Nasdaq Calypso

PBFA Release Notes

March 2025
Approved

This document provides release notes for PBFA Core functions and for the following interfaces:

- **Markit Valuation Service**
- **HSBC**
- **Morgan Stanley**
- **Northern Trust**
- **Quintillion**
- **SEI**

Document History

Published	Summary of Changes
July 2011	New Document
December 2011	Added scheduled task name, added the details for setting valuation date offset for the Import valuation Scheduled task
January 2012	Added error identification in case of failures in uploading trades for valuation to MarkitPV
May 2012	Added Release notes for May 2012 Service Pack
July 2012	Added section 2.2.4.1 Proxy support, 2.2.4.2 Output file name and 4.2 Changes in July service pack
August 2012	Added EquityStructuredOption and Equity Forward to the supported product list. Added release notes for Aug Service pack
September 2012	Added release notes for Sept service pack
November 2012	Added release notes for Oct service pack, Nov service pack
May 2013	Added release notes for May service pack
July 2013	Added release notes for July service pack
Nov 2013	Added release notes for Nov service pack 2.4.1
Jan 2014	Added release notes for Jan SP 2.4.2
Feb 2014	Added release notes for Feb SP 2.4.3
Mar 2014	Added release notes for Mar SP 2.4.4, Mar SP 2.4.5
Apr 2014	Added release notes for Apr SP 2.4.6

Published	Summary of Changes
Jun 2014	Added release notes for Jun 2014 SP 2.5
Aug 2014	Added release notes for Aug 2014 2.5.1
Sep 2014	Added release notes for Sep 2014 2.5.2
Dec 2014	Added release notes for Dec 2014 2.5.3
Jan 2015	Added release notes for Jan 2015 2.6.0
Feb 2015	Added release notes for Feb 2015 2.6.1, Feb 2015 2.6.2
Mar 2015	Added release notes for Mar 2015 2.7.1, 2.9.1
June 2015	Added release notes for Jun 2015 2.10.0
Mar 2016	Added release notes for Mar 2016 2.15.2
September 2018	Added release notes for Sep 2018 3.4.2
October 2018	Added release notes for Oct 2018 2.11.1
November 2018	Updates for version 3.7.0
January 2019	Updates for version 3.4.3
February 2019	Updates for version 3.7.2
March 2019	Updates for version 3.4.4, 3.8.0
May 2019	Updates for version 3.4.5
June 2019	Updates for version 3.8.1
January 2020	Updates for version 3.4.6

Published	Summary of Changes
February 2020	Updates for version 4.0.1
May 2020	Updates for version 4.0.2
July 2020	Updates for version 4.0.3
August 2020	Updates for version 4.0.4
September 2020	Updates for version 3.4.7, 3.4.8, 3.4.9, 4.1.0, 3.8.2
October 2020	Updates for version 4.2.0
November 2020	Updates for version 4.3.0
December 2020	Updates for version 3.4.10, 4.3.1
February 2021	Updates for version 4.4.0, 4.4.1
March 2021	Updates for version 3.4.11
April 2021	Updates for version 4.4.2
May 2021	Updates for version 3.4.12, 4.5.0
June 2021	Updates for version 3.4.13, 4.5.1
July 2021	Updates for version 4.4.3, 4.6.0.
August 2021	Updates for version 4.7.0, 4.7.1.
September 2021	Updates for version 4.8.0.
October 2021	Added release notes for all PBFA interfaces. Updates for version 4.9.0, 4.4.4.

Published	Summary of Changes
November 2021	Updated for version 4.10.0, 4.9.1
January 2022	Updated for version 5.0.0, 5.0.1, 5.0.2, 5.0.3 - Technical release only – Version 17 compatibility
February 2022	Updated for version 4.11.0, 5.1.0
May 2022	Updated for version 5.2.0
August 2022	Updated for version 4.12.0, 5.3.0
December 2022	Updated for version 5.4.0
January 2023	Updated for version 5.5.0
May 2023	Updated for version 5.6.0 – Technical release only
August 2023	Updated for version 5.3.1
September 2023	Updated for 4.13.0, 5.7.0
October 2023	Updated for 5.8.0
January 2024	Updated for 6.5.1 - Technical release only – Version 18 compatibility
February 2024	Updated for 5.9.0 Updated for 6.6.0 – Technical release only
May 2024	Updated for 6.7.0
July 2024	Updated for 5.10.0, 6.8.0
August 2024	Updated for 5.11.0
October 2024	Updated for 5.12.0, 6.9.0, 6.10.0

Published	Summary of Changes
February 2025	Updated for 5.13.0
March 2025	Updated for 6.11.0

Table of Contents

Version 1 and 2 Suite Release Notes

1.1 Changes in May 2012

Markit PV Interface

Added support for following products:

HD – 84073 – Inflation Swap.

HD – 84074 – Credit Default Swaption

HD – 83354 – FRA

HD – 84333 – CDS Index Options

Bugs Fixed:

HD – 85019 – Bug in "Interface_Confirmation"

The interface will now set the HTTP proxy details if the following properties are configured in the env property file calypsouser.properties .<env>:

HTTP_PROXY_HOST=<proxyHost>

HTTP_PROXY_PORT=<proxyPort>

HD – 84119 – set up http proxy for markit uploads

Please refer the HD-85019 for the configuration required.

HD – 84222 – Bug in XSLT (CDSIndex product)

Fixed the issue with the RED value not getting picked up. The interface will now look for the attribute in the product codes first and if not found it will check for the same in the Issuer Legal entity attributes.

HD – 84051 – Bug in the XSLT "IR Swaption" The issues reported are fixed.

HD – 82956 – Other interface types than MarkitPV are not working in PBFATradeReport

This issue has been resolved by getting the interface name from the domain – “CalypsoMapping.Interfaces”. For any Interface name to be supported for the Calypso Mapping Window, its name should be configured in the domain – “CalypsoMapping.Interfaces”.

1.2 Changes in July 2012

Markit PV Interface

Added support for following products:

HD – 84495 – (PBFA-110) Add support for FX Options for MarkitPV

Bugs Fixed:

HD – 86021 – (PBFA-105) Bug in xslt “CDS Swaption”.

HD – 86022 – (PBFA-103) Bug in xslt “CDSIndexSwaption”.

HD – 85723 – (PBFA-88) Bug in xslt “IR Swaption”.

HD – 85742 – (PBFA-92) Bug in xslt “CDS Index”.

HD – 85744 – (PBFA-90) Bug in xslt “FRA”.

HD – 83652 – (PBFA-101) Output file name does not work for INTERFACE_FEED. Refer to “Output File Name” for details.

HD – 85539 – (PBFA-97) Add Authentication support for Proxy. Refer to “Proxy Parameters” for details.

1.3 Changes in August 2012

Markit PV Interface

Please make sure that the latest MarkitPV report template is imported after deploying the latest jar.

Added support for following products:

HD – 85356 – (PBFA-127) Equity Forward support for MarkitPV.

HD – 85153 – (PBFA-96) Equity Structured Option support for MarkitPV.

Bugs Fixed:

HD – 87647 – (PBFA-135) Bug on CDS – REGRESSION.

HD – 87027 – (PBFA-117) Bug in XSLT – CDS Swaption.

HD – 86022 – (PBFA-125) Bug in XSLT – CDS Index Option.

HD – 87026 – (PBFA-116) Bug in XSLT – IR Swaption.

1.4 Changes in September 2012

Markit PV Interface

Added support for following products:

HD – 87901– (PBFA-127) CMS Swap support for MarkitPV.

Bugs Fixed:

HD – 88623 – (PBFA-145) Bug in XSLT – FRA

HD – 87026 – (PBFA-116) Bug in XSLT – IR Swaption

HD – 87772 – (PBFA-144) Modify Algorithm to get the red code on CDS

HD – 88515 – (PBFA-144) Bug in XSLT – CDS Index

HD – 86022 – (PBFA-125, PBFA-103) Bug in XSLT – CDSIndex Swaption

HD – 88522 – (PBFA-152) Bug in XSLT – CDS Swaption

HD – 89300 – (PBFA-156) Bug in XSLT – FX Swap

HD – 89330 – (PBFA-154) Bug in XSLT – Equity Structured Options

1.5 Changes in October 2012

Markit PV Interface

HD – 89736 – (PBFA-161) Regression bug – CreditDefaultSwap

HD – 90246 – (PBFA-163) FRA nominal amount exponential issue for large numbers.

HD – 90260 – (PBFA-165) Regression bug – Issue on Spread for IRS/XCCY Swap

1.6 Changes in November 2012

Markit PV Interface

HD – 90498– (PBFA-167) Issue – PBFA V13 – Equity Structured Option

1.7 Changes in May 2013

Markit PV Interface

HD – 95297– (PBFA-184) Issue – PBFA V13 – CDS Index Option

1.8 Changes in July 2013 Version 2.4.1

Markit PV Interface

HD 94499 INTERFACE_FEED failed due to processing 2-byte characters.

According to this fix, you need to define encoding scheme type in env property. This encoding value should be defined against 'DOCUMENT_CHAR_ENCODING' in env property.

By default, encoding type will be 'UFT-8', but if any value is provided in 'DOCUMENT_CHAR_ENCODING' then it will be given preference for encoding during creation of xml samples.

HD 96282 seniority mapping incorrect

Mappings for Seniority have been added in Calypso Mapping Window. Please run execute SQL with PBFA_MarkitPV_SchemaData.xml. The old mappings need to be removed manually from Calypso Mapping Window.

HD 96279 Valuation date not passed into INTERFACE_FEED

Added logic for modifying the valuation date. By default, valuation date will be current date. For modifying the ValuationDate, you need to provide the Valuation Date Offset set in Scheduled Task window. So for e.g. if ValuationDateOffset is T, then valuation date will be calculated as: (CurrentDate – T).

