



Nasdaq Calypso

DTCC CTM Release Notes

(Formerly OMGEO CTM)

February 2025
Approved

This document describes functionality changes in the DTCC CTM module.

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

Document History

Published	Summary of Changes
November 2014	Initial Release Notes for 1.0.2 Version
December 2014	Release Notes for 1.0.3, 1.0.4 Version
January 2015	Release Notes for 1.0.5 Version
February 2015	Release Notes for 1.0.6 Version
March 2015	Release Notes for 1.0.7, 1.0.8 Version
March 2015	Release Notes for 1.0.9 Version
April 2015	Release Notes for 1.0.10 Version
May 2015	Release Notes for 1.0.11 Version
July 2015	Release Notes for 1.0.12 Version
August 2015	Release Notes for 1.0.13 Version
October 2015	Release Notes for 1.1 Version
February 2016	Release Notes for 1.2 Version
July 2016	Release Notes for 1.3 Version
November 2016	Release Notes for 1.3.1 Version
March 2017	Release Notes for 1.4.0 Version
September 2017	Release Notes for 2.0.1 Version
October 2017	Release Notes for 1.3.4 Version

Published	Summary of Changes
March 2018	Release Notes for 1.3.5 Version
April 2018	Release Notes for 2.1.0 Version
June 2018	Release Notes for 1.3.6 Version
October 2018	Release Notes for 2.2.0 Version
March 2019	Release Notes for 2.3.0 Version
May 2019	Release Notes for 2.3.1 Version
April 2019	Release Notes for 2.1.1 Version
May 2020	Release Notes for 2.4.0 Version
August 2020	Release Notes for 2.4.1 Version
December 2020	Release Notes for 2.4.2 Version
June 2021	Release Notes for 2.4.3 Version
August 2021	Release Notes for 2.5.0 Version
September 2021	Release Notes for 2.6.0 Version
December 2021	Version 2.7.0 – Technical release only
January 2022	Version 3.0.0, 3.1.0 – Technical release only – Version 17.0 compatibility
May 2022	Version 2.8.0, 2.8.1
June 2022	Version 3.2.0
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Published	Summary of Changes
August 2022	Version 2.10.0, 3.4.0
November 2022	Version 2.11.0, 3.5.0
February 2023	Version 3.6.0, 2.12.0
July 2023	Version 2.13.0, 3.7.0
August 2023	Version 3.8.0
January 2024	Version 4.3.0 – Technical release only – Compatibility for version 18
February 2024	Version 4.4.0, 4.4.1 – Technical releases only
March 2024	Version 3.6.1, 4.5.0, 3.9.0, 3.10.0
April 2024	Version 3.8.1
May 2024	Version 3.8.2, 4.6.0
August 2024	Version 3.10.1
September 2024	Version 2.11.1, 3.11.0, 4.7.0
February 2025	Version 3.12.0

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Release Notes Version 1 Suite

1.1 Changes in 1.0.2 Version

Support of Omgeo CTM's API 1.1.11

New parameters have been added in Omgeo's DCIWebSession1_1_11.jar for proxy settings:

- sslProxyUserName: username for authentication on client's proxy
- sslProxyPasswd: password for authentication on client's proxy

They should be set in calypso_omgeoctm_config.properties file using:

- omgeoctm.proxy.user=
- omgeoctm.proxy.password=

When no proxy is used, these two new fields should remain blank.

1.2 Changes in 1.0.3 Version

1. BuySellIndicator

The BuySellIndicatorI is now set based on the InstructingParty's point of view.

If the PO has the "ExecutingBroker" role and books a Buy Trade, it will be sent as "SELL".

Scope: TradeLevel, TradeDetail, TradeLevelRepo, TradeDetailRepo

2. TotalTradeAmount

For Bonds, TotalTradeAmount is now set to Trade Principal; it does not include Accrued Interest amount anymore.

Scope: TradeLevel, TradeDetail

3. PartySettlement

In TradeDetail message, the PartySettlement Block now uses PO's SDI and not Counterparty's.

Scope: TradeDetail

4. TotalSettlementAmount

TotalSettlementAmount is now a conditional field; it is used only for Cross Currency Trades, i.e. when Settlement Currency is different from Trade Currency.

Scope: TradeLevel

5. Yield

Amount in Yield Block is now be displayed as a Percentage, e.g. "3%" is set as "3,".

Scope: TradeLevel, TradeDetail

6. CouponRate

Amount in CouponRate Block is now displayed as a Percentage, e.g. "2,25%" is set as "2,25".

Scope: TradeLevel, TradeDetail

1.3 Changes in 1.0.4 Version

1. accruedInterestAmount

The sign is positive regardless of the Trade Direction; it is negative only in case of negative accrual.

