or amendment, the rejection reason will now be saved in the CounterpartyRejectReason keyword in the Calypso trade.

  > When the PO reject a new trade or amendment in bidirectional mode, the rejection reason must be populated in the PlatformRejectReason Calypso keyword prior to rejecting the trade to the counterparty.
- MKTWR-768: Fed Funds/Libor basis swap set to END_PER on Fed Funds leg.
- MKTWR-769: Swapswire engine fails to amend amortized trade.
- MKTWR-773: Inconsistency of Fee date adjustment between dealer and CCP role.
- MKTWR-775: Exception when importing Fed Funds/Libor swap trade.
- MKTWR-780: Calypso xml not consistently saved in users directory.

2.53 December 2012 Version

The December 2012 Version is compatible with 9.2A MarkitWire versions.

Please make sure that you reimport the latest MWGATEWAYMSG and UPLOADSOURCEMSG workflows.

- HD 85181: MarkitWire Bidirectional Functionality. This new functionality enables trades and lifecycle actions to be initiated and received from the Calypso GUI without using the MarkitWire GUI. Please refer to the MarkitWire Bidirectional documentation for information on this feature.

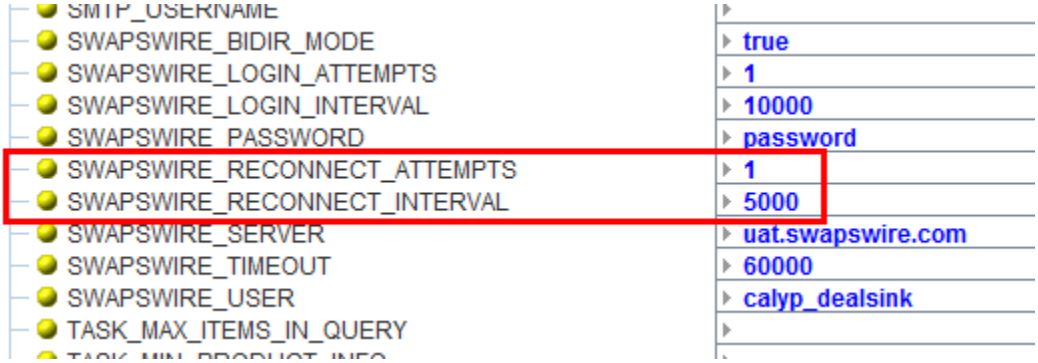
Note: This is a separately licensed feature and ships separately. In our Jan 2013 SP, this feature will be merged and a new version released. It will remain separately licensed. Please contact your sales representative for additional details.

This is only supported for Calypso v12.0 onwards

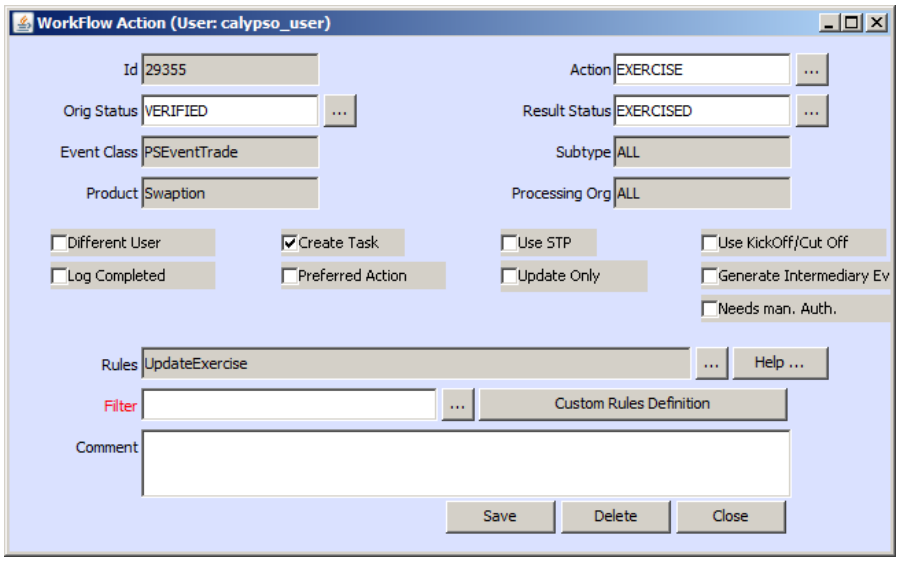
- HD 89392: Full Cpn date set in StubPeriods tab after MarkitWire Backloading novation
- HD 90099: Do Recovery for non picked-up trade in FCM role.

  You will need to set the SWAPSWIRE_BIDIR_MODE to true as in the screenshot below to be able to recover all non-picked up trades. The scope of this property is to enable an additional Dealer API query to recover non-picked up trades. It is not related to the bidirectional functionality mentioned above.
- HD 90238: CapFloor Straddle entered in MarkitWire arrives in Calypso as a Floor.
- HD 90663: Update ClearedTradeUSI when trade is registered with CCP role
- HD 91045: Do not erase the SWSendForClearingTimeStamp Keyword in the trade sent for clearing
- MKTWR-522: New keyword: ReportingParty will now be populated with the reporting legal entity short name in the regulatory reporting process and will replace the ReportingCounterparty keyword for this purpose going forward.
- MKTWR-623: Provide automatic reconnection for Swapswire engine in case of network error:

  Two new attributes have been introduced: SWAPSWIRE_RECONNECT_ATTEMPTS and SWAPSWIRE_RECONNECT_INTERVAL. Default values will be unlimited and 5 mins (5000ms).



  If reconnected, the engine will automatically run DoRecovery to get the missed deals since the connection was lost.
- MKTWR-598: Swaption Exercise Support. It is now necessary to add the UpdateExercise rule in the EXERCISE transition of your workflow for compatibility across interfaces.

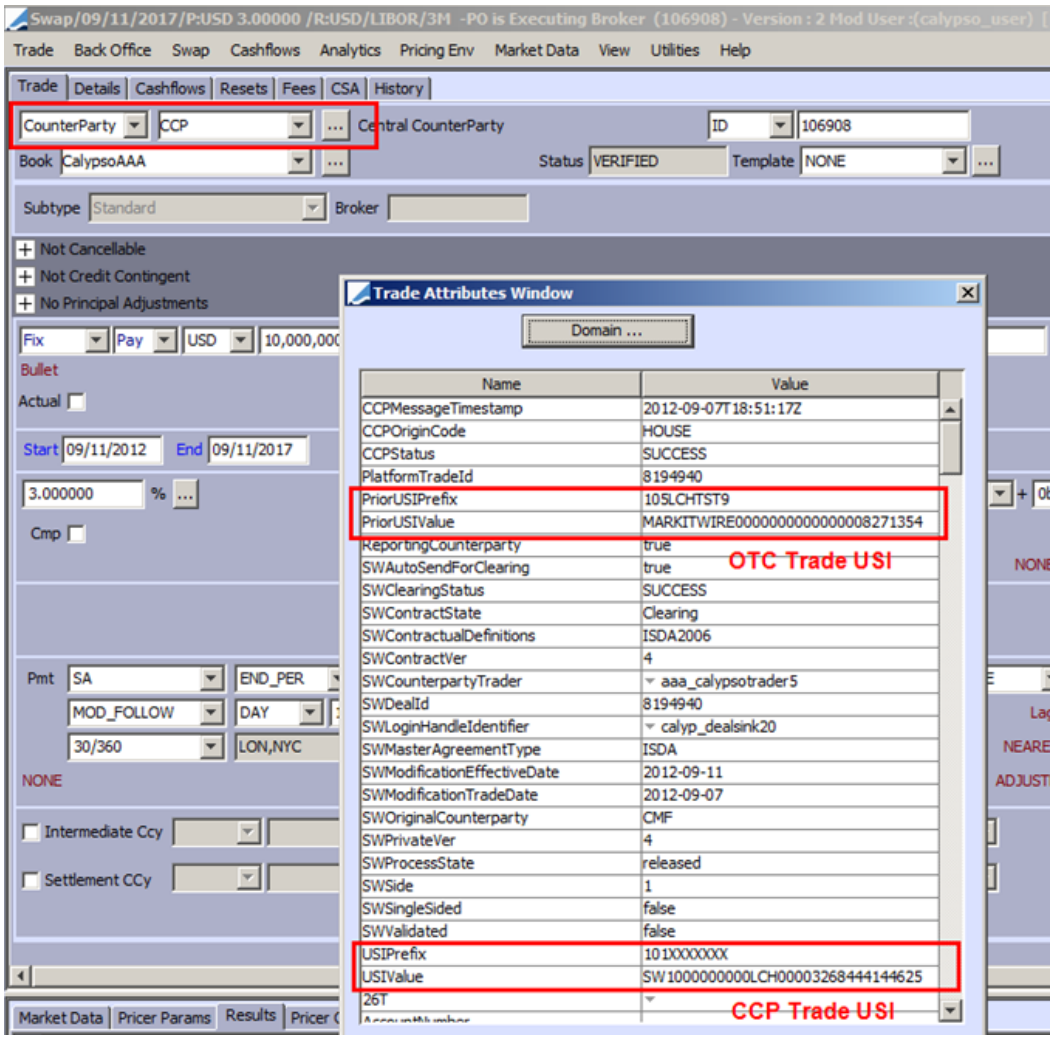


- MKTWR-719: Reset Roll is imported as Modified Following even though its value is Preceding in swml