HD 96595 The element is always empty in the XML file which is generated by the INTERFACE_FEED scheduled task

Mapping for Rolldate tag was added in the transformation

1.9 Changes in Nov 2013 Version 2.4.2

Markit PV Interface

HD 99113 MarkITPV does not handle Total Return Swaps

Added support for the Bond-TRS in v13.

1.10 Changes in Jan 2014 Version 2.4.3

Markit PV Interface

HD 99113 MarkITPV does not handle Total Return Swaps

Added bug fixes for the Bond-TRS in v13.

1.11 Changes in Feb 2014 Version 2.4.4

Markit PV Interface

PBFA – 209: Update the existing PresentValue.xsd of MarkitPV

Replaced the MarkitPV xsd (PresentValue.xsd) with the latest. Following tags were updated:

1. Added a support for ‘bondtotalreturnswap’ element tag
2. Updated the cds-info tag element
3. Updated the credswaption-info tag element
4. Updated the credindex-info tag element
5. Updated the credindextranche-info tag element

HD 104558: MarkitPV xml does not cater Inflation Swap with Custom Index Level

Added support for the FixingDate and FixingRate tags.

For the above changes to work effectively, please import the latest PBFA report template.

1.12 Changes in Mar 2014 Version 2.4.5

Markit PV Interface

HD 105918: Change the Performance Swap template default value to “false” for the tag to adopt initial fixing price

Corrected the implementation for the UseBondSchedule tag for Performance Swap

HD 104558: MarkitPV xml does not cater Inflation Swap with Custom Index Level

Bug fixes for this enhancement.

HD 106252: Product:TRS on bonds. Bond type(CLEAN/DIRTY is not feeding into the XML)

Updated the existing template with ‘Fixing Type’ column.

HD 97349: Missing “red” element in XML file which is generated by the INTERFACE_FEED scheduled task for the CDSIndexOption trade

As part of fix for this issue, added support for the RED, RED_PAIR and RED_TICKER at the product level for the Credit family. So values will be fetched from Product Definition and Issuer, if they exist and the priorities are as follows:

(1) Product’s RED_PAIR

(2) Product’s RED _TICKER

(3) Product’s RED

(4) Issuer Red_ PAIR

(5) Issuer Red_ TICKER

(6) Issuer RED

For the above changes to work effectively, please import the latest PBFA report template after upgrading to the latest PBFA service pack.

HD 107107: MarkitPV – CDX Spread on the xml should be sourced from inception spread (trade price)

The mapping for the Spread was incorrect. It will be sourced from TradePrice.

HD 106647: MarkitPV should not perform any rate rounding when generating the XML for TRS on bond

Fixed the rounding error related to rate and spread for TRS.

1.13 Changes in Mar 2014 Version 2.4.6

Markit PV Interface

HD – 90499 – (PBFA-168) Issue – PBFA V13 – Equity Forward

HD – 90500 – (PBFA-169) Issue – PBFA V13 – ZC Inflation Swap

HD – 90502 – (PBFA-170) Issue – PBFA V13 – FX Forward / FXNDF

1.14 Changes in Jun 2014 Version 2.5.0

Markit PV Interface

HD 106612: Enhance MarkitPV Module to Support Non-Deliverable Swap

Added support for Swap. For the enhancement to work effectively, please import the latest PBFA report template.

1.15 Changes in July 2014 Version 2.5.1

Markit PV Interface

Added support for multiple holidays for trades. This was missing for all the trades.

1.16 Changes in Sep 2014 Version 2.5.2

Markit PV Interface

Added support for ISDA 2014 in PBFA and MarkitPV.

And added a mapping for ISDA 2014 restructuring type in the MarkitPV schema data.

1.17 Changes in Dec 2014 Version 2.5.3

PBFA Core

Upgraded the version of edtftpj jar from 3.2.1 to 4.6.1.

1.18 Changes in Jan 2015 Version 2.6.0

Markit PV Interface

HD 116102: Enhance MarkitPV Module to Support Dividend Swap

Support of Dividend Swap trades for MarkitPV for the following types:

Equity against Fixed Amount

EquityIndex against Fixed Amount Equity against Rate

EquityIndex against Rate

SEI Interface

Added support for following products:

Bond

Bond Asset Backed

Bond MM Discount

Bond MM Interest

Bond CLN

FX

FX Forward

FX Swap

FX Spot

Total Return Swap/ Performance Swap

Future MM

Future FX

Future Dividend

Future Equity Index

Future Volatility

Future Bond

Future Option Bond

Future Option Dividend

Future Option MM

Future Option FX

Future Option Equity Index

Future Option Commodity

Future Option Volatility

ETO Equity

ETO Equity Index

ETO Volatility

Equity

Unitized Fund

Transfer Agent

1.19 Changes in Feb 2015 Version 2.6.1

Markit PV Interface

HD 116102: Enhance MarkitPV Module to Support Dividend Swap

Bug fixes for the Dividend Swap

1.20 Changes in Feb 2015 Version 2.6.2

Markit PV Interface

FXSwap_leg1_FixingDate and FXSwap_leg2_FixingDate, mapping was missing for the FX Swap.

HD 116102: Enhance MarkitPV Module to Support Dividend Swap

As part of fix, ticker value will be sent to MarkitPV as id type ‘Bloomberg’ and there would be mapping for BLOOMBERG value to ‘Bloomberg’.

This is done on based of priority.

IF BLOOMBERG code is given it will be sent across id type ‘Bloomberg’ ELSE Ticker code will be sent across id type ‘Bloomberg’.

1.21 Changes in Mar 2015 Service Pack 2.7.0

SEI Interface

Added support for following products:

IRS

Structured Flow

Future Commodity

Simple Transfer

Call Notice/Loan

FX Option

CDS

Repo Buy/Sell

1.22 Changes in Mar 2015 Version 2.7.1

PBFA Core

This code fix ensures that the PBFA module is compatible with v14.x and that the PBFA Trade Report can be loaded successfully.

HD 130567: v14: Some fields in PBFATradeReport are not correctly displayed

This fix enhances the look & feel of the InterfaceType & Valuation Currency dropdowns in v14.x

1.23 Changes in Apr 2015 Service Pack 2.8.0

MS Trade Interface

Added support for following products:

Future MM

Future FX

Future Dividend

Future Equity Index

Future Volatility

Future Bond

Future Commodity

Future Option Bond

Future Option Dividend

Future Option MM

Future Option FX

Future Option Equity Index

Future Option Volatility

ETO Equity

ETO Equity Index

ETO Volatility

CFD Directional

CFD Pair Trading

CFD Convertible Arbitrage

Quintillion Interface

Included support for following products:

- CDS Index Tranche
- CDS Index
- CDS ABS Index
- CSD Index Option
- CDS Nth Loss
- Structured Flows
- Future MM
- Future Bond
- Swaption
- Equity

Catch All

SEI Interface

Added support for SEI Cash Interface.

Added support for following products:

- PerformanceSwap
- CDSIndexOption
- CDSIndex
- CDSIndexTranche
- CDSNthLoss
- VarianceSwap
- Swaption
- StructuredEquityOption
- FutureOptionFX
- FutureOptionCommodity

Bug fixes added:

- SEI Trade- Country code should be picked up from Bond Product Definition for Bond family trades
- SEI Trade CDS: Price column value should be CashAmount/Principal
- SEI Trade: Date format ‘mm-dd-yyyy’ in sei trade report template should be generic.
- SEI Trade: Simple Transfer: Add column for AccountTo detail in SEI Trade report
- SEI Trade: IRS: Price column value should be CashAmount/Principal

1.24 Changes in May 2015 Service Pack 2.8.1

MS Trade Interface

Report template was missing in the PBFA 2.8.0. We have added the same.

Quintillion Interface

Price calculation corrected for the CDSIndexOption and Swaption

Added support for IssueDate in CDSNthLoss and set it as start date of trade.

CDSSpread should be ignored if empty or NaN for all CDS products.

For Equity and Bond products, on security transfer, payer should be taken for sale and receiver for buy

Date formats should be consistent as yyyy-MM-DD

CustodianAccount for IRS and FX Swap should be counterparty of trade.

For CDS trades, value of NetTradeAmount and NetSettlementAmount should be equal to total of all fees and Interest Accured should not be added to fees.

For CDSIndexTranche and CDSNthLoss, support for Detach and Attach column was added

SEI Interface

SEI Cash – Account Number should be displayed in the exported report.

SEI Cash – Report window should not allow selecting multiple currencies for non-detail account report.

SEI Cash – For Swap trades when a backdated transfer is modified then the cancelled transfer would get displayed in report correctly.

1.25 Changes in May 2015 Version 2.9.0, 2.9.1

Markit PV Interface

HD 123483: MarkitPV did not capture the Fixed Leg of Dividend Swap

Added support for Leg 2 details in dividend swap.

Quintillion Interface

Support for products added:

- Bond-CLN
- FX Option
- FX Swap

Bug fixes added:

- In Equity, when Settlement Currency is different from Trade Currency, Net Settlement Amount should be equal to Net Trade Amount.
- For CDSNthLoss, Trade Product Description should be mapped to Security Description
- Settle Date should be equal to Premium Date for CDSIndexOption
- For CDS: InterestAccured should always be zero.
- The Trade Action should be populated correctly for Future Trades.

SEI Interface

Support for fields added:

- SEI Trade – Maturity Date column was added in CDS Index and call notice
- SEI Trade – Accured Interest column was added in CDSIndex
- SEI Trade – Notional amount should be populated in Quantity column for FX Option.
- SEI Trade – Commission Amount column should have sum of EXECUTION_FEE, CLEARING_FEE and EXCHANGE_COST fee, for Future, FutureOption and ETO products
- SEI Trade – ExecutionFee column should have EXECUTION_FEE instead of EXEC_FEE, for Future, FutureOption and ETO products
- SEI Trade – ClearingFee column should be provided in the report output, for Future, FutureOption and ETO products
- SEI Trade – ExchangeFees column should be provided in the report output even for Future and FutureOption trades.