Scope: TradeLevel, TradeDetail

2. PartySettlement

The Fields from PartySettlement Block are now correctly displayed even if the Counterparty SDI's Attributes are empty.

Scope: TradeDetail

3. SettlementAmount

In TradeDetail, the SettlementAmount Block is only used only for Cross Currency Trades, as it was already the case for TradeLevel.

Scope: TradeDetail

4. TotalTradeAmount

The amount is now correct in case of negative accrual.

Scope: TradeLevel, TradeDetail

5. CouponRate

The amount is now correct for Floating Rate Bonds.

Scope: TradeLevel, TradeDetail

6. Yield

The amount is now correct in case of negative yield.

Scope: TradeLevel, TradeDetail

1.4 Changes in 1.0.5 Version

1. NumberOfDaysAccrued

This is now an absolute value even in Ex-Dividend Period.

Scope: TradeLevel, TradeDetail

2. CouponRate

If the value of the Next Coupon is null, the CouponRate Block is not used.

Scope: TradeLevel, TradeDetail

1.5 Changes in 1.0.6 Version

1. DescriptionOfTheSecurity

The characters that do not comply with the z characters subset are replaced by a space.

Scope: TradeLevel, TradeDetail

2. MaturityDate

For Perpetual Bonds with null maturity date, the MaturityDate is not used.

Scope: TradeLevel, TradeDetail

3. Allocation

In case of similar Alert Access Codes, the allocation was sometimes made on the wrong Legal Entity. It has been fixed.

4. Errors in log for Equities

Non-blocking errors thrown in SenderEngine for EquityOMGEOCTMFormatter have been fixed.

1.6 Changes in 1.0.7 Version

1. SettementTransactionConditionIndicator / TradeTransactionConditionIndicator

When the Trade Attributes "OmgeoCTMTradeTransactionConditionIndicator" and "OmgeoCTMSettlementTransactionConditionIndicator" are not set, the related Tags TradeTransactionConditionIndicator and SettementTransactionConditionIndicator are removed

Scope: TradeLevel, TradeDetail

2. Cancel Template

When a Message was created with SubAction CANCEL and the linked Trade was not CANCELED, the Cancel Template was not used. It has been fixed.

3. New Message Rules

The following rules have been added:

- SupercedeCTMLinkedMessage: this rule applies the Action 'SUPERCEDE' on the linked message for SubActions CANCEL and AMEND messages.
- UpdateCTMLinkedMessage / UpdateCTMLinkedTrade: these rules apply an action to a message's linked message or trade.

You can set the action to be applied to the linked trade / message in the Comment field of the workflow transition, using the following syntax [action=<action name>].

Example: [action=SUPERCEDE].

1.7 Changes in 1.0.8 Version

Bug fix when Trade Attributes "OmgeoCTMTradeTransactionConditionIndicator" and "OmgeoCTMSettlementTransactionConditionIndicator" are not set

Scope: TradeLevel, TradeDetail

1.8 Changes in 1.0.9 Version

Technical change on Message Rules

1.9 Changes in 1.0.10 Version

RepoRateValue is not rounded anymore.

Scope: TradeLevelRepo, TradeDetailRepo

2. Allocation on Repo

The Allocation was done with wrong signs causing the Block Trade not to be fully allocated. It has been fixed.

3. Gross Price / Clean Price on Inflation Linked Bonds

A Legal Entity Attribute OmgeoCTMInflationBondPriceType has been added to manage Price Type for Inflation Linked Bonds.

When set to Clean, the Clean Price is used; when set to Gross or when not set, the Gross Price is used instead.

Scope: TradeLevel, TradeDetail

4. TotalCloseLegRepoInterestAmount

TotalCloseLegRepoInterestAmount in TradeLevelInformation Block of TradeDetailRepo was filled with Child's REPO Interest amount. It has now been set to Block's Trade value.

Scope: TradeDetailRepo

5. RepoRateValue / CloseLegRepoInterestAmount

When doing a Repo Trade with negative Repo Rate, the RepoRateValue and CloseLegRepoInterestAmount fields are now correctly reported as negative.

Scope: TradeLevelRepo, TradeDetailRepo

6. Allocation on Bonds/Equities

In InfoResponse message, we now ignore blocks containing TDMatchStatus = CAND.

7. CallDays

The format issue on CallDays field has been fixed.