2.54 October 2012 Version

- MKTWR-533: Keyword format consistency corrected for CCPMessageTimeStamp.
- MKTWR-535: Added Frequency to MarkitWire mapping. Running the upgrade scripts will add the frequency values.
- HD 86931: Keyword CCP is set wrong after unilateral amend if clearingName domain is used.
- HD 87895: Affiliate Child Entity handling: Additional keywords PlatformCP and PlatformPO are now created to store original party if trade was booked with child entity in MarkitWire linked to the parent counterparty in Calypso with the SwapswireParent attribute.
- HD 88073: Swapswire engine generate huge log when recovering unprocessed events.
- HD 88104: Import of ClearedTradeUSI value as USI keyword after registering the trade to a CCP:

  If the Cleared Trade USI is populated in a cleared trade, it will now be imported in the USI keywords and overwrite any previous USI value.

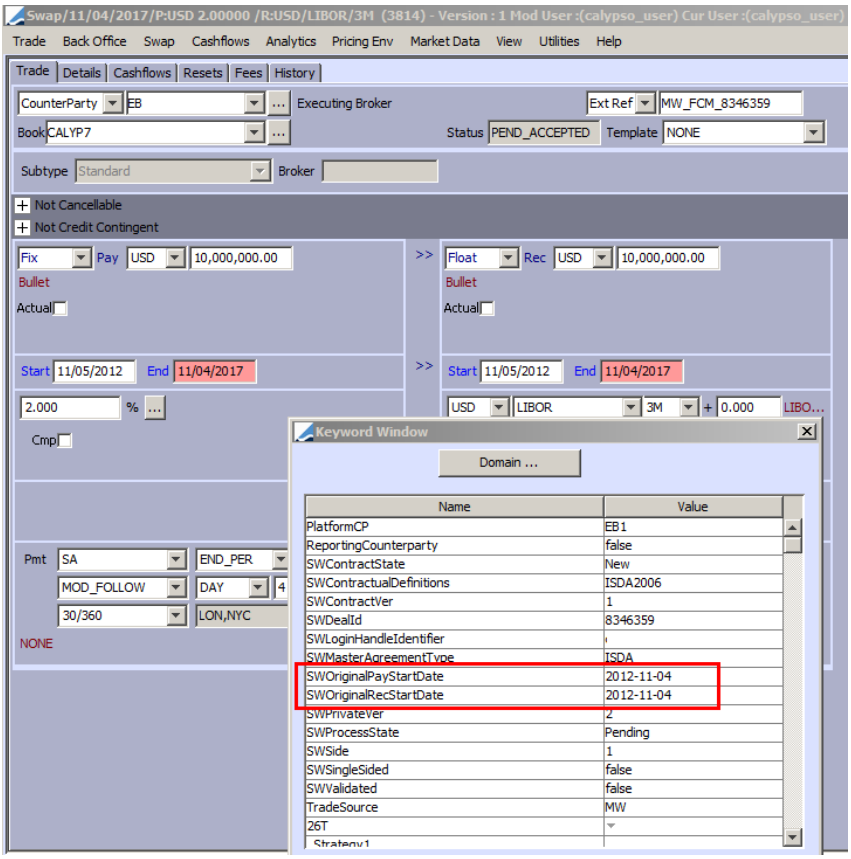


- HD 88957: Backloading template not generating OIS float legs roll day and payment freq properly when payment freq is set to 1T
- HD 89377: 30E/360.ISDA to 30E/360 day count mapping not reflected in trades
- HD 89481: Support for intra-company trades where the BIC code is the same for the two parties.
- HD 89482/HD 89003: Store unadjusted end dates in Calypso GUI across products.

  End dates:

  - For trades booked with a non-business end date, the end date in the Calypso GUI will be unadjusted regardless of the Adjust Flags in MarkitWire. The coupon accrual type in Calypso will reflect coupon adjustments as entered in the Adjustment Panel of MarkitWire.

  - For trades booked with a non-business start date, the start date in the Calypso GUI will be business-day adjusted if the Adj Start flags are checked in MarkitWire, and unadjusted otherwise. The original start dates will be stored in the new SWOriginalPayStartDate and SWOriginalRecStartDate keywords. The keywords SWOriginalTradeStartDate and SWOriginalTradeEnd date will be removed.



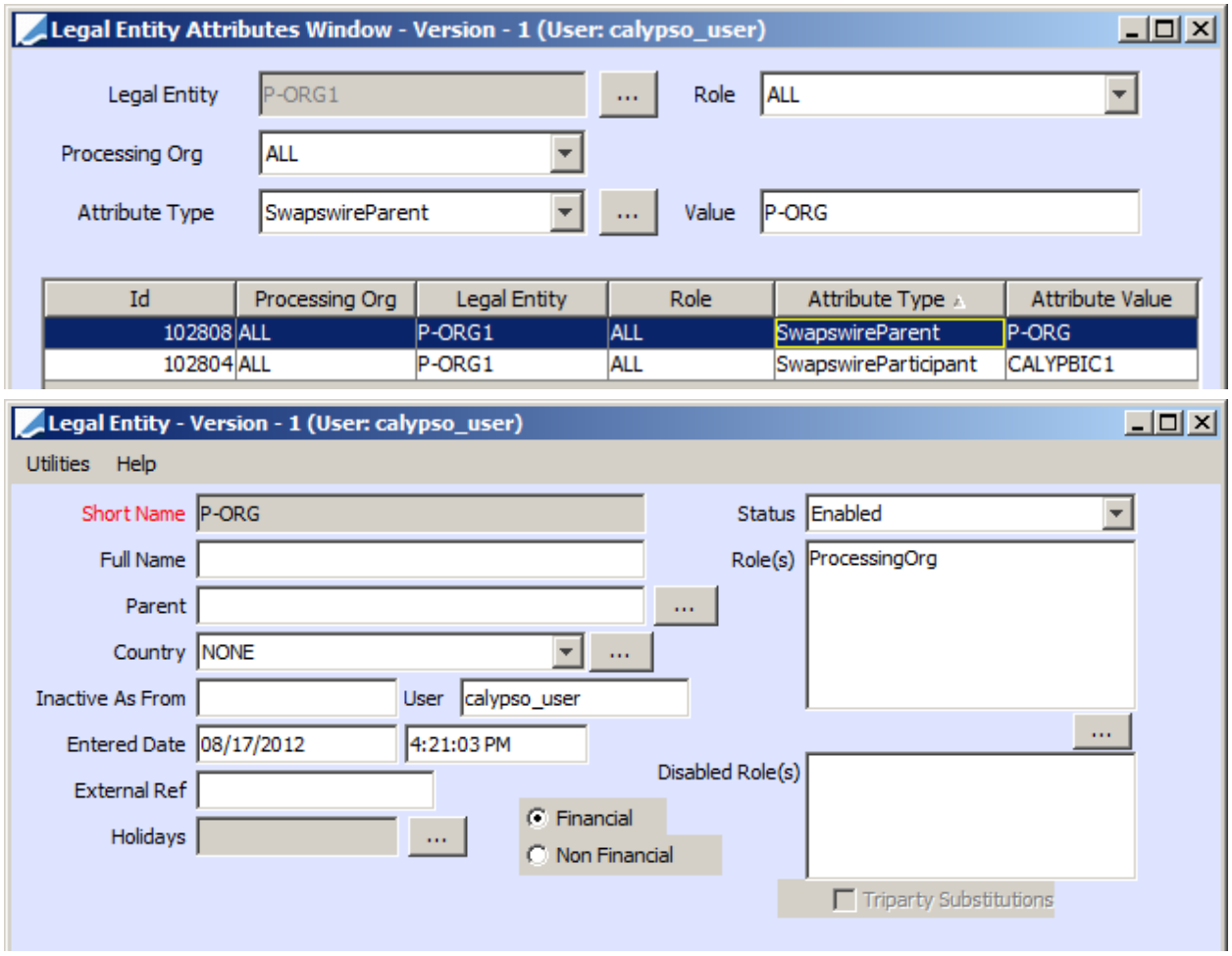
- HD 89377: 30E/360.ISDA to 30E/360 day count mapping not reflected in trades

2.55 September 2012 Version

This Version is compatible with a 9.2 MarkitWire server. However it can be used with 9.0 MarkitWire clients and libraries.