Bug fixes added:

SEI Trade – For non-performance based ESO trades price is correctly calculated

SEI Trade – For terminated trades, trade date should be same as terminationtradedate.

1.26 Changes in Jun 2015 Version 2.10.0

Markit PV Interface

Cleanup of duplicate fields in report.

There are some duplicate fields which do not populate values like:

Underlying_ProductCode_ISIN

ABS_Nominal

RateIndex

They have been removed.

Quintillion Interface

Change requests/Enhancements

HD 124866: Trade that is terminated and unterminated sends a terminated record to Quintillion

We would handle the trades that have gone through the UNDO_TERMINATION action as follows:

- If TERMINATE and UNDO_TERMINATE are applied on a trade on the same day, the UNDO_TERMINATE will suppress the TERMINATE action and the trade would appear in the output as if it has never been terminated.
- If TERMINATE and UNDO_TERMINATE are applied on different days, a Delete entry would show up on the day the trade has been terminated, but there won't be any output on the day the termination has been undone.

Bug fixes added:

HD 124746: Quintillion – Future – NetSettlementAmount, NetTradeAmount and Commission

NetSettlementAmount, NetTradeAmount and Commission will be populated always. Previously they were not getting populated when even one of following: EXECUTION_FEE, EXCHANGE_COST and CLEARING_FEE were absent.

HD 124746: Quintillion – CDSSpread field not available in exported sheet for product type CDSABSIndex

We have added support for the CDSSpread tag in CDSABSIndex product. It would give spread value of Trade index's definition.

HD 124744: Quintillion – With PriceC quote-Type NetTradeAmount and NetSettlementAmount are coming incorrectly in Quintillion file

When the quote type is PriceC, divide the price value by 100 and would be used to calculate further values.

HD 125091: Quintillion regression – NetSettlementAmount and NetTradeAmount regression

For terminated trades, the termination fee's amount value would be calculated as sum of NetTradeAmount and NetSettlementAmount

SEI Interface

Enhancements/Change Requests added:

HD 125153 – SEI Trade – For swap trade following changes have been done

- Maturity Date column will be mapped to Swap End date.
- AmountLocal column will be mapped to Upfront Fee
- Price column will be mapped to- Notional/AmountLocal.

HD 125094 – SEI (Change Requests) – Change of definition of price field in SEI export

The definition of the price field in the SEI Trade has been changed for some products according to the following:

- FXOption = Quantity /Amount Local
- CDSIndex = Quantity /Amount Local
- CDSIndexOption= Quantity /Amount Local
- Swaption = Principal / Amount Local

HD 125032 – SEI – ESO export does not show the strike field populated with correct value

The Strike Price value would be set as units rather than percent.

HD125039 – SEI – AmountLocal column in exported file should be corrected for multiple products – CDSIndexOptions Swaptions CDS CDSIndex

The calculation of AmountLocal has been changed for products mentioned below:

- Swaptions, CDSIndexOption – AmountLocal column will be mapped to Premium fee amount.
- CDS & CDSIndex – AmountLocal column will be mapped to Upfront Fee Amount.

Irrespective of the trade status the trade fees will be mapped to Amount Local column

HD 125056 – SEI (Change Request) – for FX Swaps the FarLeg Amounts Received and Delivered are not shown correctly.

We have swapped the values of FarlegAmount Received and FarLeg Amount Delivered

HD125038 – SEI (Change Request) – Settlement date for FXOptions should be Trade Fee settlement date on exported file

Settlement Date, for FXOption trades will be the farthest of the settlement dates of all the trade's fees.

HD 125097 – SEI(Change Requests) Country of Counterparty has been made mandatory field

SEI Trade – WE have added support for Notional Currency field in FX Option and it would be mapped to TradeNegotiatedCurrency

Bug fixes added:

SEI Trade – Trade booked and cancelled on the same day would not be reported.

SEI Trade – Trade previously reported to SEI, and then canceled, would be reported as canceled.

Start Date and End Date configured in Schedule Task were ignored while execution.

Changes have been made so that process start date and end date of report template will be populated as per Start date and End date of Schedule Task, so trades would be filtered as per Trade Updated date rather than the trade date.

1.27 Changes in Jul 2015 Service Pack 2.11.0

MS Trade Interface

The trade inclusion criteria (economically significant columns) was being ignored for a given date range and trade amends

Quintillion Interface

HD 124992: CDSSpread field not available in exported sheet for product type CDSABSIndex

Get the value of spread from the trade's index definition and map it to CDSSpread tag, only for CDSABSIndex products.

HD 125376: Quintillion Equity Custondian Account not coming correct in exported file

Corrected the custodian Account mapping for Equity trades. For a Buy trade, the custodian account should be taken from RECEIVE Security row in transfers.

For a Sell trade, the custodian account should be taken from PAY Security row in transfers.

HD 125475: Futures Quantity Field is incorrect

Corrected the mapping of quantity field in Future Product so that it takes value from Quantity field.

SEI Interface

Enhancements/Change Requests added:

HD 125444 – SEI (Change Requests) – Change of definition of price field in SEI export

The definition of the price field in the SEI Trade has been changed for some products according to the following:

- Swaption -> Price = AmountLocal / Principal
- VarianceSwap -> Price = AmountLocal/ Principal
- CDSIndexOption -> Price = AmountLocal / Qty
- CDSIndex -> Price = AmountLocal/ Qty
- FXOption -> Price =AmountLocal / Qty
- Swap ->Price=AmountLocal/Notional

HD 125444 – SEI(Change Request) – AmountLocal column in exported file should be corrected for multiple products – EquityStructuredOption, FutureOption, VarianceSwap

AmountLocal column mapping updated for following product types

- EquityStructuredOption -> AmountLocal = Premium Fee
- FutureOption Trades -> AmountLocal = Sum of all Fees (clearingFees+ExecutionFees+ExchangeFees)
- VarianceSwap -> Upfront Fee

HD 125444 – SEI(Change Request) – Strike price column needs to be updated for ETOEquityIndex and FutureOptionBond

"Strike Price" should show the strike of the trade for products ETOEquityIndex and FutureOptionBond.

HD 125444 – SEI (Change Request): Currency Column is not showing correct currency for FX trades

For Buy FX Forward and FX Spot Trade, the currency should be Primary Currency.

HD 125103 – SEI (Change Requests) – Added Termination Amount and Termination End date

Termination Amount is mapped to amount of trade's termination fee.

Termination End Date is mapped to End date of the trade's termination fee.

Added support for the Transfer Agent

HD 125108 – SEI (Change Requests) – Changes in "Security Identifier" in SEI reports for multiple products and remove Commission Amount and BB Global Id columns

Mapping of Security Identifier has been changed for Future, ETO, Future Options (Listed derivatives) from Underlying product code ISIN to BB_TICKER_EXCHANGE

Removed Commission Column and BB Global Id column from SEI export files.

Bug fixes added:

SEI Trade – Country of Counterparty would show short country codes instead of full name.

HD 125443 – SEI Trade: Settlement Date for Swaption trade in the SEI output is not populating Fee End Date

Used the maximum-fee-date implementation from FX Option products' mapping and map the Settlement Date column for Swaption products.

1.28 Changes in October 2018 Version 2.11.1

Markit PV Interface

HD164399 (PBFA-1120) – Even when the HTTPConnection has failed, DefaultInterfaceClient.sendReport() method always returns true, when using HTTP Transport.

The scheduled task is now properly failing is the connection is lost.

1.29 Changes in July 2015 Service Pack 2.12.0

HSBC Interface

Support for fields added:

HD 126121 – Trade created and cancelled in same day should not be reported

Bug fixes added:

HD 125976 – HSBC Bugs reported

- Counterparty Column should show the BIC code. This is mapped to Payer.Agent.Attribute.BIC_CODE for Sell-type and Receiver.Agent.Attribute.BIC_CODE for buy type trades.
- Repo trade amends were not getting captured correctly. We have corrected the same.
- When a trade has canceled transfers (which it will have when amended), the values for columns Securities Account and Place of Settlement are sourced from the cancelled transfers. They should be using the verified transfer.
- Ignore the rows associated with trades that have a settle date in the past.
- Enhanced the trade amendment check so that time in trade audits is taken into account.

MS Trade Interface

Support for fields added:

Amount should be reported with sign: Positive for Buy and negative for Sell

Quantity should be reported instead of Nominal from Trade.

Support for Contract_Security_Description was added and it contains the Product Description from Trade.

Added Support for Execution_Time column based on Trade time and timezone is GMT.

Column Execution_Fee is mapped to fee type EXECUTION_FEE of the trade and will have absolute value.

Column Commission is mapped to fee type CLEARING_FEE of the trade and will have absolute value.

Column Exchange_Fee is mapped to fee type EXCHANGE_COST of the trade and will have absolute value.

Fee mapping is made configurable via the CalypsoMapping Window

Executing Broker value is determined from “MS_BROKER” attribute of the broker LE. If broker is not present then “MS_BROKER” attribute of the counterparty LE is used.

Clearing Broker value is determined from “MS_BROKER” attribute of the counterparty LE.

Execution Method column is fetched from “ExecutionMethod” attribute of LE Executing Broker. If Executing Broker is not present than from same attribute of LE Clearing Broker.

Bug fixes added:

An already reported (Verified status) trade when Cancelled without any amendment will be reported

For ETO, quote name was calculated from the underlying contract. We have corrected the same so that quote name is taken from underlying product.

HD125161: Trades of status VERIFIED which are reported for the first time will be reported with Transaction Status – NEW and Trades of status VERIFIED which were reported earlier and have economic amendments will be reported with Transaction Status – COR

Quintillion Interface

Change requests/Enhancements

HD 125770: Mapping for FutureEquityIndex product is added

HD 125770: Update mapping of InvestmentType and InvestmentID for FXSwap

- For Decomposed Forward, InvestmentType should be ForwardFX and Investment ID should be Curr1/Curr2 instead of Curr1Curr2
- For Decomposed Spot, InvestmentType should be SpotFX and InvestmentID should be Curr1/Curr2 instead of Curr1Curr2

HD 125770: Update mapping of InvestmentType and InvestmentID for FXSwap

- The Broker tag’s value should be the broker of the trade, only if the trade has a commission associated with it. It should be empty otherwise.
- The CustodianAccount tag’s value should be the trade’s counterparty.