Scope: TradeLevelRepo, TradeDetailRepo

8. Allocation on Open Repo

OCLP Matching Status is now considered in MultiInfoResponseRepo "Against"

Scope: MultiInfoResponseRepo

1.10 Changes in 1.0.11 Version

When an Open Repo is Terminated, new TradeLevel and TradeDetail Messages are generated confirming the Trade as a Term Repo

Scope: TradeLevelRepo, TradeDetailRepo

1.11 Changes in 1.0.12 Version

On Repo, the BuySellIndicator is no longer reversed for the ExecutingBroker.

Scope: TradeLevelRepo, TradeDetailRepo

1.12 Changes in 1.0.13 Version

TradeLevelInformation Block has been removed from TradeDetailRepo message.

Scope: TradeDetailRepo

1.13 Changes in 1.1 Version

Matching Profile Support: possibility for Instructing Parties to choose the Matching Profile they want to apply to the Trade in Omgeo CTM

Match Agreed Messages Cancellation Process: possibility to reject a Cancellation Request on a Match Agreed Trade through a RejectCancel Message

Allegation Messages Management

- Creation of TradeLevel / TradeDetails Alleged Messages from Counterparties' Unmatched Messages
- Use of MatchingManager for matching Unmatched and Alleged Messages
- Possibility to reject Alleged Trades through RejectComponent Message

Mismatching Trades Processing: retrieval and display of fields in discrepancy for MISMATCHED Trades through FieldsComparisonRequest and FieldsComparisonResponse

Settlement Instructions Integration: retrieval and display of Counterparties SDI when available through InfoSettlementMessage.

1.14 Changes in 1.2 Version

New Rules: UpdateTradeLevelToMatchAgree and UpdateTradeDetailToMatchAgree to sync Match Agreed status on TradeLevel and TradeDetail Messages

Support of RejectComponent on Mismatched TradeLevel and TradeDetail Messages

This version has been officially certified by Omgeo for Sell Side clients on all Products currently covered.

1.15 Changes in 1.3 Version

New XML files to support of new Execute SQL

1.16 Changes in 1.3.1 Version

For Buy and Sell Back Trades, TotalCloseLegCashAmount and TotalCloseRepoInterestAmount now includes Coupon and Indemnity.

1.17 Changes in 1.3.4 Version

HD154357/HD154929/OMGEO-291: When Fees are configured in Calypso with Settlement amount/ transfer un-checked and trades are booked with such fees their amount do not populate in transfers and settlement amount generated on trade. However, when OMGEO trade-detail messages are generated this fee gets included in the message with other expected fees. Made corrective changes to include fees as per the required condition.

HD153370/OMGEO-288: Messages are getting duplicated after running the Omgeo schema since clients already have message created with product group as G.Bond, G.Equity, etc. but schema creates message for product as Bond, Equity etc. This cause issue in message flow. Corrective changes have been made in Omgeo schema data to have product groups like G.Equity, G.Bond, etc. for message setup configuration.

1.18 Changes in 1.3.5 Version

HD159509/OMGEO-302: Unable to send CTM message using OMGEO CTM interface.

Fixed the bug for 'com.sun.*' package using for setting a Provider while establishing a connection. We have provided a way for user to change the connection provider if required in 'calypso_omegeoctm_config.properties'. By default property is set to 'com.sun.net.ssl.internal.www.protocol'

1.19 Changes in 1.3.6 Version

HD154357/OMGEO-312: OMGEO CTM - Bonds with 0 yield show trade-level error message.

Made changes in OMGEO-CTM bond message formatter for parsing bond trades with zero yield to send 0 value instead of sending empty string.

1.20 Changes in 1.4.0 Version

The following enhancements have been made:

- Ability to add a Comment to the RejectCancel message;
- Integration of the Counterparty's Reject Reason;
- Check of Counterparty's SDI as reported by CTM against Trade's SDI and automatic assignation in case of discrepancy.

NB: SDI should be in Alert format

Release Notes Version 2 Suite

2.1 Changes in 2.0.1 Version

Technical change to manage Long Id's.

2.2 Changes in 2.1.0 Version

Technical change to manage trade long Id's.

2.3 Changes in 2.1.1 Version

HD165526/OMGEO-312 - OMGEO CTM - Bonds with 0 yield show trade-level error message. When sending OMGEO-CTM messages for bond trades saved with zero yield gives error for incoming message from the CTM engine.

Made changes in OMGEO-CTM bond message formatter for parsing bond trades with zero yield to send 0 value instead of sending empty string.

OMGEO-330 - Request to add action in "OMGEOCTM_TRADEDETAIL.wf". Add Action: VALID > SUPERCEDE > REMOVED in OMGEOCTM_TRADEDETAIL.wf

Purpose: when an existing Allocated trade is amended, previously generated message should be removed because new message with AMEND action will take place. With this action, it will move previous message to REMOVED status.