- HD 84800: Support for LCH T2 Clearing Take Up model with the FCM role. The configuration required to handle this new functionality is described in the Markitwire integration guide.
- HD 86967: Add new 9.2 reporting fields in backloading template: g_ReportingParty, g_USIPrefix, g_USIValue, g_PriorUSIPrefix, g_PriorUSIValue. You will need to import the new MarkitWireBackloading.xml template located in the Resources folder to use in the backloading report.
- HD 87721: Clearing error for trade with a counterparty using SwapswireParent attribute.
- MKTWR 503: Handle reprocessing of Gateway Message to always update status in MarkitWire
- MKTWR 508: Trade Activity End Date has been added to the DoRecovery Scheduled Task Attributes and it can also be used as parameter in calypso_SW_config.properties recovery. Please refer to the integration guide for details.
- MKTWR 509: First Fixing rate not populated if stub period for CCP role
- MKTWR 510: Multiple BIC Code handling for PO Side. If one Calypso Processing Org must be linked to different entities in MarkitWire with different BIC codes, you will need to map the incoming BIC code to the SwapswireParticipant attribute of the child entity and link it to the parent Processing Org using the SwapswireParent attribute. Please refer to the integration guide for details.

In the example below, the Processing Org of a trade coming with a CALYPBIC1 BIC code will be the parent entity determined by the SwapswireParent attribute of the child entity:



- MKTWR 514: Add sample mappings with upgrade scripts: The CalypsoMappingTestSamples.xml which can now be found under bin/dbscripts contains sample mappings which can be used for test purposes. The file is in Calypso xml format and can be uploaded using the DataUploader.

2.56 July 2012 Version

This SP introduces new enhancements and requires new version of DataUploader. Please review release notes for both. Configuration changes (Domains, Workflows) are required for use of this new SP.

- MKTWR-479: There is an important architecture change to allow storage of SWMLs in Calypso. This introduces two levels of BO Messages – one for Source (in this case for SWML called Source Msg) and another for Uploader (Gateway). Customers will need to import the UPLOADSOURCEMSG workflow found in the resources folder to handle incoming SWML messages. This change also allows processing of message where books are incorrectly mapped.

  Please ensure that all old messages are processed before deploying the new jars.

  Please refer to the Integration Guide for details.

- MKTWR-436: Support for MarkitWire release 9.2. You will need to retrieve the 9.2 MarkitWire Client and libraries and run the upgrade scripts to use this Version.

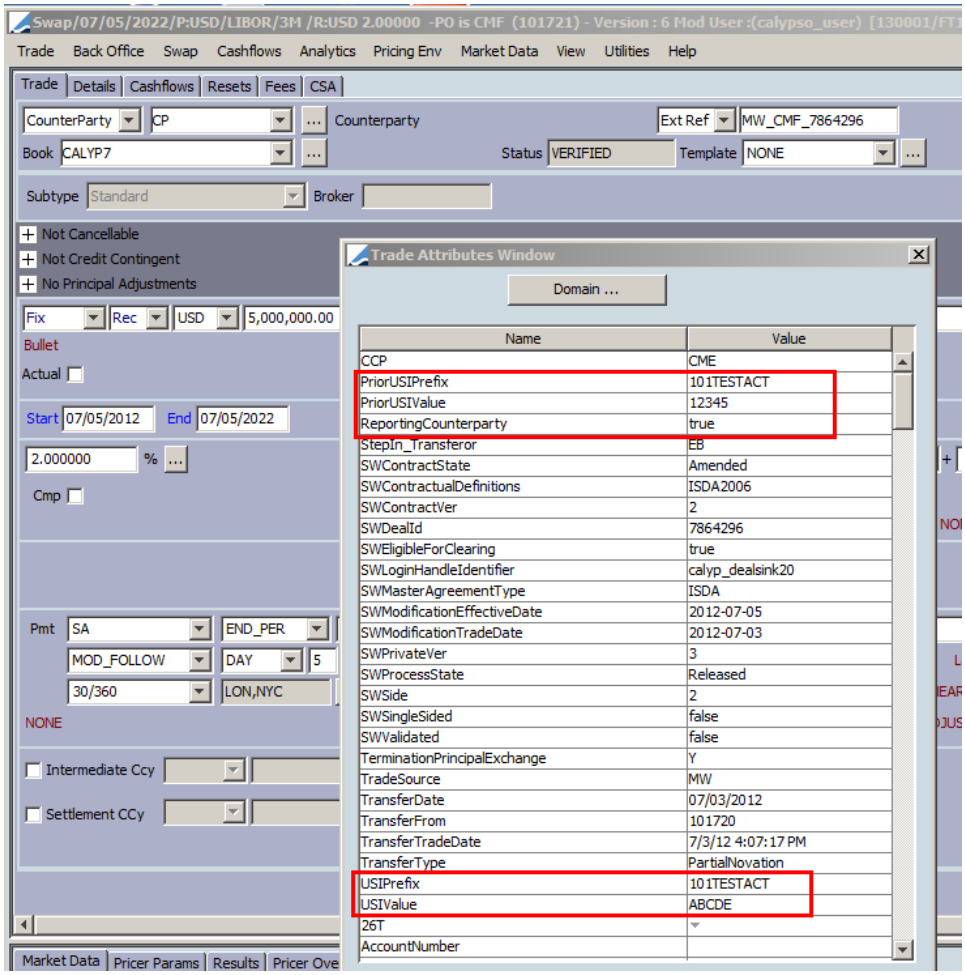
- HD 86222: New mappings for Date Rolls and Roll Days were added in the mapping window.
- HD 85477/84736/87268: Multiple BIC code mapping to one single Calypso Legal entity

  If multiple parties have different BIC codes that you need to map to one single legal entity in Calypso, you will need to link these entities by assigning each BIC code to the SwapswireParticipant attribute of the distinct legal entities and refer to the parent legal entity using the SwapswireParent attribute.

  See BIC Code Mappin below for details.
- HD 84599: Import of new Dodd Frank fields.

  To import reporting information, you will need to set the IncludeTRReportingInfo (Trade Repository Reporting) parameter to true in the calypso_SW_config.properties file.

```
#This flag is used when user needs DF Reporting in SWML.
IncludeTRReportingInfo=true
```



- MKTWR-499: Dealsink password encrypted not overwritten any more in property file. Users will now be required to put the encrypted password in the env file. If password is not encrypted, the encrypted password will be logged to the server side logs. The plain text password will not be logged.
- HD 86317: Legal Entity will now be determined by the Swapswire participant attribute first. If not found, it will be determined by the LE short code as a BIC code.

Earlier behavior was to determine legal entity by LE short code (=BIC code) and then by the BIC mapping via attribute.

This is only provided for compatibility. We plan to remove the direct short code usage in a future release.

- HD 85480: Date roll handling for IMM CAD trades
- HD 84708: Import of rejected trades by DoRecovery as CCP
- HD 85455: Recovery of trade entered in the past as CCP.
- HD 86822: Error while sending clearing acknowledgement to MW as CCP.
- MKTWR-468 Support relative date for DoRecovery start date.

  If you want to do a relative period recovery upon restarting the engine, you will need to set the corresponding tenor for the doRecoveryStartDate property in the calypso_SW_config.properties file.