Bug fixes added:

HD 125768: FX option Bugs

- The values of Upper Barrier and Lower Barrier were being populated as infinity. We have corrected the same and they will now be populated as empty.
- The Price column in FX Option was not correctly supporting all Price formats. We have extended the mapping of Price column so that it displays corrected the price format to Pips.
- Added the mapping for ExerciseDate and mapped it to ExpiryDate.

HD 125790: Corrected the mappings for FX Swap trades

- Spot date is correctly populated in Decomposed Forward trade and is kept empty for decomposed Spot trade
- Corrected mappings for Trade Currency, SettlementCurrency, Quantity and NetSettlementAmount

HD125849: BondCLN trades reported incorrectly

Bond trade created and cancelled on same day was being reported twice, we have corrected the same.

SEI Interface

Enhancements/Change Requests added:

HD 125905 – SEI (Change Requests) – Support for Call/Put indicator added for ETOEquityIndex.

HD 125905 – SEI (Change Requests) – Added support for Other Currency and Other Currency Amount columns for FX option trades

HD 125444 – Transfer Agent: Added support for the Transfer Agent Trades

HD 125905 – SEI (Change Requests) – Added support for Maturity Date for Variance Swap, it is mapped to Observation end date

HD 125905 – SEI (Change Requests) – Added support for Termination Trade Date column and it is mapped to TerminationTradeDate Keyword from Trade.

HD 125905 – SEI (Change Requests) – Added support for TradeComment column for all products and is mapped to Comments field from Trade.

HD 125905 – SEI (Change Requests) – Mapping for Expiration Date is populated for Futures & ETO from Contract Expiry field and for FutureOptions from OptionExpiryDate field in trade

HD 125905 – SEI (Change Requests) – Trade Date and Settlement Date column values should be consistent irrespective of the Trade status.

HD 125905 – SEI (Change Requests) – Margin Call : Added support for the Margin Call Trades

HD 125878 – SEI Cash (Change Requests) – Added support for Currency column whose value is mapped to Settle Currency and Legal Entity column whose value is mapped to PO

HD 125878 – SEI Cash (Change Requests) – Added support for Detail By Account report type.

Bug fixes added:

HD 125444 – SEI Trade – Fixed NPE in Country of Counterparty.

SEI Cash – For Backdated Transfers the filters (Account ID and Agent ID) were not getting respected, we are corrected the same.

HD 125946 – SEI Trade – Settlement Date was not getting populated for CDSINdex booked with fees is terminated. We have fixed the same.

HD 126257 – SEI Trade- Premium amount is corrected to have negative sign for buy & positive sign for sell trades.

1.30 Changes in July 2015 Service Pack 2.12.1

SEI Interface

HD 126533 – SEI Cash – Fixed Exception when Detail by Account is selected.

1.31 Changes in Aug 2015 Service Pack 2.13.0, 2.13.1, 2.13.2

HSBC Interface

HD 126622 – HSBC Change Requests

- (Added in 2.13.0) The mapping of the value of Place of Settlement column has been set to the BIC code of agent of counterparty. This is based on the value of Xfer Pay/Rec column for transfer of type Security, if it is Pay then Receiver.Agent.Swift else Payer.Agent.Swift.
- (Added in 2.13.2) However, if there is a third party involved in the trade, then it will be set to the trade's Security transfer's Payer.Intermediary.Swift for BUY type trades and Receiver.Intermediary.Swift for SELL type trades.
- (Added in 2.13.0) Counterparty column has been remapped to trade's Security transfer's Xfer Their Agent Account
- (Added in 2.13.2) However, if there is a third party involved in the trade, then it will be set to the trade's Security transfer's Payer.Intermediary.Account for BUY type trades and Receiver.Intermediary.Account for SELL type trades.
- "Securities Account at the Counterparty" column is set only if the trade has a third-party involved. In that case, it is mapped to the trade's Security transfer's Payer.Agent.Account for BUY type trades and Receiver.Agent.Account for SELL type trades.
- "Settlement Amount" column has been modified to show the absolute value of the trade's settlement amount.

MS Trade Interface

Support for fields added:

HD126595 – Sec_Identifier column has been mapped to BB_ID_BB_UNIQUE product code of the traded instrument (FutureTrades, FutureOption Trades and ETO Trades)

Quantity column should display absolute value of trade quantity.

SEI Interface

Enhancements/Change Requests added:

HD126754 – SEI Cash Enhancements

- Backdated transfers should be included at the beginning of the report i.e after the opening balance. The balances in the backdated transfer rows should be same as opening balance.
- For backdated bond and equity (position based products) the Amount Local column should be based on MONEY AMOUNT.

HD 126863 – SEICash – T-1 movements on Cash balance is not captured

- An already reported backdated transfer when CANCELLED was being missed in the report for a given date range. We have corrected behavior to include now amended as well as Cancelled backdated transfer.
- When a backdated transfer is booked and modified within the report range both the latest and the CANCELLED transfers were included, we have corrected to include only the latest transfer
- We have excluded the backdated transfers of type SECURITY from the report and instead we are including only the corresponding cash transfer for the same.

1.32 Changes in Aug 2015 Service Pack 2.13.3

SEI Interface

HD 127173 – SEI Trade Interface – Trade Comments with multiple lines were not shown correctly in the SEITrade exported files, we have corrected the same.

1.33 Changes in Aug 2015 Service Pack 2.14.0

HSBC Interface

HD 127292 – Interface_Feed ST fails if FTP is not configured.

- We have fixed a bug which prevents update of LAST_RUN_TIME and also fails schedule task if the transport type attribute is empty. The report will be generated and exported as per the value in the Output folder of ST.
- We have fixed a bug which expects tradeCancelStatus domain to be populated with CANCELED, so that Cancelled trades are part of report. We have fixed this issue.

MS Trade Interface

Support for fields added:

HD 127292 – Interface_Feed ST fails if FTP is not configured.

- We have fixed a bug which prevents update of LAST_RUN_TIME and also fails schedule task if the transport type attribute is empty. The report will be generated and exported as per the value in the Output folder of ST.

Quintillion Interface

HD 127292 – Interface_Feed ST fails if FTP is not configured.

We have fixed a bug which prevents update of LAST_RUN_TIME and also fails schedule task if the transport type attribute is empty. The report will be generated and exported as per the value in the Output folder of ST.

SEI Interface

Enhancements/Change Requests added:

HD 127280 – SEICash report should show ISIN in the Column InvestID for Bond cash movement

- We have added support for ISIN Product Code in SEI Cash report, for the column InvestID.

Bug fixes added:

HD 127292 – Interface_Feed ST fails if FTP is not configured.

- We have fixed a bug which prevents update of LAST_RUN_TIME and also fails schedule task if the transport type attribute is empty. The report will be generated and exported as per the value in the Output folder of ST.

1.34 Changes in Nov 2015 Service Pack 2.15.0

(Requires Data Uploader 4.3.x & above)

MS Trade Interface

Execution Time not getting populated.

- We have fixed mapping for the Execution time in the output report. It was not getting populated with the correct value.

New trade saved and verified via STP is not populated in the report

- We have fixed an issue which dropped trades from report if they are booked and verified via STP in workflow.

Quintillion Interface

HD 128285 – Quintillion – CR – Settle Date in case of Full Termination and Novation.

For partial termination/novation action, the new trades generated will have FinalMatDate populated in the SettleDate column which is Settlement Date of Termination Fee.

HD 127444 – Quintillion : Change Trade Date to TransferDate in case of New Trade generated after Partial Termination/Novation or Full Novation

For partial termination/novation action, the new trades generated will have TransferDate populated in the TradeDate column

SEI Interface

Mapping for Expiration Date is populated for ETO from OptionExpiryDate field in trade

HD 127292 – Processing Org filter is not working in SEI Cash report.

- We have added support for Processing Org filter in the SEI Cash Report along with Agent, Account and Currency filter

1.35 Changes in Jan 2016 Service Pack 2.15.1

(Requires Data Uploader 4.3.x & above)

Quintillion Interface

HD 128285 – Quintillion – CR – Settle Date in case of Full Termination and Novation.

- This code fix will ensure that the irrespective of the Trade status whether its TERMINATED, FO_TERMINATE, BO_TERMINATE when a trade is fully/partially terminated or novated, the settle date of the terminated trade will represent the termination fee settlement date i.e. the keyword FinalMatDate rather than the Trade settle date. This fix will eliminate the dependency on the TERMINATED trade status.

New transfer trade shows up as Deleted Entry

- Code changes have been made so that a new trade created after partially novating or terminating a trade will be reported with action NEW rather than deleted.

HD 130633 – Incorrect fee populated in NEW/TERM trades for OTC

- Code changes are done to ensure that if a CDS trade is booked with upfront fee & terminated with Termination Fee, while reporting the terminated trade only the termination fee will be shown & not the sum of upfront & termination fee. This will apply to all flavors of CDS, CDS Option & IRS.

SEI Interface

HD 131373 – SEI Cash Backdated transfers when cancelled do not get displayed in report

- We have added support for Processing Org filter in the SEI Cash Report along with Agent, Account and Currency filter

1.36 Changes in Mar 2016 Version 2.15.2

Markit PV Interface

HD 132697: V14: ClassCastException in PBFATradeReport

1.37 Changes in Jan 2016 Service Pack 2.15.4

SEI Interface

HD 144900 – SEI Trade file extract has the incorrect notional on a call notice following a principal change

- Changed mapping of Quantity field to Pricer_Notional column of SEI Trade Report for Call Notice product to capture current notional amount.
- Updated SEI trade report template needs to be imported.