HD176385/OMGEO-343 - Wrong Product Group in SQL update script for OMGEO module and Bank-in-a-box database.

Created a new schema file "OmgeoMessageSetupSchema.xml" which has entries for message setup as per product group specified in the Bank-in-a-box database. This is an optional schema for generating message setup and needs to be included manually as part of Execute SQL. For a detailed explanation, please refer to the Calypso OMGEO CTM Integration Guide.

2.4 Changes in 2.2.0 Version

Technical change to manage 16.1 compatibility.

2.5 Changes in 2.3.0 Version

OMGEO-341 – SQL binding implementation.

HD170251/OMGEO-337 - CTM msg links to wrong msg.

OMGEO-333 – Add SUPERCEDE action to workflow.

The following transition has been added to “OMGEOCTM_TRADEDETAIL.wf”:

VALID - SUPERCEDE - REMOVED

When an existing Allocated trade is amended, the previously generated message should be removed because the new message with AMEND action will take place. With this action, it will move the previous message to REMOVED status.

HD155442/OMGEO-322 - CTM support for Research Commissions

Research Commissions are set at the TradeDetail level (Allocations) but not at the TradeLevel (Block).

When Incoming InfoResponse Message is processed by Sender Engine, update Allocation Trades with Research Amount if any.

The fee type needs to be defined in the mapping table:

Name:	OmgeoCTM/Commissions
Interface Value:	RSCH
Calypso Value:	RESEARCH_FEE
Reverse Default:	☐

HD176385/OMGEO-349 - Wrong Product Group in SQL update script for OMGEO module and Bank-in-a-box database.

Created a new schema file "OmgeoMessageSetupSchema.xml" which has entries for message setup as per product group specified in the Bank-in-a-box database. This is an optional schema for generating message setup and needs to be included manually as part of Execute SQL. For a detailed explanation, please refer to the Calypso OMGEO CTM Integration Guide.

2.6 Changes in 2.3.1 Version

Component	HD/Case	RPM	Issue	Type	Description
Omgeo 2.3.1			OMGEO-360	Enh	Issue – Technical issue – Compatibility with Data Uploader schema changes.
Omgeo 2.3.1	178535		OMGEO-356	Issue	Issue – Error when opening OMGEO message from "Latest Document" in the message viewer. Impact Analysis – Local impact to BondOMGEOCTMFormatter – Fixing error.
Omgeo 2.3.1	176914		OMGEO-346	Issue	Issue - Alert code is not published on the TradeDetail message if we do not set "AlertSettlementModelName" on SDI attribute. The Alert code should be shown anyway. Impact Analysis – Local impact to OMGEOCTM_CASH_TRADE_DETAIL.xml – displaying alert code.

2.7 Changes in 2.4.0 Version

Component	HelpDesk	Issue	Type	Description
Omgeo 2.4.0		OMGEO-390	Enh	Issue – Upgrade Omgeo CTM library to version DCIWebSession1_1_11.jar. Fix - Make sure that you add that library to the "Common Third Party Libraries & Extensions" - Libraries field upon installation.
Omgeo 2.4.0		OMGEO-387	Enh	Issue – Upgrade library org.codehaus.groovy:groovy to version 2.4.16.
Omgeo 2.4.0	190422	OMGEO-379	Issue	Issue – Error in message workflow rule FieldComparison due to mismatch status prevents creation of OMGEOCTM_FIELDCOMAPRISON message.

Component	HelpDesk	Issue	Type	Description
Omgeo 2.4.0	180070	OMGEO-373	Issue	Issue – Error in OMGEOTMEngine when processing InfoResponse message from CTM. Fix – Added null checks for xpath used to get the master and counterparty reference respectively from Omgeo-CTM info response incoming message.
Omgeo 2.4.0	181125	OMGEO-369	Issue	Issue - Omgeo message Trade DateTime is 4 hours later than the actual Trade DateTime.
Omgeo 2.4.0	181521	OMGEO-365	Issue	Issue - OMGEO module logs errors which are not errors for the workflow rule AllocateValidTrade. Fix – These errors are logged as DEBUG.
Omgeo 2.4.0		OMGEO-359	Enh	Issue – Technical issue – Compatibility with Data Uploader schema changes.
Omgeo 2.4.0	176385	OMGEO-350	Enh	Issue - Wrong Product Group in SQL update script for OMGEO module and Bank-in-a-box database. Created a new schema file "OmgeoMessageSetupSchema.xml" which has entries for message setup as per product group specified in the Bank-in-a-box database. This is an optional schema for generating message setup and needs to be included manually as part of Execute SQL. For a detailed explanation, please refer to the Calypso OMGEO CTM Integration Guide.
Omgeo 2.4.0	178535	OMGEO-355	Issue	Issue – Error when opening OMGEO message from "Latest Document" in the message viewer.
Omgeo 2.4.0	176914	OMGEO-347	Issue	Issue - Alert code is not published on the TradeDetail message if we do not set "AlertSettlementModelName" on SDI attribute. The Alert code should be shown anyway.