  For example, to recover trades for the past 3 days in each engine restart, you will need to set the tenor to 3D:

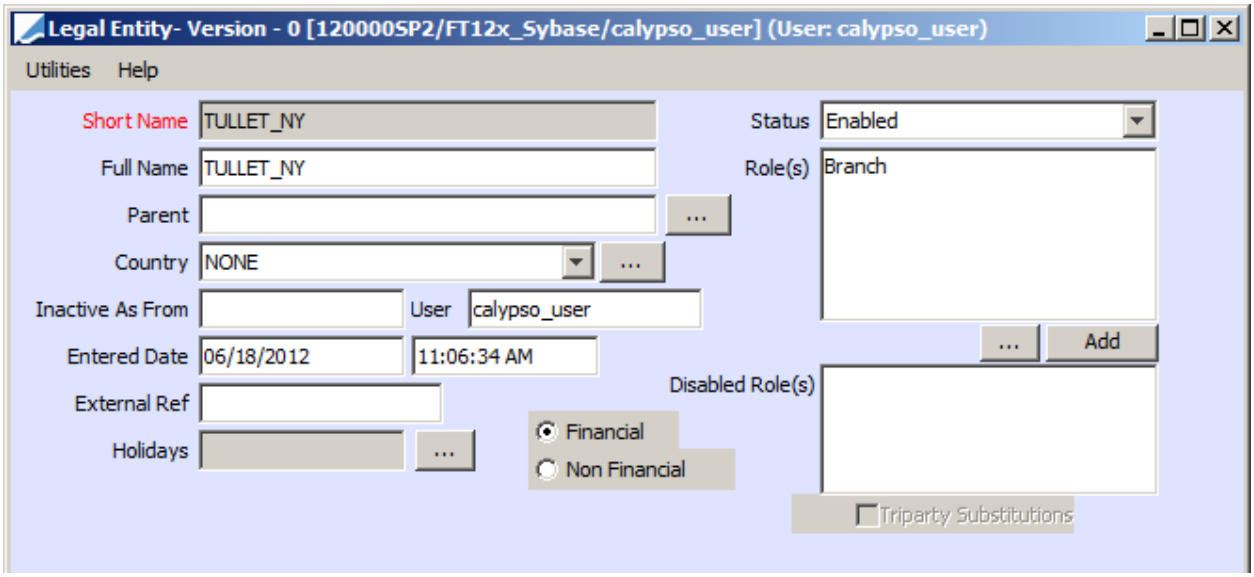
```
# Do Recovery Start Date (Must be in YYYYMMDD or xD/xW/xM format). This requests trades from Markitwire from this date.
# For normal operations, it must be kept blank.
doRecoveryStartDate=3D
```

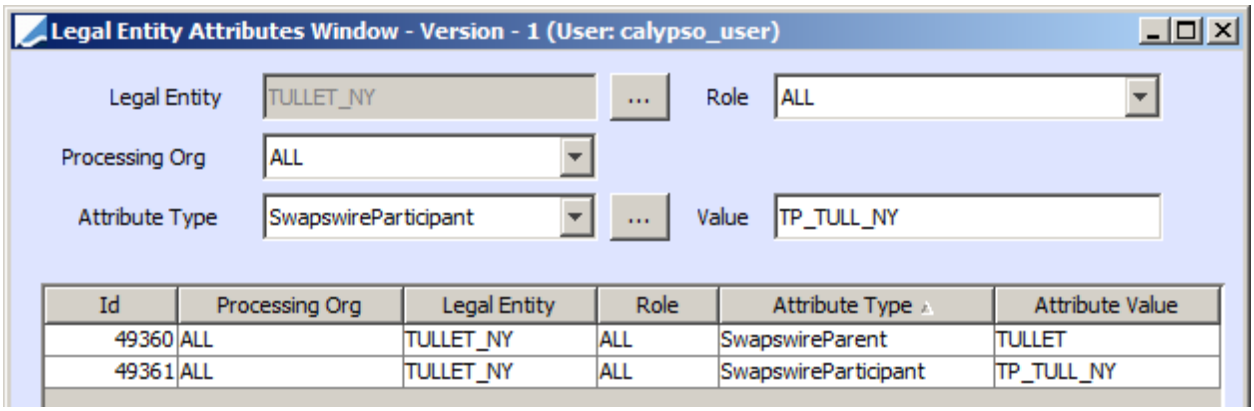
  Tenor formats such as xD, xW or xM can be used as well.

BIC Code Mapping

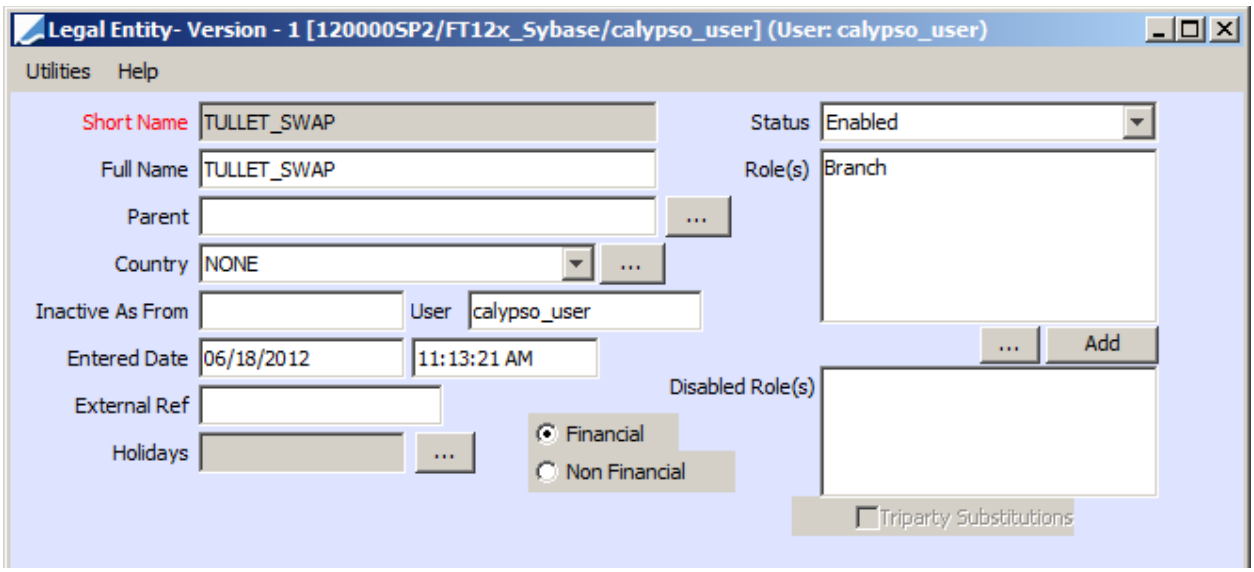
Here is an Example:

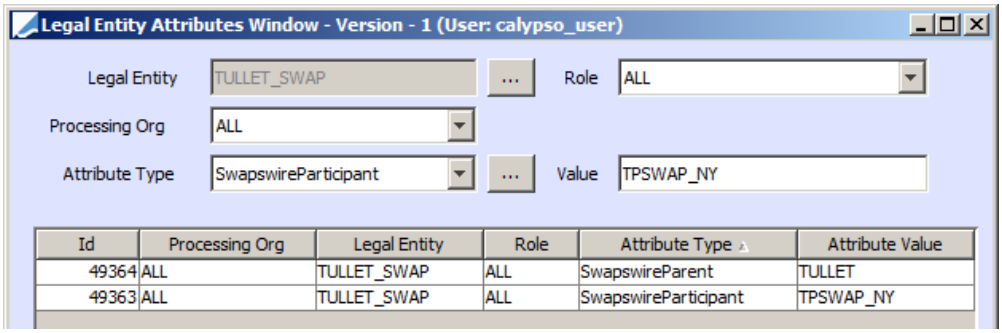
First MarkitWire legal entity and BIC code:



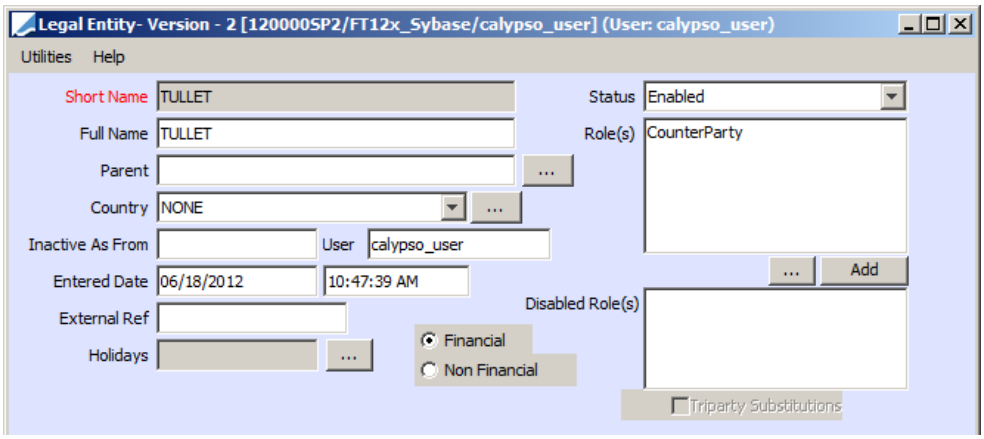


Second MarkitWire legal entity and BIC code:





Resulting Trade will be against the legal entity Tullet with the role counterparty:



2.57 May 2012 Version

- HD 84642: Populate FinalMatDate keyword when terminating trade from MW
- HD 84525: CCP trade keywords removed in OTC trade after declear
- HD 84104: Remove roll date warning for ZC swap
- HD 83861: Warning message when importing PrimeBrokered trade without prerelease
- HD 83681: Add Calypso trade id as Additional comment in MarkitWire prior to release. Please refer to the integration guide for configuration instructions.
- HD 81091: Support for clearing with CCP role acting as Processing Org
- MKTWR-437: Don't update original MW Booking State by default unless Saved or Validated is mapped
- HD 83852: Swapswire engine event consumption for CCP role
- MKTWR-415: Reset lag amendment to zero doesn't get reflected in Calypso
- MKTWR-248: Swapswire engine enhancement to support test tool. Please refer to the integration guide for configuration instructions.