Version 3 Suite Release Notes

2.1 Initial Release: Oct 2016 – Service Pack (3.0.0)

Northern Trust Interface

Included support for followingproducts:

FX Option [Vanilla & Barrier] (FXO & FXOBAR)

OTC Equity Option [Index & ETF] (IXO & ISO)

OTC Commodity Option [Index & ETF] (IXO & ISO)

OTC Fixed Income Option (ISO)

CDS (CDS_SN)

CDX [CCP] (CDS_IX)

IR Swap (IRS)

IR Swap [CCP] (IRS_CCP)

IR Swaption (SWO)

Equity TRS [Index & ETF] (EQIX)

Commodity TRS [Index & ETF] (COMS_IX & COMS_IXER)

Listed Futures (ETD)

2.2 Bug Fix Release: Oct 2016 – Service Pack (3.0.1)

Northern Trust Interface

Following bug fixes are included:

Asset Description is updated to contain the product description

Country of Quotation: This has been updated to ensure it is ISO code for Country.

NoOfAssociatedTrades: This is always 1 as we will not be supporting bulk trades.

CLIENT_INT_ID will contain the TradeID for Listed Futures

ClientAcctCode field will be populated with the externalRef of the Strategy. The StrategyID will be available in the trade keyword. Extract the Strategy based on Id and populate the externalRef field of the strategy in the ClientAcctCode field.

ExpiryCity will be populated for Swaption Trade along with the FXO.

MarketIdentifierCode will be populated with 4 char ISO.

Notional Currency field will be populated for ISO/IXO trades.

Fixed an issue, which caused error in OTC equity Option when Fixing Based is Marked.

PaymentDay field will be populated correctly instead of zero for SWO and EQIX.

Populate values for ClearingBroker, ClearingCommission, Id type=BLOOMBERG and OpenCloseInd field for ETD trades.

HD 143051: The fees and Notional were getting rounded to one digit and this is fixed.

2.3 Service Pack Release: Nov 2016 – Service Pack (3.1.0)

Northern Trust Interface

HD 143381

Following enhancements are included:

Added support for SetlltmentType=Auction for CDX

Added support for the Listed Equity Options

Added support for the SecurityID and SecurityIdentifierType from Product security Code for ISO/IXO and TRS

Added support for the SFTP for NT Ack/Nack Handling.

Added support for TerminationType Keyword and we are populating it in Remarks1 Tag.

Following bug fixes are included:

We have corrected the representation of Notional fields, they were in Scientific notation earlier.

2.4 Service Pack Release: Nov 2016 – Service Pack (3.2.0)

Northern Trust Interface

HD 144034

Following enhancements are included:

Enhanced: Commission value should be sum of the amounts of all the Fees in the trade for the ETD trades: Listed Futures and Listed Equity options.

Populate the Remarks4 Tag with the Underlying details for Commodity.

Following bug fixes are included:

We have made corrections to ensure that Settlement Amount, Gross consideration and Quantity should not be Negative value.

We have corrected Original Price to contain value of Price for ISO and IXO

We have corrected Unit value to have correct default value instead of NaN.

We have corrected Index field to populate Index Name

2.5 Bug Fix Release: Dec 2016 – Service Pack (3.2.1)

Northern Trust Interface

Following bug fixes are included (HD 144728):

We have corrected the logic to parse NACK for Trade level acknowledgement.

The reset sequence number would be 999999999 for EOD file.

2.6 Service Pack Release: Apr 2017 – Service Pack (3.2.2, 3.2.3)

Northern Trust Interface

HD 145663: Correcting the Commodity EquityLinkedSwap XML file generation.

Made changes for populating the COMS_IX and COMS_IXER xmls. Execute SQL should be performed post applying the patch.

HD 149492: We have corrected Start Date mapping for IRS trades

HD 149491: We've made the corrections to ensure that depending on the fees direction, Fee amounts will be displayed as negative values.

2.7 Changes in Jul 2017 Service Pack 3.2.4

Northern Trust Interface

Added support for the SFTP proxy.

2.8 Service Pack Release: Dec 2017 – Service Pack (3.2.5)

Northern Trust Interface

HD 154548: Fixed the issue; TermFees will be populated in XML as displayed in the system instead of Scientific Notation.

HD 155048: Fixed the issue; Start and End dates in the generated xml file corresponds to Start and End Dates of SwapLeg for Swaption Trade.

2.9 Service Pack Release: October 2018 – Service Pack (3.2.9)

Northern Trust Interface

HD165483: Need <Remarks3> tag inside <Envelope>tag for file generated by scheduled task in INTERFACE_FEED_NT.

Added <Remarks3> tag for all underlying products of Equity Linked Swap trades: EQIX, COMS_IXER and COMS_IX.

2.10 Service Pack Release: December 2018 – Service Pack (3.2.10)

Northern Trust Interface

HD165483: Need <Remarks3> tag inside <Envelope>tag for file generated by scheduled task in INTERFACE_FEED_NT.

Added <Remarks3> tag for all underlying products of Equity Linked Swap trades: EQIX, COMS_IXER and COMS_IX.

2.11 Service Pack Release: Jan 2017 – Service Pack (3.3.0)

Northern Trust Interface

Following enhancements are included:

We have ensured JAVA 8 Compatibility.

Following bug fixes are included:

- We have fixed an issue for Equity Option Trades not being exported for Calypso 14.0, 14sp1 and 14sp2.

2.12 Service pack release: Apr 2017 – Service Pack (3.4.0)

Northern Trust Interface

We have removed the edtftpj-pro-5.1.0.jar from PBFA module, as PBFA is dependency on the datauploader module. Datauploader module contains edtftpj-pro- 5.2.1.jar.

2.13 Changes in September 2018 Version 3.4.2

Markit PV Interface

HD166115 (PBFA-1113) – Add support for Inflation Swaps with lag element.

Added PayResetLag and RecResetLag to report template resources/calypso/mapping/markitpv/PBFATrade_MarkitPV_Final.xml – Make sure to import the new report template.

HD160015 (PBFA-1104) – PBFA for EquityStructuredOption failed to upload to MarkIT.

If TICKER and ISIN are both present in underlying Equity, then TICKER is not populated in the generated file since it is not supported by Markit.

HD159741 (PBFA-1102) – PBFA Markit valuation failed for CDSIndexTranche.

HD156648 (PBFA-1094) – PBFA Markit valuation for FXNDF, the position booked is in the wrong amount.

2.14 Changes in January 2019 Version 3.4.3

Markit PV Interface

HD166115 (PBFA-1154) – Add support for Inflation Swaps with lag element – Additional fix.

Fixed the issue by populating absolute value of index fixing lag.

2.15 Changes in March 2019 Version 3.4.4

Markit PV Interface

HD175187 (PBFA-1167) – The valuations for NDS trades are not downloaded from MarkIt.

Removed <currencytype>NONDELIVERABLE</currencytype> tag in both legs.

2.16 Changes in May 2019 Version 3.4.5

Markit PV Interface

HD177567 (PBFA-1173) – Add <accrualstartdate> field in each leg for product types Swap and SwapCrossCurrency.

Added support for <accrualstartdate> for IRS and SwapCrossCurrency.

2.17 Changes in January 2020 Version 3.4.6

Component	HelpDesk	Issue	Type	Description
PBFA 3.4.6 Markit PV	187427	PBFA-1196	Enh	Issue – Add necessary fields to handle Overnight Interest Swap (OIS) trades. Fix – Added tags CompoundingFrequency and FixingFrequency.
PBFA 3.4.6 Markit PV	183524	PBFA-1188	Enh	Issue – Equity Swap trade failed to be uploaded to MarkIT. Fix – Added support for fixed legs.

2.18 Changes in September 2020 Version 3.4.7, 3.4.8, 3.4.9

Important Note

Make sure that you re-import the template PBFATrade_MarkitPV_Final.xml – See issue PBFA-1241 below for details.

Component	HD/Case	Issue	Type	Description
PBFA 3.4.9 Markit PV	196658	PBFA-1226	Issue	Issue – Equity Swap MarkIT XML: Lag and Holiday Code missing on both legs.

Component	HD/Case	Issue	Type	Description
PBFA 3.4.9 Markit PV	196273	PBFA-1223 PBFA-1229	Issue	Issue – Signs of the notional are incorrect in both Receive and Pay Equity Swap trades, and spread is missing in the XML.
PBFA 3.4.9 Markit PV	00002307	PBFA-1241	Enh	Issue – When generating the MarkPV XML request, the frequency of the funding leg is incorrectly set to the frequency of the equity leg. Fix – Introduced tag CouponFrequency for the Frequency of the Funding Leg. The Frequency of the Funding Leg can only be edited when DateCalcMethod = "Independent" or DatCalcMethod = "Payment -> Fixing Date". Otherwise, Funding Leg Frequency = Equity Leg Frequency. Make sure that you re-import the template PBFATrade_MarkitPV_Final.xml.

2.19 Changes in December 2020 Version 3.4.10

Component	HelpDesk	Issue	Type	Description
PBFA 3.4.10 Markit PV	00005473	PBFA-1271	Enh	Issue –Add tags <fixingrate> and <fixingdate> in MarkitPV. Fix – Added tags <fixingrate> and <fixingdate>.
PBFA 3.4.10 Markit PV	00004790	PBFA-1269	Enh	Issue – Tag <rolldate> should be populated with the most recent fixing date, instead of the first fixing date. Fix – If the <fixingdate> tag is populated, <rolldate> is set to <fixingdate>, otherwise it is set to the first fixing date.
PBFA 3.4.10 Markit PV	00006660	PBFA-1265	Enh	Issue – Tag <rolldate> missing for receive leg in XML generated by MarkitPV. Fix – Tag <rolldate> has been added to receive leg.