2.8 Changes in 2.4.1 Version

Component	HelpDesk	Issue	Type	Description
Omgeo 2.4.1	192533	OMGEO-394	Issue	Issue – OMGEOCTM engine crashes when allocations are not whole increments of face value. Fix – As part of fix, a task of type EX_EXCEPTION is created if the allocation fails in Calypso for an allocation request coming from OMGEO-CTM.

2.9 Changes in 2.4.2 Version

Component	HelpDesk	Issue	Type	Description
Omgeo 2.4.2		OMGEO-413	Enh	Issue – Upgrade the jaxb-xjc library to version 2.3.3 and the Groovy library to version 2.5.13.
Omgeo 2.4.2	199259	OMGEO-399	Issue	Issue – OMGEOCTM engine server generates error when the Trade Id is not an integer. Fix – When MultiTradeLevelResponse is received with <ByOrAgainstFlag> = A, the Trade Id format is not checked.

2.10 Changes in 2.4.3 Version

Component	HD/Case	RPM	Issue	Type	Description
Omgeo 2.4.3	00012559		OMGEO-424	Issue	Issue – TD message status is not updated when TL message status is updated to MATCH_AGREED. Impact Analysis – Local impact to UpdateInfoRequestMessageRule and UpdateTradeDetailsToMatchAgreeMessageRule – Fixed the check for action MATCHAGREEFROMTL to be applied on child trade instead of parent trade.
Omgeo 2.4.3			OMGEO-420	Issue	Issue - Remove double definition of domain xmlFormatType.

Component	HD/Case	RPM	Issue	Type	Description
					Impact Analysis – Local impact - Domain xmlFormatType has been removed from OMGEOSchemaData.xml.
Omgeo 2.4.3			OMGEO-416	Issue	Issue – Removed instances of e.printStackTrace(). Impact Analysis – Local impact - e.printStackTrace() instances have been replaces by logger statements.
Omgeo 2.4.3	00003372		OMGEO-403	Issue	Issue - Error during OMGEOTM_INVALID message processing “Cannot set field PartyValue.2 to null”. Impact Analysis – Local impact to OMGEOTMInvalidMessage – Setting field PartyValue.2 only when it is not null.

2.11 Changes in 2.5.0 Version

Component	HD/Case	RPM	Issue	Type	Description
Omgeo 2.5.0		RPM-4313	OMGEO-433	Enh	Issue – Technical issue - Changes for using “internal” Data Uploader module.
Omgeo 2.5.0	00012559		OMGEO-424	Issue	Issue – TD message status is not updated when TL message status is updated to MATCH_AGREED. Impact Analysis – Local impact to UpdateInfoRequestMessageRule and UpdateTradeDetailsToMatchAgreeMessageRule – Fixed the check for action MATCHAGREEFROMTL to be applied on child trade instead of parent trade. Already in version 2.4.3
Omgeo 2.5.0			OMGEO-419	Issue	Issue - Remove double definition of domain xmlFormatType. Impact Analysis – Local impact - Domain xmlFormatType has been removed from OMGEOSchemaData.xml. Already in version 2.4.3

Component	HD/Case	RPM	Issue	Type	Description
Omgeo 2.5.0			OMGEO-415	Issue	Issue – Removed instances of e.printStackTrace(). Impact Analysis – Local impact - e.printStackTrace() instances have been replaces by logger statements. Already in version 2.4.3
			OMGEO-406	Enh	Issue – Upgrade the jaxb-xjc library to version 2.3.3 and the Groovy library to version 2.5.13. Already in version 2.4.2
Omgeo 2.5.0	00003372		OMGEO-402	Issue	Issue - Error during OMGEOCTM_INVALID message processing “Cannot set field PartyValue.2 to null”. Impact Analysis – Local impact to OMGEOCTMInvalidMessage – Setting field PartyValue.2 only when it is not null. Already in version 2.4.3
Omgeo 2.5.0	199259		OMGEO-398	Issue	Issue – OMGEOCTM engine server generates error when the Trade Id is not an integer. Fix - When MultiTradeLevelResponse is received with <ByOrAgainstFlag> = A, the Trade Id format is not checked. Already in version 2.4.2
Omgeo 2.5.0	192533		OMGEO-395	Issue	Issue – OMGEOCTM engine crashes when allocations are not whole increments of face value. Fix - As part of fix, a task of type EX_EXCEPTION is created if the allocation fails in Calypso for an allocation request coming from OMGEO-CTM. Already in version 2.4.1

2.12 Changes in 2.6.0 Version

Component	HD/Case	RPM	Issue	Type	Description
Omgeo 2.6.0		RPM-5977	OMGEO-436	Enh	Issue – Security – Upgrade Jide library to version 3.7.12.