2.58 April 2012 Version

- HD 83408: Index factor for Caps/Floors fix
- HD 82595: Swaption exercise and termination fee can now be amended after release. When fee is amended after the trade is released, the MarkitWire action received in the swml is EXERCISE and not AMEND. For this reason, you will need to apply the FORCE_AMEND action to the message in the task station to amend the trade with the new fee.
- HD 82285: Swapswire engine does not sent ClearingAck for CCP role.
- MKTWR-359: Populate CCP keyword with Clearing House name at trade initiation if already present in Clearing tab.
- MKTWR-369: MarkitWire 9.0 upgrade

  Please refer to the integration guide for more details.
- MKTWR-370: Fixed amount for ZC IRS is now imported from swml in novation
- MKTWR-371: Dodd-Frank compliance requirement to save new Amendment and Cancellation types.

Please refer to the integration guide for more details.

- MKTWR-372: Intend to clear indicator for New-Novated trade. Intended bilateral Clearing House is now saved in CCP keyword at novation.
- MKTWR 383: Map Cleared Physical Settlement field for swaptions in release 13
- MKTWR-386: Map collateralized cash price for swaptions in release 13
- MKTWR-393: New workflow rule to store Calypso trade status in a MarkitWire Additional Field.

  Please refer to the Integration Guide for more details.

2.59 February 2012 Version

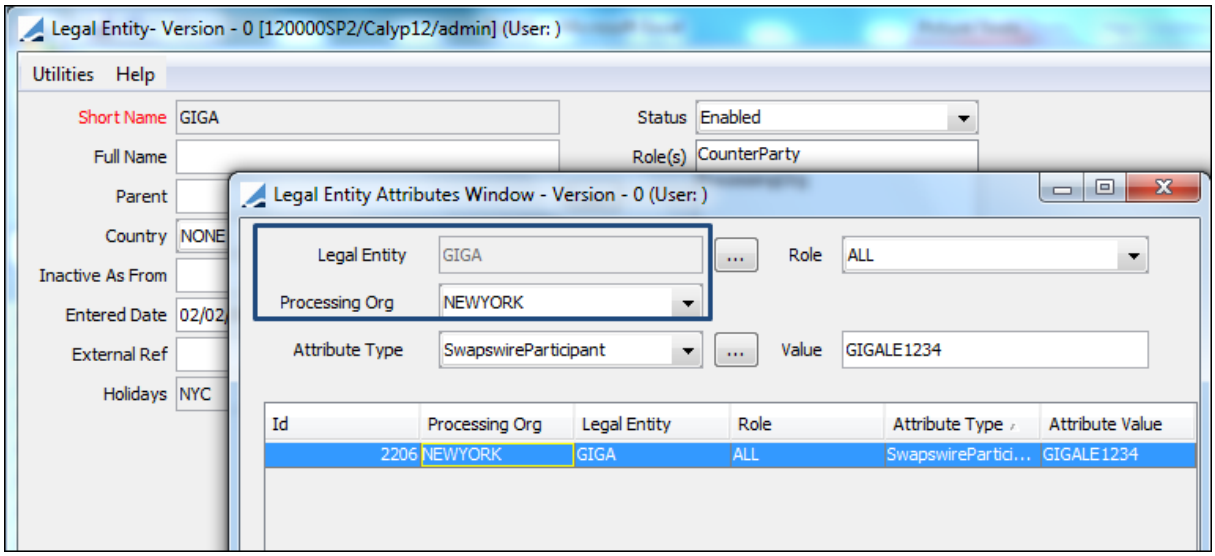
- HD 79009: Support for FRA and Adjusting Notional Swaps Clearing at LCH
- HD 80052: Handling of trade withdrawal notification after upgrading from bilateral to trilateral in LCH booking model.
- HD 81043: Keyword update of secondary cleared trades in LCH booking model
- **HD 81325: PO-Counterparty Mapping of Counterparties with same SWParticipant via LE Attributes**

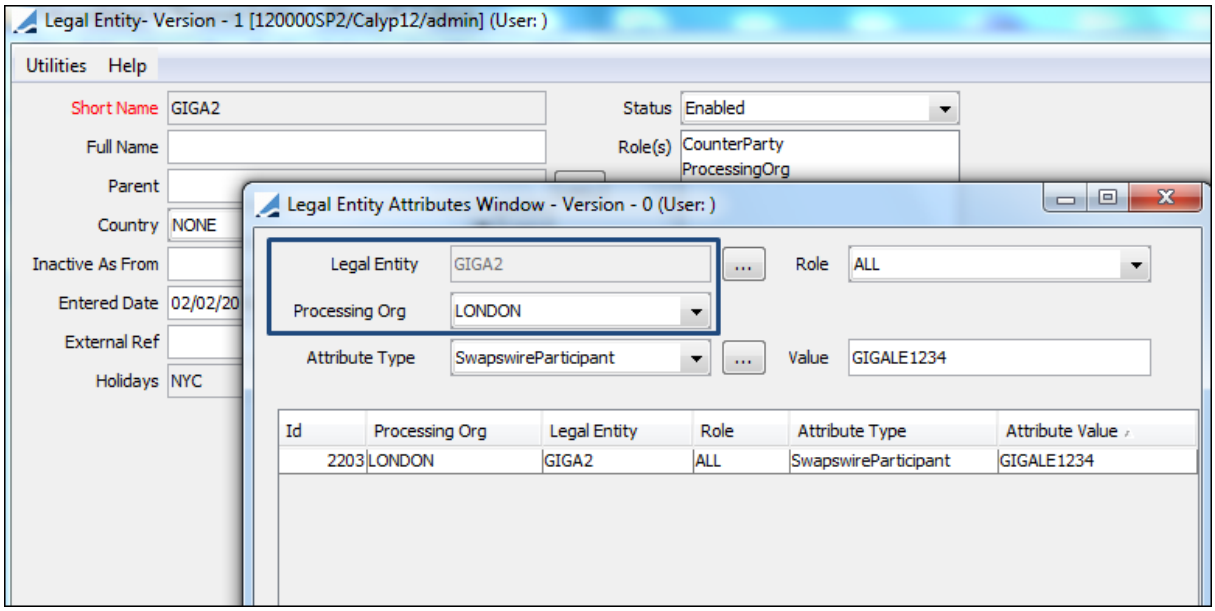
  This is a breaking change i.e. it requires you to use the new configuration in lieu of the old PO-CP mapping

  Instead of using the mapping window, as was done in the past, to determine the counterparty of a trade based on the processing organization, the mapping will now be done in the legal entity attribute window as follows:

  In the example below, if processing org is NewYork then counterparty will be Giga. If Processing Org is London then counterparty will be Giga2.

  Configuration and maintenance at the legal entity level is more efficient and provides more flexibility for entry and reporting.