Component	HelpDesk	Issue	Type	Description
				PayLegRollDate is mapped to <rolldate> of Leg 1 and RcvLegRollDate is mapped to <rolldate> of Leg 2.

2.20 Changes in March 2021 Version 3.4.11

Component	HD/Case	Issue	Type	Description
PBFA 3.4.11 Markit PV	00010747	PBFA-1286	Issue	Issue – Cross-currency Swap – Tag <rolldate> should contain most recent Pmt Begin Date regardless of holiday based on Valuation Date. Fix – If the valuation date falls in the range of Pmt Begin date, the most recent Pmt Begin Date is picked, otherwise the first Pmt Begin Date is picked.

2.21 Changes in May 2021 Version 3.4.12

Component	HD/Case	Issue	Type	Description
PBFA 3.4.12 Markit PV	00012780	PBFA-1306	Issue	Issue – PBFA Equity Swap fixing date incorrect for first cashflow. Fix – For the first cashflow row, if the fixing date is after the valuation date, then consider the Fixing Start Date which is StartDate +/- Fixing Date Lag offset with Fixing Date Lag Holidays.
PBFA 3.4.12 Markit PV	00013817	PBFA-1303	Issue	Issue – If the rate of the funding leg is less than 0.1%, the rate field sent is set to NaN and fails to upload to MarkIT. Fix – Removed exponential notation.
PBFA 3.4.12 Markit PV	00012281	PBFA-1298	Enh	Issue – For IRS trades, compounding fields are missing for the floating leg ingenerated XML.

Component	HD/Case	Issue	Type	Description
				Fix – The following tags have been added to PBFA_MarkitPV_SchemaData.xml: CompoundMethod FixingCompoundMethod Possible values: Interface Value = Straight Compounding / Calypso Value = Spread Interface Value = Spread Exclusive Compounding / Calypso Value = SIMPLE_SPREAD Interface Value = Flat Compounding / Calypso Value = Flat

2.22 Changes in June 2021 Version 3.4.13

Important Note

Make sure that you re-import the template PBFATrade_MarkitPV_Final.xml – See issue PBFA-1291 below for details.

Component	HD/Case	RPM	Issue	Type	Description
PBFA 3.4.13 Markit PV	00011437	RPM-5090	PBFA-1291	Enh	Issue – Add support for Amortizing Schedule in MarkIT XML. Fix – Added field PrincipalStructure in Template. When PrincipalStructure = Schedule, the Amortizing Schedule is displayed in the XML file sent to MarkIT under tag <amortizingdates>.

2.23 Internal Releases – 3.5.1, 3.5.2, 3.5.3

Northern Trust Interface

We have updated the schema-data files and have made the descriptions consistent.

2.24 Service Pack Release: Oct 2017 – Service Pack (3.5.4)

Northern Trust Interface

We have updated the dependency. For xml parser we now use stax-1.0.2 instead of sjxsp_1.0. We have also included the calypso-pbfa.cpc file, that will replace while patching the sjsxp_1.0 jar from the deployed-folder. So any clients using a lower version of PBFA, when they upgrade to this PBFA version, sjsxp_1.0 jar will be automatically deleted from the classpath.

HD 149492: We have corrected Start Date mapping for IRS trades

HD 149491: We've made the corrections to ensure that depending on the fees direction, Fee amounts will be displayed as negative values.

2.25 Changes in October 2018 Version 3.7.0

Markit PV Interface

HD166115 (PBFA-1126) – Add support for Inflation Swaps with lag element.

Added PayResetLag and RecResetLag to report template resources/calypso/mapping/markitpv/PBFATrade_MarkitPV_Final.xml – **Make sure to import the new report template.**

HD164399 (PBFA-1119) – Even when the HTTPConnection has failed, DefaultInterfaceClient.sendReport() method always returns true, when using HTTP Transport.

The scheduled task is now properly failing is the connection is lost.

2.26 Changes in February 2019 Version 3.7.1, 3.7.2

Markit PV Interface

HD166115 (PBFA-1153) – Add support for Inflation Swaps with lag element – Additional fix.

Fixed the issue by populating absolute value of index fixing lag.

Northern Trust Interface

HD165482 (PBFA-1142) -Need <Remarks3> tag inside <Envelope>tag for all products under EquityLinkedSwap trade.

Added Remarks3 support for COMS_IXER and COMS_IX product types in EquityLinkedSwap trade.

HD165483: Need <Remarks3> to be rounded to 4 decimal places.

<Remarks3> field is now rounded to 4 decimal places.

2.27 Changes in March 2019 Version 3.8.0

Markit PV Interface

HD177048 (PBFA-1171) – Check that all fixes from 2.11.1 are in version 3.8.0.

(PBFA-1168) – SQL binding implementation.

HD175187 (PBFA-1165) – The valuations for NDS trades are not downloaded from MarkIt.

Removed <currencytype>NONDELIVERABLE</currencytype> tag in both legs.

HD166115 (PBFA-1155) – Add support for Inflation Swaps with lag element.

Added PayResetLag and RecResetLag to report template resources/calypso/mapping/markitpv/PBFATrade_MarkitPV_Final.xml – Make sure to import the new report template.

Northern Trust Interface

HD165483: Need <Remarks3> to be rounded to 4 decimal places.

<Remarks3> field is now rounded to 4 decimal places.

HD165483: Need <Remarks3> tag inside <Envelope>tag for file generated by scheduled task in INTERFACE_FEED_NT.

Added <Remarks3> tag for all underlying products of Equity Linked Swap trades: EQIX, COMS_IXER and COMS_IX.

2.28 Changes in June 2019 Version 3.8.1

Markit PV Interface

HD177567 (PBFA-1173) – Add <accrualstartdate> field in each leg for product types Swap and SwapCrossCurrency.

Added support for <accrualstartdate> for IRS and SwapCrossCurrency.

MS Trade Interface

PBFA-1184 – MS trade report is not honoring lifecycle actions.

Corrected SQL query to retrieve the trades with economic changes.

SEI Interface

PBFA-1182 – SEI Cash Activity report and interface feed is not working.

Corrected SQL query to load the SEI report.

2.29 Changes in September 2020 Version 3.8.2

Component	HelpDesk	Issue	Type	Description
PBFA 3.8.2 Markit PV	187427	PBFA-1197	Enh	Issue – Add necessary fields to handle Overnight Interest Swap (OIS) trades. Fix – Added tags CompoundingFrequency and FixingFrequency.
PBFA 3.8.2 PBFA Core		PBFA-1193	Issue	Issue – Remove any printstacktrace().
PBFA 3.8.2 Markit PV	183524	PBFA-1189	Enh	Issue – Equity Swap trade failed to be uploaded to MarkIT. Fix – Added support for fixed legs.

Version 4 Suite Release Notes

3.1 Changes in February 2020 Version 4.0.0, 4.0.1

Component	HelpDesk	Issue	Type	Description
PBFA 4.0.1 PBFA Core		PBFA-1203	Enh	Issue – Upgrade Dozer library to version 6.5.0.
PBFA 4.0.1 PBFA Core		PBFA-1200 PBFA-1207	Enh	Issue – Upgrade library apache-httpclient:commons-httpclient:3.1 to org.apache.httpcomponents:httpclient:4.5.8. httpclient:commons-httpclient:3.1 is no longer shipped with 16.1 Maintenance Releases.
PBFA 4.0.1 Markit PV	187427	PBFA-1195	Enh	Issue – Add support for OIS trade fields. Fix – Added CompoundingFrequency and FixingFrequency.
PBFA 4.0.1 PBFA Core		PBFA-1192	Issue	Issue – Remove any printstacktrace().
PBFA 4.0.1 Markit PV	183524	PBFA-1187	Enh	Issue – Equity Swap trade failed to be uploaded to MarkIT. Fix – Added support for fixed legs.
PBFA 4.0.1 Markit PV	177567	PBFA-1175	Enh	Issue – Add <accrualstartdate> field in each leg for product types Swap and SwapCrossCurrency. Fix – Added support for <accrualstartdate> for IRS and SwapCrossCurrency.
PBFA 4.0.1 MS Trade		PBFA-1185	Enh	Issue – MS trade report is not honoring lifecycle actions. Fix – Corrected SQL query to retrieve the trades with economic changes.

Component	HelpDesk	Issue	Type	Description
PBFA 4.0.1 SEI		PBFA-1183	Issue	Issue – SEI Cash Activity report and interface feed is not working. Fix – Corrected SQL query to load the SEI report.

3.2 Changes in May 2020 Version 4.0.2

Component	HelpDesk	Issue	Type	Description
PBFA 4.0.2 PBFA Core		PBFA-1214	Enh	Issue – Upgrade library org.codehaus.groovy:groovy to version 2.4.16.

3.3 Changes in July 2020 Version 4.0.3

Component	HelpDesk	Issue	Type	Description
PBFA 4.0.3 Markit PV	196658	PBFA-1225	Issue	Issue – Equity Swap MarkIT XML: Lag and Holiday Code missing on both legs.
PBFA 4.0.3 Markit PV	196273	PBFA-1222	Issue	Issue – Signs of the notional are incorrect in both Receive and Pay Equity Swap trades, and spread is missing in the XML.

3.4 Changes in August 2020 Version 4.0.4

Component	HelpDesk	Issue	Type	Description
PBFA 4.0.4		PBFA-1234	Enh	Issue – Upgrade library httpclient to version 4.5.9.

Component	HelpDesk	Issue	Type	Description
PBFA Core				
PBFA 4.0.4 PBFA Core		PBFA-1233	Enh	Issue – Upgrade library com.enterprisedt:edtftpj to version 6.0.

3.5 Changes in September 2020 Version 4.1.0

Important Note

Make sure that you re-import the template PBFATrade_MarkitPV_Final.xml – See issue PBFA-1240 below for details.