2.13 Changes in 2.7.1 Version

Component	HD/Case	RPM	Issue	Type	Description
Omgeo 2.7.1	00022328		OMGEO-475	Enh	Issue – Incorrect Price is sent to Omgeo for convertible bond. Fix – Added legal entity attribute “OmgeoCTMConvertibleBondPriceType” to configure the price type for Convertible bonds. It should be set on the trade counterparty. If OmgeoCTMConvertibleBondPriceType = “Clean”, the price sent to Omgeo is the Trade price (corresponding to Unit price/Clean price field) If OmgeoCTMConvertibleBondPriceType is different from “Clean” or is empty, the price sent to Omgeo is the trade keyword DirtyPrice.

2.14 Changes in 2.8.0, 2.8.1 Version

Component	HD/Case	RPM	Issue	Type	Description
Omgeo 2.8.1	00025165	RPM-7206	OMGEO-461	Enh	Issue – Manage Place of Trade. Fix = Place of Trade tags are based on trade keywords PlaceCode and PlaceNarrative. Those trade keywords need to be manually populated on the trades.

Component	HD/Case	RPM	Issue	Type	Description
Omgeo 2.8.1			OMGEO-470	Issue	Issue – Modify description of PlaceCode and PlaceNarrative in tradeKeyword domain. Impact Analysis – Local impact to OMGEOSchemaData.xml.

2.15 Changes in 2.9.0 Version

Component	HD/Case	RPM	Issue	Type	Description
Omgeo 2.9.0	00022328		OMGEO-458	Enh	Issue – Incorrect Price is sent to Omgeo for convertible bond. Fix – Added legal entity attribute “OmgeoCTMConvertibleBondPriceType” to configure the price type for Convertible bonds. It should be set on the trade counterparty. If OmgeoCTMConvertibleBondPriceType = “Clean”, the price sent to Omgeo is the Trade price (corresponding to Unit price/Clean price field) If OmgeoCTMConvertibleBondPriceType is different from “Clean” or is empty, the price sent to Omgeo is the trade keyword DirtyPrice.

2.16 Changes in 2.10.0 Version

Component	HD/Case	RPM	Issue	Type	Description
Omgeo 2.10.0			OMGEO-484	Sec	Issue – Secure JaxbUnmarshaller. Fix - Updated infosec library to version 4.1.19 to address security issue with JaxbUnmarshaller.

2.17 Changes in 2.11.0 Version

Capability Group	Capability	Asset Class	Component	HD/Case	RPM	Issue	Type	Description
Integration	Trades Data Integration	Cross	Omgeo 2.11.0	00034657	RPM-11283	OMGEO-489	Enh	Issue – Manage tags for ABS trades. Impact Analysis – Added fields CurrentFactor, Sign, Amount and CurrentFaceValue to OMGEO messages for ABS trades.

2.18 Changes in 2.11.1 Version

Capability Group	Capability	Asset Class	Component	HD/Case	RPM	Issue	Type	Description
Integration	Trade Integration	Cross	Omgeo 2.11.1	00128481		OMGEO-567	Issue	Issue - The LE attribute "OmgeoCTMPriceDigits" only works if PO = ALL. Impact Analysis – Local impact - Checking if LE attribute is set at PO level in addition to PO = ALL.

2.19 Changes in 2.12.0 Version

Capability Group	Capability	Asset Class	Component	HD/Case	RPM	Issue	Type	Description
Architecture	Platform	Cross	Omgeo 2.12.0	00043342	APL-4267	OMGEO-503	Sec	Issue – Security - Update DCI_WebSession library to version 1.1.12.

2.20 Changes in 2.13.0 Version

Capability Group	Capability	Asset Class	Component	HD/Case	APL	Issue	Type	Description
Integration	Trade Integration	Cross	Omgeo 2.13.0	00069650		OMGEO-514	Issue	Issue – Wrong amount in repo trade level / trade details message when collateral ccy is different from settlement currency. Impact Analysis – Local impact to RepoOMGEOCTMFormatter – Overriding getQuantity to get the correct amount.