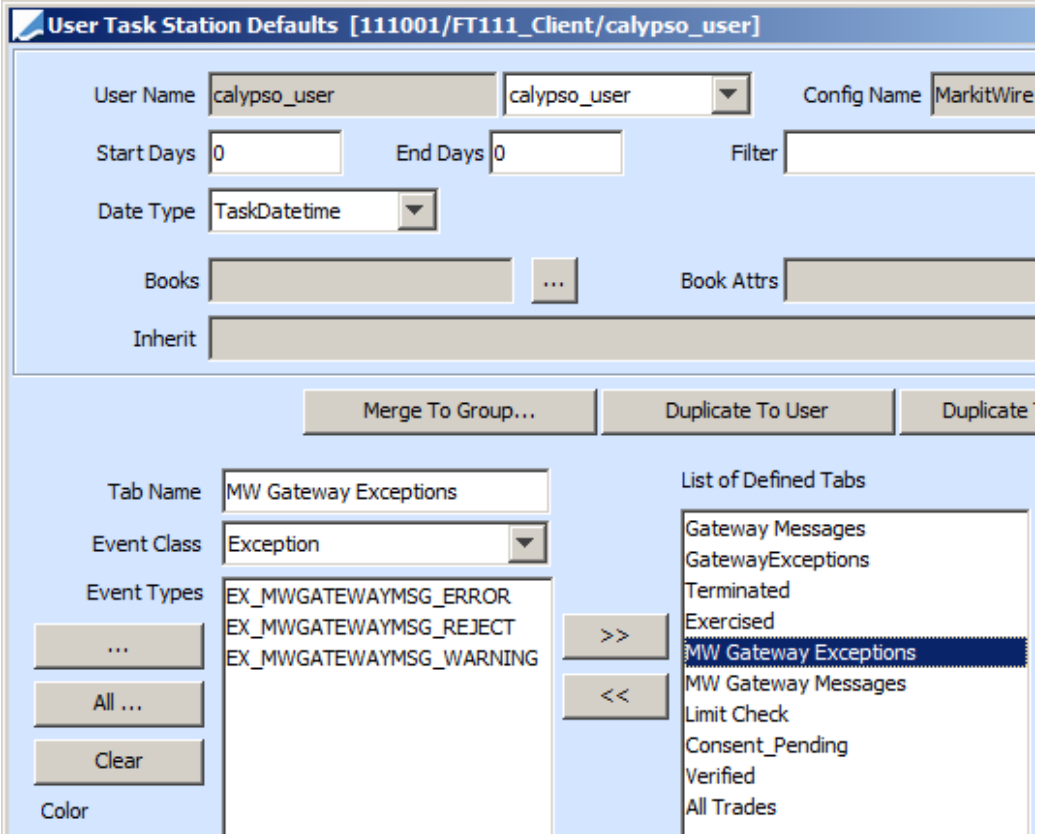


We will not maintain the PO-CP mapping information in the Calypso Mapping Window. Instead it will be maintained in the LE Attribute window. No additional configuration is required.

- HD 81599: Handling of declear trades in Calypso for CCP role
- HD 81771: Validate MarkitWire message workflow rule to reject incoming trades before trade creation

  Please refer to the Data Uploader release notes to get details on this new feature.

  As part of this enhancement, you should now break down the Gateway exceptions in the task station in the following three types: EX_MWGATEWAYMSG_ERROR, EX_MWGATEWAYMSG_REJECT, EX_MWGATEWAYMSG_WARNING as follows:

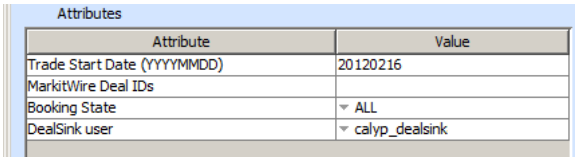


- HD 81818: Disaster Recovery for CCP role.
- HD 82188: MWClearing Swap Parser exception due to Averaging method for CCP role
- HD 82236: Engine recovery for CCP role – See SW_DO_RECEVOREY Scheduled Task below for details.

SW_DO_RECOVERY Scheduled Task

To use the enhanced SW_DO_RECOVERY scheduled task (for all roles):

1. Set up the SW_DO_RECOVERY Scheduled Task as shown below



2. Make sure the Swapswire engine is running.

3. Set the Trade Start Date, MarkitWire Deal Ids (separated by commas), Booking State, and DealSink user attributes as needed and save the Scheduled task.

Entering MarkitWire Deal Ids is not mandatory. It is recommended in this case to enter a Trade Start Date not too far in the past, otherwise, the engine will try to recover all trades in the system since this date.

4. Once the scheduled task is run, the Swapswire Trade Engine will query the MarkitWire server for trades filling the attribute conditions.

The task station will show the incoming trades as they are being retrieved from MarkitWire.

The process is identical, whether the recovery is done for a dealer/client or CCP role.

However, if you have cleared and decleared trades with a CCP role and trades have been lost in a database event, you will need to run the Recovery task to recover all the transitions and reprocess all messages sequentially.

Note that if you have scheduled tasks previously configured, you will have to update them to add the Dealsink User and resave the Scheduled Tasks

2.60 January 2012 Version

- HD 74970: Unadjusted Start date for IRS saved as new keyword
- HD 78656: Support Parked status for CCP role - See integration guide for details.
- HD 79051: Handling of LCH FCM trades for client role - See integration guide for details.
- HD 79328: Upgrade to MarkitWire 8.2 Client and API - See integration guide for details.
- HD 79331: Client Clearing processing support for CCP role - See integration guide for details.
- HD 79480: Processing of CME clearing for client role - See integration guide for details.
- HD 79657: Basis swap, OIS, ZC IRS trade clearing support for CCP role
- HD 79869: Provide ability to send reject notification before trade creation for CCP role - See integration guide for details.
- HD 80265: Add warning message in task station if engine disconnects
- HD 80463: Flat Compounding trades saved as NoSpread in database
- HD 81010: Add warning if adjusted end roll convention different than ongoing convention.
- MKTWR-153: Create Gateway message if trader value is not mapped

2.61 November 2011 Version

- HD 77183: Post Release Trade Flow Error
- HD 77769: First Fixing Rate on Backloaded deals
- HD 77775: Modified user in Audit table after Amendment to manually entered MW trade
- HD 78736: CapFloors - effective date adjustment not taken into account.
- HD 79275: Creation of additional trades (D & E) after client clearing
- HD 79620: Cash Swaptions: Delivery date over week-ends
- HD 79628: Prime Brokered deals in prerelease
- HD 79629: Backloading report for OIS deals if IndexCalculator is OIS%
- HD 79952: Client clearing trades import of non pre-released trades

2.62 October 2011 Version

- HD 76764: Support for MarkitWire interface use by CCP - Refer to MarkitWire Exchange Clearing documentation included in the Version.
- HD 77139: Support for LCH Client Clearing booking model - Refer to LCH Client Clearing documentation included in the Version.

- HD 77769: First Fixing Rate on Backloaded deals
- HD 78301: Exception handling in SwapswireTradeEngine
- HD 78362: FRA broker keyword not saved in the database
- HD 78487: Unilateral Amendment exception on BackLoading Trades

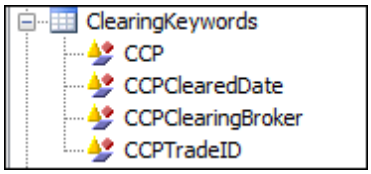
2.63 September 2011 Version

- MKTWR 118: preserve the keywords from the domain 'ClearingKeywords' when applying the UPDATEKEYWORDS action on a cleared trade.
- HD 77183: Exception when reimporting backloaded trade from MarkitWire
- HD 77131: FRA: If discount type is None, check the Settle In Arrears box

2.64 August 2011 Version

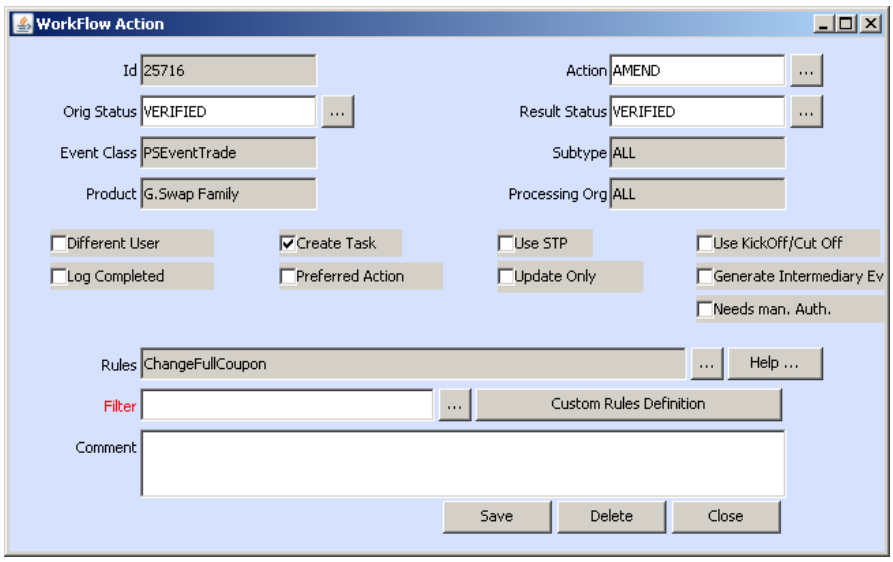
- HD 76207: CCP keywords are populated in bilateral trades

  Keywords mentioned in ClearingKeywords domain will not be populated on bilateral trade.