Component	HD/Case	Issue	Type	Description
PBFA 4.1.0 Markit PV	184194	PBFA-1244	Enh	Issue – Add support for Risk Sensitivities. Fix – Added Markit Sensitivities to the scheduled task INTERFACE_CONFIRMATION to import risk sensitivities.
PBFA 4.1.0 Markit PV	00002307	PBFA-1240	Enh	Issue – When generating the MarkPV XML request, the frequency of the funding leg is incorrectly set to the frequency of the equity leg. Fix – Introduced tag CouponFrequency for the Frequency of the Funding Leg. The Frequency of the Funding Leg can only be edited when DateCalcMethod = "Independent" or DatCalcMethod = "Payment -> Fixing Date". Otherwise, Funding Leg Frequency = Equity Leg Frequency. Make sure that you re-import the template PBFATrade_MarkitPV_Final.xml.
PBFA 4.1.0 PBFA Core		PBFA-1235	Enh	Issue – Upgrade library httpclient to version 4.5.9.

Component	HD/Case	Issue	Type	Description
PBFA 4.1.0 PBFA Core		PBFA-1232	Enh	Issue – Upgrade library edtftp-pro to version 6.0.
PBFA 4.1.0 PBFA Core	196658	PBFA-1224	Issue	Issue – Equity Swap MarkIT XML: Lag and Holiday Code missing on both legs.
PBFA 4.1.0 Markit PV	196273	PBFA-1221	Issue	Issue – Signs of the notional are incorrect in both Receive and Pay Equity Swap trades, and spread is missing in the XML.
PBFA 4.1.0 Markit PV		PBFA-1217	Issue	Issue – Remove duplicate value RED_CUSIP from PBFA_MarkitPV_SchemaData.xml.
PBFA 4.1.0 PBFA Core		PBFA-1213	Enh	Issue – Upgrade library org.codehaus.groovy:groovy to version 2.4.16.

3.6 Changes in October 2020 Version 4.2.0

Important Note

Make sure that you re-import the template PBFATrade_MarkitPV_Final.xml – See issue PBFA-1252 below for details.

Component	HD/Case	Issue	Type	Description
PBFA 4.2.0 Markit PV	184194	PBFA-1252	Enh	Issue – Add ability to remove columns from the Markit Sensitivities report and add missing tags. Fix – Introduced domain “RemoveMarkitSensitivityColumnsFromReport”. You can add the columns you want to remove from the Markit Sensitivities report to this domain.

Component	HD/Case	Issue	Type	Description
				Also the following tags have been added to the template: TRADE_KEYWORD.InitialMarginPortfolioId (IM_PORTFOLIO_NAME) and TRADE_KEYWORD.InitialMarginCollectIMModel (IM_MODEL). Make sure that you re-import the template PBFATrade_MarkitPV_Final.xml.

3.7 Changes in November 2020 Version 4.3.0

Component	HelpDesk	Issue	Type	Description
PBFA 4.3.0 Markit PV	184194	PBFA-1262	Enh	Issue –Add support for commodity forward to markit sensitivities.
PBFA 4.3.0 PBFA Core		PBFA-1249	Enh	Issue – Upgrade springboot library to version 2.3.3.

3.8 Changes in December 2020 Version 4.3.1

Component	HelpDesk	Issue	Type	Description
PBFA 4.3.1 PBFA Core		PBFA-1276	Issue	Issue – Correct the description field in the PBFA schema data file to match with DTCC and Markit to avoid Execute SQL errors.

3.9 Changes in February 2021 Version 4.4.0, 4.4.1

Component	HelpDesk	Issue	Type	Description
PBFA 4.4.1 PBFA Core		PBFA-1283	Issue	Issue – Remove unnecessary JRAs from distribution. Fix – The following JARs have been removed from PBFA distribution since they are part of the common distribution: httpclient-4.5.12.jar httpcore-4.4.13.jar httpmime-4.5.12.jar
PBFA 4.4.1 PBFA Core		PBFA-1278	Enh	Issue – Upgrade the following libraries: org.apache.httpcomponents:httpclient to version 4.5.12 org.apache.httpcomponents:httpcore to version 4.4.13
PBFA 4.4.1 PBFA Core		PBFA-1276	Issue	Issue – Correct the description field in the PBFA schema data file to match with DTCC and Markit to avoid Execute SQL errors.
PBFA 4.4.1 Markit PV	00005473	PBFA-1272	Enh	Issue –Add tags <fixingrate> and <fixingdate> in MarkitPV. Fix – Added tags <fixingrate> and <fixingdate>.
PBFA 4.4.1 Markit PV	00004790	PBFA-1270	Enh	Issue – Equity Swap – Tag <rolldate> should be populated with the most recent fixing date, instead of the first fixing date. Fix – If the <fixingdate> tag is populated, <rolldate> is set to <fixingdate>, otherwise it is set to the first fixing date.
PBFA 4.4.1 Markit PV	00006660	PBFA-1266	Enh	Issue – Cross-currency Swap – Tag <rolldate> missing for receive leg in XML generated by MarkitPV. Fix – Tag <rolldate> has been added to receive leg. PayLegRollDate is mapped to <rolldate> of Leg 1 and RcvLegRollDate is mapped to <rolldate> of Leg 2.

Component	HelpDesk	Issue	Type	Description
PBFA 4.4.1 Markit PV	00010747	PBFA-1287	Issue	Issue – Cross-currency Swap – Tag <rolldate> should contain most recent Pmt Begin Date regardless of holiday based on Valuation Date. Fix – If the valuation date falls in the range of Pmt Begin date, the most recent Pmt Begin Date is picked, otherwise the first Pmt Begin Date is picked.

3.10 Changes in April 2021 Version 4.4.2

Component	HelpDesk	RPM	Issue	Type	Description
PBFA 4.4.2 Northern Trust	00013999		PBFA-1310	Issue	Issue – Northern Trust interface – AssetLeg tag missing in file generated by INTERFACE_FEED_NT scheduled task for Swap and Swaption trades.

3.11 Changes in July 2021 Version 4.4.3

Component	HelpDesk	RPM	Issue	Type	Description
PBFA 4.4.3 Markit PV	00017235		PBFA-1324	Issue	Issue – SQLException while pricing MarkitPV pricer measure on Repo. Impact Analysis – Local impact to PricerMeasureMarkitPV.

3.12 Changes in October 2021 Version 4.4.4

Component	HelpDesk	RPM	Issue	Type	Description
PBFA 4.4.4	00020806		PBFA-1342	Enh	Issue – INTERFACE_FEED_NT scheduled task failing due to SSHFTPException.

Component	HelpDesk	RPM	Issue	Type	Description
Northern Trust					Fix – Added Port attribute to INTERFACE_FEED_NT scheduled task to provide the port number for transport type SFTP. It defaults to 22 if not set.

3.13 Changes in May 2021 Version 4.5.0

Component	HD/Case	RPM	Issue	Type	Description
PBFA 4.5.0 Northern Trust	00013999		PBFA-1309	Issue	Issue – Northern Trust interface – AssetLeg tag missing in file generated by INTERFACE_FEED_NT scheduled task for Swap and Swaption trades.
PBFA 4.5.0 Markit PV	00012780		PBFA-1304	Issue	Issue – PBFA Equity Swap fixing date incorrect for first cashflow. Fix – For the first cashflow row, if the fixing date is after the valuation date, then consider the Fixing Start Date which is StartDate +/- Fixing Date Lag offset with Fixing Date Lag Holidays.
PBFA 4.5.0 Markit PV	00013817		PBFA-1301	Issue	Issue – If the rate of the funding leg is less than 0.1%, the rate field sent is set to NaN and fails to upload to MarkIT. Fix – Removed exponential notation.
PBFA 4.5.0 Markit PV	00012281		PBFA-1296	Enh	Issue – For IRS trades, compounding fields are missing for the floating leg ingenerated XML. Fix – The following tags have been added to PBFA_MarkitPV_SchemaData.xml: CompoundMethod FixingCompoundMethod Possible values: Interface Value = Straight Compounding / Calypso Value = Spread

Component	HD/Case	RPM	Issue	Type	Description
					Interface Value = Spread Exclusive Compounding / Calypso Value = SIMPLE_SPREAD Interface Value = Flat Compounding / Calypso Value = Flat

3.14 Changes in June 2021 Version 4.5.1

Component	HD/Case	RPM	Issue	Type	Description
PBFA 4.5.1 HSBC			PBFA-1323	Issue	Issue – INTERFACE_FEED scheduled task for HSBC and HSBC report fail with errors. Impact Analysis – Local impact to HSBCTradeReportStyle.

3.15 Changes in July 2021 Version 4.6.0

Important Note

Make sure that you re-import the template PBFATrade_MarkitPV_Final.xml – See issue PBFA-1292 below for details.

Component	HD/Case	RPM	Issue	Type	Description
PBFA 4.6.0 HSBC			PBFA-1322	Issue	Issue – INTERFACE_FEED scheduled task for HSBC and HSBC report fail with errors. Impact Analysis – Local impact to HSBCTradeReportStyle.
PBFA 4.6.0 Markit PV	00011437	RPM-5090	PBFA-1292	Enh	Issue – Add support for Amortizing Schedule in MarkIT XML.

Component	HD/Case	RPM	Issue	Type	Description
					Fix – Added field PrincipalStructure in Template. When PrincipalStructure = Schedule, the Amortizing Schedule is displayed in the XML file sent to MarkIT under tag <amortizingdates>.

3.16 Changes in August 2021 Version 4.7.0

Component	HD/Case	RPM	Issue	Type	Description
PBFA 4.7.0 Markit PV		RPM-4313	PBFA-1328	Enh	Issue – Technical issue – Changes for using “internal” Data Uploader module.
PBFA 4.7.0 Markit PV	00017235		PBFA-1325	Issue	Issue – SQLException while pricing MarkitPV pricer measure on Repo. Impact Analysis – Local impact to PricerMeasureMarkitPV.

3.17 Changes in August 2021 Version 4.7.1

Component	HD/Case	RPM	Issue	Type	Description
PBFA 4.7.1 Quintillion			PBFA-1335	Issue	Issue – The scheduled task QUINTILLIONEQUITYSWAP is failing as it cannot load the report template. Impact Analysis – Local impact.