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3.1 Changes in 3.2.0 Version

Component	HD/Case	RPM	Issue	Type	Description
Omgeo 3.2.0	00025165	RPM-7441	OMGEO-462	Enh	Issue – Manage Place of Trade. Fix – Place of Trade tags are based on trade keywords PlaceCode and PlaceNarrative. Those trade keywords need to be manually populated on the trades.
Omgeo 3.2.0			OMGEO-468	Issue	Issue – Modify description of PlaceCode and PlaceNarrative in tradeKeyword domain. Impact Analysis – Local impact to OMGEOSchemaData.xml.

3.2 Changes in 3.3.0Version

Component	HD/Case	RPM	Issue	Type	Description
Omgeo 3.3.0	00022328		OMGEO-459	Enh	Issue – Incorrect Price is sent to Omgeo for convertible bond. Fix – Added legal entity attribute “OmgeoCTMConvertibleBondPriceType” to configure the price type for Convertible bonds. It should be set on the trade counterparty. If OmgeoCTMConvertibleBondPriceType = “Clean”, the price sent to Omgeo is the Trade price (corresponding to Unit price/Clean price field) If OmgeoCTMConvertibleBondPriceType is different from “Clean” or is empty, the price sent to Omgeo is the trade keyword DirtyPrice.

3.3 Changes in 3.4.0 Version

Component	HD/Case	RPM	Issue	Type	Description
Omgeo 3.4.0		RPM-10844	OMGEO-483	Sec	Issue – Secure JaxbUnmarshaller. Fix - Addressed security issue with JaxbUnmarshaller.

3.4 Changes in 3.5.0 Version

Capability Group	Capability	Asset Class	Component	HD/Case	RPM	Issue	Type	Description
Integration	Trades Data Integration	Cross	Omgeo 3.5.0	00034657	RPM-10457	OMGEO-488	Enh	Issue – Manage tags for ABS trades. Impact Analysis – Added fields CurrentFactor, Sign, Amount and CurrentFaceValue to OMGEO messages for ABS trades.

3.5 Changes in 3.6.0 Version

Capability Group	Capability	Asset Class	Component	HD/Case	RPM	Issue	Type	Description
Architecture	Platform	Cross	Omgeo 3.6.0	00043342	APL-4266	OMGEO-505	Sec	Issue – Security - Update DCI_WebSession library to version 1.1.12.

3.6 Changes in 3.6.1 Version

Important Note – Excluding coupons from collateral flows.

Capability Group	Capability	Asset Class	Component	HD/Case	APL	Issue	Type	Description
Integration	Trade Integration	Cross	Omgeo 3.6.1	00091881		OMGEO-532	Issue	Issue – Exclude Coupon from msg template OMGEOCTM_REPO_TRADE_DETAIL.xml. Impact Analysis – Local impact to RepoOMGEOCTMFormatter – Removing coupons from collateral flows.

3.7 Changes in 3.7.0 Version

Capability Group	Capability	Asset Class	Component	HD/Case	APL	Issue	Type	Description
Integration	Trade Integration	Cross	Omgeo 3.7.0	00069650		OMGEO-515	Issue	Issue – Wrong amount in repo trade level / trade details message when collateral ccy is different from settlement currency. Impact Analysis – Local impact to RepoOMGEOCTMFormatter – Overriding getQuantity to get the correct amount.

3.8 Changes in 3.8.0 Version

Capability Group	Capability	Asset Class	Component	HD/Case	APL	Issue	Type	Description
Post Trade Processing	Confirmations & Advices	Cross	Omgeo 3.8.0	00036419, 00063625	APL-1030	OMGEO-510	Enh	Issue – Make tag TypeOfTransactionIndicator configurable. Impact Analysis - Tag TypeOfTransactionIndicator can be set in trade keyword

Capability Group	Capability	Asset Class	Component	HD/Case	APL	Issue	Type	Description
								TypeOfTransactionIndicator. If not set, it defaults to TRAD.

3.9 Changes in 3.8.1 Version

Important Note – Changed amount precision in OMGEOCTM_TRADELEVEL messages (OMGEO-528)

Capability Group	Capability	Asset Class	Component	HD/Case	APL	Issue	Type	Description
Integration	Trade Integration	Cross	Omgeo 3.8.1	00095958, 00109466		OMGEO-540	Issue	Issue - OMGEOCTM_TRADELEVEL messages do not show Amount values as double number format. Impact Analysis – Local impact to RepoOMGEOCTMFormatter – Displaying amount based on trade currency precision, or 2 decimal places otherwise.
Integration	Trade Integration	Cross	Omgeo 3.8.1	00077593, 00101482		OMGEO-531	Enh	Issue - Method not defined to parse POOL_FACTOR/ CURRENT_NOMINAL. Impact Analysis – Added parsePOOL_FACTOR and parseCURRENT_NOMINAL to BondOMGEOCTMFormatter.