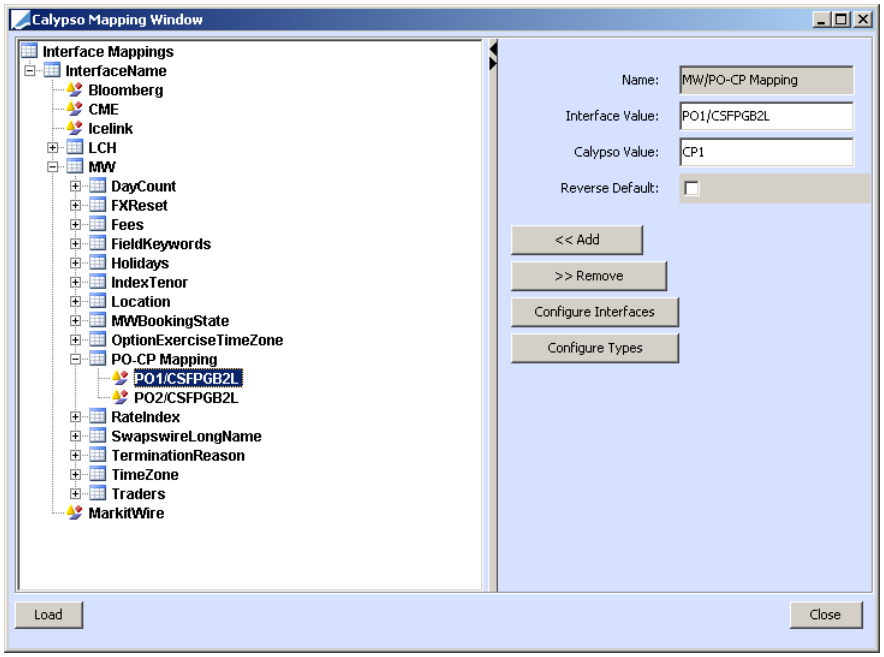
- HD 75806: Reset Full Cpn field to blank in OTC trade after amendment of cleared trade

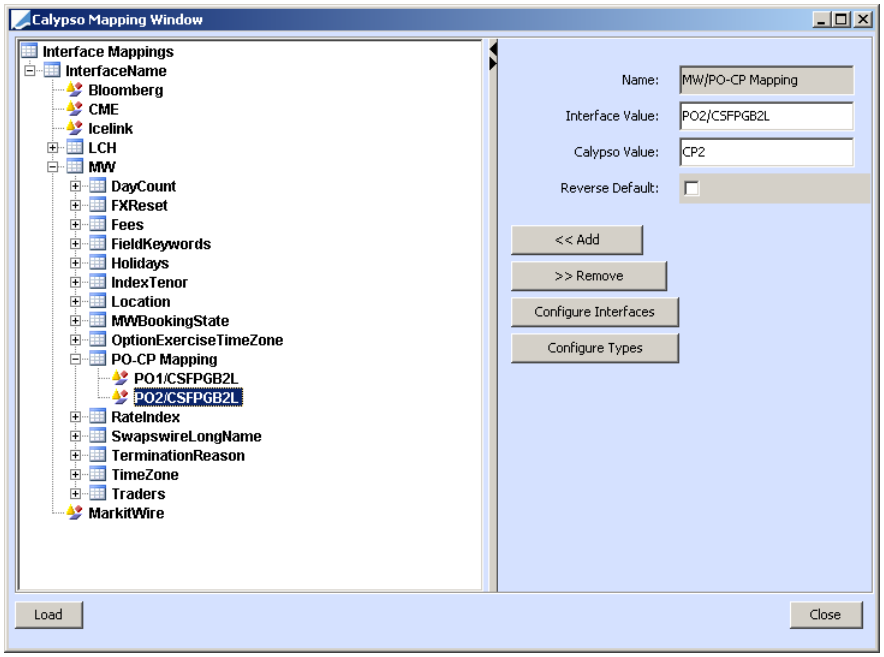
  You will need to add the rule ChangeFullCoupon to your AMEND transition as below:



- HD 73783: Use swHubTimestamp for Termination date and Termination trade date keywords after clearing
- HD 76371: Unlock custom cash flows after backloading to DealMatcher and reimporting.
- HD 76040: Add PO-CP Mapping to choose counterparties with same swParticipantId

You will need to add the mapping as follows. For the same swParticipantId CSFPGB2L, if trade is with Processing Org PO1 in swml file, counterparty in Calypso will be CP1. If trade is with PO2, counterparty in Calypso will be CP2.





- MKTWR-103: Exception upon exercise of physical Swaptions with pre-released state

2.65 July 2011 Version

- HD 74170: MW Trades: Date Types defaulted to Cal when Offset Days = 0 (cross-products)

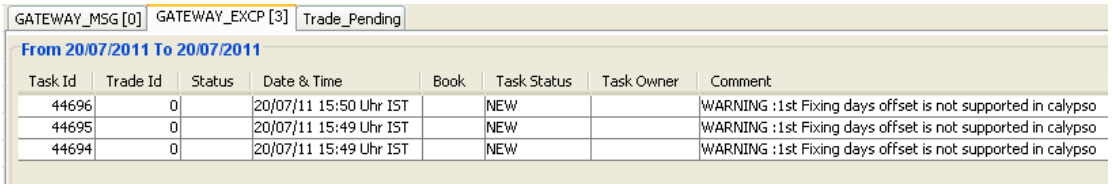
  The business day convention of date types will always be Bus now.
- HD 74149: MW Swaption: The Business Day Convention of the Expiration Date is not imported in Calypso Trades

- HD 73344: Calypso selects wrong compounding method

  Compounding Method SimpleSpread is available in Calypso 11 with Client Patch. If Spread Exclusive compounding method is selected in MarkitWire, it will reflect SimpleSpread in Calypso (Only for Calypso 12 & Calypso 11 with client patch).

- HD 74694: MarkitWire API CCP: DoRecovery Issues
- HD 74318: MarkitWire API - Different 1st Fixing Rule - Create warning

  Calypso does not have placeholder in calypso for 1st Fixing Rule. If deal with such detail is uploaded from MarkitWire, a task station warning will be displayed as below:

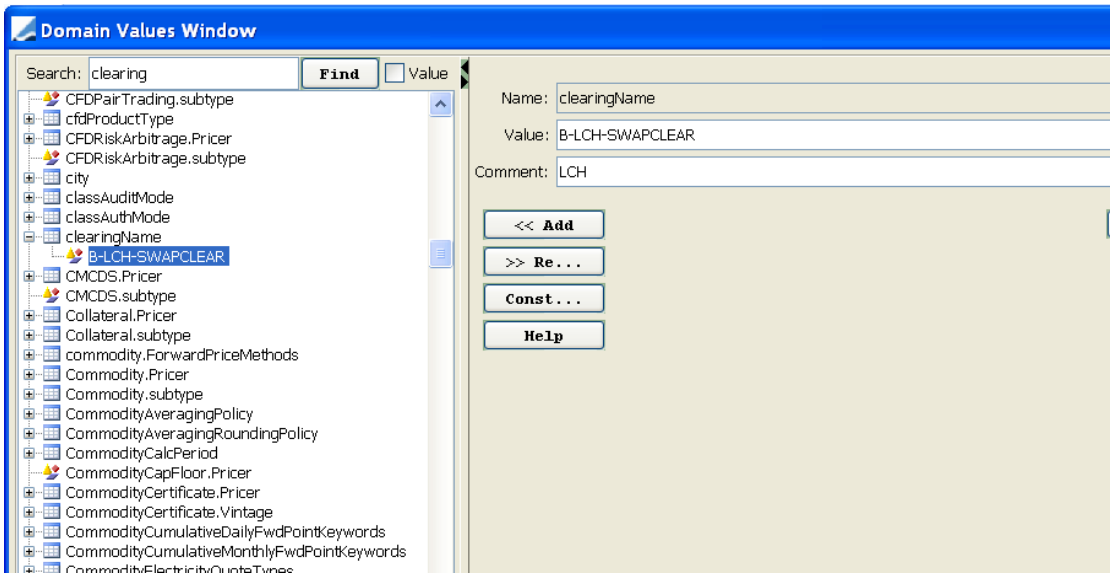


  But if user enters value for First Fixing Rate then this task station warning will be suppressed.

- CCP Keyword value made configurable:

  Interface will populate CCP keyword value based on domain **clearingName.** You need to map short name of Clearing House (Calypso legal entity) to clearing house abbreviations (LCH, CME etc.). This is required to MarkitWire to coexist with Calypso's clearing offering - in particular 'Clearing Member Module'.

  If the domain value is missing we will take value of legal entity short name as per previous behavior.