3.18 Changes in September 2021 Version 4.8.0

Component	HD/Case	RPM	Issue	Type	Description
PBFA 4.8.0 Quintillion			PBFA-1334	Issue	Issue – The scheduled task QUINTILLIONEQUITYSWAP is failing as it cannot load the report template. Impact Analysis – Local impact. Already in version 4.7.1.
PBFA 4.8.0 PBFA Core		RPM-5897 PRM-5936	PBFA-1331	Enh	Issue – Security – The following third-party libraries have been upgraded: Poi libraries upgraded to version 4.1.1 Spring-core libraries upgraded to version 5.3.8

3.19 Changes in October 2021 Version 4.9.0

Component	HD/Case	RPM	Issue	Type	Description
PBFA 4.9.0 Markit PV		RPM-6493	PBFA-1340	Enh	Issue – Support for ISDA 2021 changes in PBFA module. Impact Analysis – Added mapping for RateIndex_ISDA2021 for MarkitPV. Example: Name = MarkitPV/RateIndex_ISDA2021 Interface Value = USD-SOFR-OIS Compound Calypso Value = USD~SOFR~COMPOUND If trade keyword PlatformContractualDefinition = ISDA2021 is set on the Trade, the RateIndex_ISDA2021 mapping is used to determine the rate index.

Component	HD/Case	RPM	Issue	Type	Description
					This applies to the following products: Vanilla IRS, Xccy Swap, CMSSwap, Swaption, InflationSwap.

3.20 Changes in November 2021 Version 4.9.1

Component	HD/Case	RPM	Issue	Type	Description
PBFA 4.9.1 Northern Trust	00020806		PBFA-1361	Enh	Issue – INTERFACE_FEED_NT scheduled task failing due to SSHFTPException. Fix – Added Port attribute to INTERFACE_FEED_NT scheduled task to provide the port number for transport type SFTP. It defaults to 22 if not set.

3.21 Changes in November 2021 Version 4.10.0

Component	HD/Case	RPM	Issue	Type	Description
PBFA 4.10.0 PBFA Core		RPM-6555	PBFA-1352	Enh	Issue – Security - Upgrade commons-compress library to version 1.21.
PBFA 4.10.0 Northern Trust	00020806		PBFA-1343	Enh	Issue – INTERFACE_FEED_NT scheduled task failing due to SSHFTPException. Fix – Added Port attribute to INTERFACE_FEED_NT scheduled task to provide the port number for transport type SFTP. It defaults to 22 if not set.

3.22 Changes in February 2022 Version 4.11.0

Component	HD/Case	RPM	Issue	Type	Description
PBFA 4.11.0 PBFA Core		RPM-7306	PBFA-1370	Enh	Issue – Security - Upgrade jdom2 libraries to version 2.0.6.1.

3.23 Changes in August 2022 Version 4.12.0

Component	HD/Case	RPM	Issue	Type	Description
PBFA 4.12.0 PBFA Core		RPM-10795	PBFA-1380	Sec	Issue – Secure JaxbUnmarshaller. Fix - Updated Infosec library to version 4.1.19 to address a security issue with JaxbUnmarshaller.

3.24 Changes in September 2023 Version 4.13.0

Component	HD/Case	RPM	Issue	Type	Description
PBFA 4.13.0 PBFA Core			PBFA-1414	Sec	Issue – Security – Upgrade httpclient library to version 4.5.14.

Version 5 Suite Release Notes

4.1 Changes in February 2022 Version 5.1.0

Component	HD/Case	RPM	Issue	Type	Description
PBFA 5.1.0 PBFA Core		RPM-7328	PBFA-1371	Enh	Issue – Security - Upgrade jdom2 libraries to version 2.0.6.1.
PBFA 5.1.0 PBFA Core		RPM-7028	PBFA-1367	Enh	Issue – Security - Upgrade edtftpj-pro library to version 7.2.0.

4.2 Changes in May 2022 Version 5.2.0

Component	HD/Case	RPM	Issue	Type	Description
PBFA 5.2.0 PBFA Core			PBFA-1374	Enh	Issue – Security – Upgrade profile to use centralized third-party libraries.

4.3 Changes in August 2022 Version 5.3.0

Component	HD/Case	RPM	Issue	Type	Description
PBFA 5.3.0 PBFA Core		RPM-10844	PBFA-1382	Sec	Issue – Secure JaxbUnmarshaller. Fix - Addressed security issue with JaxbUnmarshaller.

4.4 Changes in August 2023 Version 5.3.1

Capability Group	Capability	Asset Class	Component	HD/Case	RPM	Issue	Type	Description
Trade Integration	Trade Lifecycle Integration	Cross	PBFA 5.3.1 Northern Trust	00020806		PBFA-1402	Enh	Issue – INTERFACE_FEED_NT scheduled task is failing due to SSHFTPException. Fix – Added Port attribute to INTERFACE_FEED_NT scheduled task to provide the port number for transport type SFTP. It defaults to 22 if not set.

4.5 Changes in December 2022 Version 5.4.0

Component	HD/Case	RPM	Issue	Type	Description
PBFA 5.4.0 Markit PV		RPM-11447 APL-1006	PBFA-1389	Sec	Issue – Fix Checkmarx SAST vulnerabilities in XSS. Impact Analysis – Local impact to HTTPClient – Encoding HTML message.
PBFA 5.4.0 PBFA Core			PBFA-1386	Enh	Issue – Interfaces - Extend data and hashicorp property support to all applications. Impact Analysis - Extended data and hashicorp property support to all applications.

4.6 Changes in January 2023 Version 5.5.0

Capability Group	Capability	Asset Class	Component	HD/Case	RPM	Issue	Type	Description
Trade Integration	Trade Lifecycle Integration	Cross	PBFA 5.5.0 Northern Trust	00020806		PBFA-1392	Enh	Issue – INTERFACE_FEED_NT scheduled task is failing due to SSHFTPException. Fix – Added Port attribute to INTERFACE_FEED_NT scheduled task to provide the port number for transport type SFTP. It defaults to 22 if not set.

4.7 Changes in September 2023 Version 5.7.0

Component	HD/Case	RPM	Issue	Type	Description
PBFA 5.7.0 PBFA Core			PBFA-1416	Sec	Issue – Security – Upgrade httpclient library to version 4.5.14.

4.8 Changes in October 2023 Version 5.8.0

Component	HD/Case	RPM	Issue	Type	Description
PBFA 5.8.0, PBFA Core			PBFA-1416	Issue	Issue – Error “Could not read stylesheet target 'SEICalypsoUploadTrade.xslt', because 'file' access is not allowed due to restriction set by the accessExternalStylesheet property” due to removal of xalan library. Impact Analysis – Local impact to XMLTransformer – Without xalan library,

Component	HD/Case	RPM	Issue	Type	Description
					com.sun.org.apache.xalan.internal.xsltc.trax.TransformerImpl transformer is invoked when applying xslt.

4.9 Changes in February 2024 Version 5.9.0

Component	HD/Case	RPM	Issue	Type	Description
PBFA 5.9.0, PBFA Core			PBFA-1444	Issue	Issue – Revert PBFA-1416 and add the xalan library back. Reverted PBFA-1416 and added back xalan library.

4.10 Changes in July 2024 Version 5.10.0

Component	HD/Case	RPM	Issue	Type	Description
PBFA 5.10.0, PBFA Core			PBFA-1457	Issue	Issue – Error in Execute SQL for Oracle DB while upgrading from version 13 to 17. Impact Analysis – Local impact – Fixing “description” column for Broker trade keyword in “PBFA_MarkitPV_SchemaData.xml” and “PBFASchemaData.xml”.

4.11 Changes in August 2024 Version 5.11.0

Component	Case	APL	Issue	Type	Description
PBFA 5.11.0, PBFA Core		APL-10318	PBFA-1465	Sec	Issue – Security - Upgrade org.springframework:spring-web library to version 5.3.34.

4.12 Changes in October 2024 Version 5.12.0

Component	Case	APL	Issue	Type	Description
PBFA 5.12.0, PBFA Core		APL-11480	PBFA-1484	Sec	Issue – Security - Upgrade org.springframework:spring-* library to version 5.3.39.

4.13 Changes in February 2025 Version 5.13.0

Component	Case	APL	Issue	Type	Description
PBFA 5.13.0, PBFA Core		APL-12883	PBFA-1501	Sec	Issue – Security - Upgrade the com.thoughtworks.xstream:xstream library to version 1.4.21.

Version 6 Suite Release Notes

5.1 Changes in May 2024 Version 6.7.0

Component	HD/Case	APL	Issue	Type	Description
PBFA 6.70, PBFA Core		APL-8442	PBFA-1448	Sec	Issue – Security - The following third party libraries have been upgraded: httpclient5 to version 5.3 commons-configurations2 to version 2.9.0

5.2 Changes in July 2024 Version 6.8.0

Component	HD/Case	RPM	Issue	Type	Description
PBFA 6.8.0, PBFA Core			PBFA-1456	Issue	Issue – Error in Execute SQL for Oracle DB while upgrading from version 13 to 17. Impact Analysis – Local impact – Fixing “description” column for Broker trade keyword in “PBFA_MarkitPV_SchemaData.xml” and “PBFASchemaData.xml”.

5.3 Changes in October 2024 Version 6.9.0, 6.10.0

Component	HD/Case	RPM	Issue	Type	Description
PBFA 6.10.0, PBFA Core			PBFA-1486	Sec	Issue – Security - Upgrade spring.springframework:spring library to version 6.1.11.

5.4 Changes in March 2025 Version 6.11.0

Component	Case	APL	Issue	Type	Description
PBFA 6.11.0, PBFA Core		APL-13635	PBFA-1503	Sec	Issue – Security - Upgrade spring-* library to version 6.1.16.