3.10 Changes in 3.8.2 Version

Capability Group	Capability	Asset Class	Component	Case	APL	Issue	Type	Description
Integration	Trade Integration	Cross	Omgeo 3.8.2	00101482		OMGEO-546	Issue	Issue - CURRENT_NOMINAL and POOL_FACTOR defined in template but not implemented therefore causing errors. Impact Analysis – Added default methods parsePOOL_FACTOR and parseCURRENT_NOMINAL to EquityOMGEOCTMFormatter to prevent errors. They return an empty string.

3.11 Changes in 3.9.0, 3.10.0 Version

Important Note – Excluding coupons from collateral flows (OMGEO-533) – Changed amount precision in OMGEOCTM_TRADELEVEL messages (OMGEO-528)

Capability Group	Capability	Asset Class	Component	HD/Case	APL	Issue	Type	Description
Integration	Trade Integration	Cross	Omgeo 3.10.0	00091881		OMGEO-533	Issue	Issue – Exclude Coupon from msg template OMGEOCTM_REPO_TRADE_DETAIL.xml. Impact Analysis – Local impact to RepoOMGEOCTMFormatter – Removing coupons from collateral flows.
Integration	Trade Integration	Cross	Omgeo 3.10.0	00095958		OMGEO-528	Issue	Issue - OMGEOCTM_TRADELEVEL messages do not show Amount values as double number format. Impact Analysis – Local impact to RepoOMGEOCTMFormatter – Displaying amount based on trade currency precision, or 2 decimal places otherwise.

3.12 Changes in 3.10.1 Version

Capability Group	Capability	Asset Class	Component	Case	APL	Issue	Type	Description
Integration	Trade Integration	Cross	Omgeo 3.10.1	00123478		OMGEO-560	Issue	Issue – Incorrect Maturity in TL Message for bonds. Impact Analysis – Local impact to BondOMGEOCTMFormatter - Setting maturity date from product instead of trade for bonds.

3.13 Changes in 3.11.0 Version

Capability Group	Capability	Asset Class	Component	Case	APL	Issue	Type	Description
Integration	Trade Integration	Cross	Omgeo 4.7.0	00123478		OMGEO-558	Issue	Issue – Incorrect Maturity in TL Message for bonds. Impact Analysis – Local impact to BondOMGEOCTMFormatter - Setting maturity date from product instead of trade for bonds.
Integration	Trade Integration	Cross	Omgeo 4.7.0	00128481		OMGEO-565	Issue	Issue - The LE attribute "OmgeoCTMPriceDigits" only works if PO = ALL. Impact Analysis – Local impact - Checking if LE attribute is set at PO level in addition to PO = ALL.

3.14 Changes in 3.12.0 Version

Capability Group	Capability	Asset Class	Component	Case	APL	Issue	Type	Description
			Omgeo 3.12.0		APL-12883	OMGEO-576	Sec	Issue – Security - Upgrade com.thoughtworks.xstream:xstream library to version 1.4.21.

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4.1 Changes in 4.5.0 Version

Important Note – Excluding coupons from collateral flows.

Capability Group	Capability	Asset Class	Component	HD/Case	APL	Issue	Type	Description
Integration	Trade Integration	Cross	Omgeo 4.5.0	00091881		OMGEO-534	Issue	Issue – Exclude Coupon from msg template OMGEOCTM_REPO_TRADE_DETAIL.xml. Impact Analysis – Local impact to RepoOMGEOCTMFormatter – Removing coupons from collateral flows.

4.2 Changes in 4.6.0 Version

Capability Group	Capability	Asset Class	Component	HD/Case	APL	Issue	Type	Description
			Omgeo 4.6.0		APL-8442	OMGEO-547	Sec	Issue – Security – Compatibility with third party libraries upgrades.

4.3 Changes in 4.7.0 Version

Capability Group	Capability	Asset Class	Component	Case	APL	Issue	Type	Description
Integration	Trade Integration	Cross	Omgeo 4.7.0	00123478		OMGEO-559	Issue	Issue – Incorrect Maturity in TL Message for bonds.

Capability Group	Capability	Asset Class	Component	Case	APL	Issue	Type	Description
								Impact Analysis – Local impact to BondOMGEOCTMFormatter - Setting maturity date from product instead of trade for bonds.
Integration	Trade Integration	Cross	Omgeo 4.7.0	00128481		OMGEO-566	Issue	Issue - The LE attribute "OmgeoCTMPriceDigits" only works if PO = ALL. Impact Analysis – Local impact - Checking if LE attribute is set at PO level in addition to PO = ALL.