2.66 June 2011 Version

- Migrated to MW 8.0 from MW 7.2 after Solaris connection fix from MarkitWire
- HD 72114: Normalization Date handling in Backloading csv import
- HD 73344: Mapping for Spread Exclusive compounding method
- HD 73630: Swaption exercise tab Holidays handling
- HD 73725: Break Clauses: Payment holidays and Bus Day Convention handling

- HD 73952: Inflation Swap settlement calculation type change
- HD 73971: SWBrokerTradeId added in trade keywords
- HD 72877: DoRecovery handling for withdrawn events
- FX Rate handling for non MTM Cross Currency Product
- HD 73276: Additional Product Type 'Cross Currency IRS' support - See MarkitWire integration guide
- HD 73538: Audit for MW mapping changes added - See Data Uploader integration guide

  https file argument is now passed by environment property - See MarkitWire integration guide

2.67 May 2011 Version

- Reverted to MW 7.2 from MW 8.0 due to outstanding Solaris connection bug from MarkitWire
- HD 73045: For XCCy Swap Child Trade has a calculated notional amount that differs from those in MW
- HD 73021: Break Clauses of Backloaded trades are wrong
- HD 72885: Novation to LCH CPTY only for MWProcessState "RegisteredForClearing" not "UpdatedForClearing"
- HD 72877: DoRecovery Process handling if Pending not in MWProcessState
- HD 72872: Cash Settle Info updated on all updates of MW trade
- HD 72801: SwapswireTradeEngine with MW 8.0 API and Solaris Client does not start/connect to MW (reverting to MW 7.2 pending MarkitWire fix)
- HD 72630: MarkitWire API CCP: swAutoSendForClearing keyword on non-clearing trade
- HD 72619: MarkitWire API CCP: Reappearing of fee after amendment
- Support for Manual fee preservation with UploadPreserveFee domain
- Created a specific exception type per interface. See details in the DataUploader documentation for task station configuration of MarkitWire exceptions.

2.68 April 2011 Version

- Support for NDS trades
- Support for Multiple Engine Threads for SwapswireTradeEngine.

2.69 March 2011 Version

- HD 70790: MarkitWire API: Pre-Release - Private Version = Previous Private Version, amend trade in this case instead of generating exception
- HD 70676: Provide a new domain MWContractState.PreRelease in which you will be able to filter the contract states that will be acted upon for pre-released trades
- HD 71244: MW: child swap of an exercised swaption has wrong Ext Ref in Calypso
- HD 71401: MW: Swaption Calc Agent not populated in CY
- HD 71075: Swaption Del Dt Holidays not imported correctly into Calypso for Cash Settlement
- HD 71072: MW MtM XCCy Swaps: CY's FX rate not used any more in case variable notional not in SWML
- HD 70968: MW: Break Clause wrong adjusted valuation date

2.70 December 2010 Version

- HD67420: IMM not mapped correctly

  In MarkitWire Roll Dates can be specified as IMM-RollDates.

  In Calypso these RollDates are mapped to DateRoll = IMM_WED, RollDay = None/0 (not specified).

  It should better be mapped to DateRoll = MOD_FOLLOW and Rollday = IMM.
- HD67103: In ZC Fixed IRS, Fixed Fee date should fall on next business day when it is specified as holiday.
- HD67414: 1stResetRate populated for fix SwapLeg.
- HD67740: It is not possible to import Trades from MW to Calypso with Brokerage Fee = 0
- HD67870: EOFException when changing MWMappings
- HD65851: MW: FX rate reference for MTM XCCy Swap
- HD68500: MarketWire Novated Trade post Termination: Additional fees are generated

  We have handled duplication of Termination fees. Please refer to Section 2.
- HD68744: Following two issues are fixed for break clause information

  Change roll convention as per SWML value, it was hardcoded to “Following”

  Set “To” date to display as Trade end date
- HD68341: MW: DayCount mapping should be customizable
- HD67136: MarkitWire API V11 - Cross Currency Basis Swaps come in with error

2.71 October 2010 Version

- HD 66932: Spread from MW is imported incorrectly. It is now imported correctly as Basis Points
- HD 66824: The MW MIGRATE scheduled task does not migrate trades which already have an existing ExternalReference. This is true if AUTO_FEED_EXTERNAL_REF is set to True.
- HD 66940: Trades with incorrect data cannot be imported into Calypso, even after the data is subsequently corrected in Markitwire.
- HD 65528: Markit Wire: Legal Agreement type not mapped in break clauses

  This fix was reverted. Markitwire only supports ISDA and so that is now 'hardcoded' for the Markitwire interface.
- HD 66781: Quotation Type 'Exercising Party pays' not mapped for break clauses
- HD 66682: Markit Wire: SWTE creates a new product on each Amendment of a FRA

  The same product is now updated. This is also fixed for CapFloor. The other products already had the correct behaviour
- HD 65248: Wrong mapping of day count method from MarkitWire to Calypso 30E/360.ISDA and 30E/360
- HD 66561: FX Reset appears on wrong side for MTM XCCY Swap is Receive Leg entered on the left in MarkitWire
- HD 66591: Trade Keyword MWExitReason not mapped

  Note that with this feature, you will have to add SWExitReason to the list of keywords to be removed in the Exit workflow rule if you do not want this keyword available on the trade.

- HD 66454: WFRule 'UpdateTermination' does AMEND on ALL ChildTrades and not just on MarkitWire-ChildTrades

  The DataUploader / Markitwire workflow rules now only amend trades if they are being uploaded via an external interface. For trades changed, via the GUI (identified by missing keyword TradeSource), these rules do not do anything. However, if a trade that originated from Markti
- HD 65529: ZCIRS with fixed amount does not create new fee on new trade following partial term
- HD 66233: On Assignment FFCP is always set to 'true' in Calypso; FloatingRate is not copied
- HD 66081: Mapping of BreakClauses' / CashSettleInfos' ReferenceBanks
- HD 65534: Critical: V11 MarkitWire - Swapswire Mapping Window Permission. Admin rights are no longer required for the ‘user’ used to start the engines / dataserver.
- HD 63310: Receiving trades in a status before RELEASED in Markit Wire - Please see description in DoRecovery above
- HD 66235: Exception for Swaptions with physical settlement
- HD 65528: Markit Wire: Legal Agreement type not mapped in break clauses

2.72 September 2010 Version

- HD 65528: Not a bug, no fix available for this issue. Please review notes on HD.
- HD 65445: Fee's Known date must not be set
- HD 65400: Same as HD 60307. This fix was not fixed on 9/22 completely. The 9/27 build fixes this issue for all cases.
- HD 65364: WM MTM swaps: FX fixing lag and holidays not transmitted in CY trades
- HD 65359: Mapping for ADJUSTED/UNADJUSTED/MAT_UNADJUSTED does not work correctly
- HD 65314: MW: XCCy Swaps FX rate defaulted to 1, MTM variable notional is wrong
- HD 65309: Wrong mapping of MWBookingState in MWMapping. Default Mapping is now provided, it should not overwrite any existing mapping already in place.
- HD 65307: For OIS Stubs do not work // Poor Error-/Task-Handling
- HD 65248: Wrong mapping of day count method from MarkitWire to Calypso
- HD 64498: MW: StepIn Transferor not in StepIn deal. Fix done, but not tested.
- HD 64325: No Link between Gateway BO Message and Trade. A TradeID is now available on BO Messages even for new trades.
- HD 64276: Fixed in Aug Version. Pls test once fix for 60307 is available
- HD 63794: Report for Recon
- HD 63310: Receiving trades in a status before RELEASED in Markit Wire. A bug fix to cater to different rejections from Markitwire (WITHDRAW and CANCEL). Earlier only CANCEL was supported, we are now supporting WITHDRAW as well.
- HD 60307: Incorrect Fee Processing for Partial Terminations
- HD 65534: V11 MarkitWire - Swapswire Mapping Window Permission. Fixed bug which requires the SwapswireEngine to be started as an admin user.
- HD 65323: Markitwire API V11 - Unilateral Amendments

- HD 65157: Markitwire V11 API - FRA discounting and Start/End RollDate convention
- HD 64247: Markitwire API in V11 - Reprocessing trades after engine is brought back up (DoRecovery)
- HD 64194: Markit V11 - Trade time. Fixed bug with Time Zone issues in some cases (though the fix was accepted by all clients).
- HD 59262: MarkIt Wire - Receiving trades prior to RELEASE from MarkIT. Repeat of HD 63310
- HD 65325: MarkitWire API V11 - v7.1 Modification Effective Date and Modification Trade Date.
- HD 65529: ZCIRS with fixed amount does not create new fee on new trade following partial term
- HD 65456: no error is raised when the interpolated rate cannot be mapped
- HD 63614: Multiple Partial Terminations done in Markit Wire cause duplication of Fees

  To resolve this, Calypso now looks up the fees in the incoming SWML and matches them with any fees already applied to the trade and its ancestor (in case of partial terminations using TransferFrom keywords). All such matched fees are eliminated. Remaining fees only are applied to the new termination event.
- HD 64911: Day Count Method ACT/365L (GBP IRS) Missing in Calypso. We have now mapped this to ACT/365I