The full release notes document is over 80 pages and is a collaborative effort by the entire Documentation team. This is an excerpt containing only some of the release notes that I wrote.

October Release Notes

Version 17 Monthly Release

September 2022 – Eighth Edition

These release notes describe the fixes of the monthly releases for version 17 of Calypso Core functions and optional Calypso modules – Version 17 was created based on version 16.1 DEC MR 2021 (16.1.0.96).

Calypso Software Delivery Policy

- Please refer to the *Calypso Software Delivery Policy* for information on the procedures for requesting and receiving software from Calypso.

Installation

You can download the Calypso Installer for Version 17 from the download site.

- Please refer to the *Calypso Hardware & Software Guide* for complete details on supported platforms.
- Please refer to the *Calypso Out-of-the-box Installation Guide* for details on installing Calypso using the Local Deployer.

If you want to use the Calypso DevOps Center module instead, you can download the Calypso DevOps Center from the download site.

- Please refer to the *Calypso DevOps Center Installation Guide* for details on installing Calypso using the Calypso DevOps Center module.

Revision Date	Comments
February 2022	First edition for version 17.22.2.3.
March 2022	Second edition for version 17.22.3.0.
April 2022	Third edition for version 17.22.4.0.
May 2022	Fourth edition for version 17.22.5.0.
June 2022	Fifth edition for version 17.22.6.1.
July 2022	Sixth edition for version 17.22.7.1.
August 2022	Seventh edition for version 17.22.8.3.
September 2022	Eighth edition for version 17.22.9.2.

Contents

Section 1. Upgrade Notes

Please make sure that there are no pending events or high speed processing events.

High speed processing events are generated by the Position Keeping Server and the Liquidity Server.

For information on managing Position Keeping Server events, please refer to Calypso FX Position Monitor documentation.

For information on managing Liquidity Server events, please refer to Calypso Context Positions documentation.

After installing the maintenance release, you need to deploy the changes to your application servers.

Then you need to run Execute SQL to synchronize your database and any additional upgrade scripts as described in the Important Upgrade Changes section.

1.1 Important Upgrade Changes

- You can view cumulative important changes for all v17 releases in the Excel spreadsheet – **Cumulative Release Notes v17**.

Note on Client Intervention

- ***Optional*** indicates that client intervention is only required to activate a new behavior. The existing behavior does not change.
- ***Mandatory*** indicates a change in behavior that requires client intervention for the Calypso system to continue to operate as documented.
- ***Behavior Change Info*** indicates a change in behavior that does not require client intervention for the Calypso system to operate but is important to note as it could impact downstream systems.

Version	Information	Client Intervention	Component	Description
17.22.9.2	Removed	Mandatory	Sec Finance	The Bulk Rebate Rerate report has been removed. Please use the SecFinance Bulk Action window instead with the Rerate action. See issue CAL-437458 for details.

Version	Information	Client Intervention	Component	Description
17.22.9.2	Upgrade Information	Mandatory	Fixed Income	You may need to re-save some bond future contracts. See issue CAL-434702 for details.
17.22.9.2	Upgrade Information	Mandatory	Sec Finance	In the Security Finance Workstation, only THEORETICAL position type and INTERNAL position class will be available now unless you specify more in the new domain values. See issue CAL-442766 for details.
17.22.9.2	Upgrade Information	Behavior Change Info	CRD	Possible change to NVEGA calculations. See issue CAL-436409 for details.
17.22.9.2	Upgrade Information	Behavior Change Info	Sec Finance	The SecLending Trade window default view has been reconfigured. Your customized views will not be affected. See issue CAL-429564 for details.

Section 2. Fixes and Enhancements

The following issues have been fixed. Fixes are described only when additional setup is required.

"Impact Analysis = Local impact" indicates a fix to a feature that does not impact any other feature.

Component legend
CRD = Credit Derivatives
CWS = Calypso Workstation
FOWS = Front Office Workstation
PWS = Portfolio Workstation
SFW = Security Finance Workstation

Type legend
Dep = Deprecated
Rem = Removed
Enh = Enhancement
Issue = Issue
Sec = Security

Version	Component	Case	Issue	Type	Description
17.22.9.2	Asset Mgt	00030892	CAL-437048	Issue	Issue – PWS Trade widget shows incorrect trade date. Impact Analysis – Local impact to PWS Trade widget.
17.22.9.2	CRD		CAL-431564	Issue	Issue – Unable to import CDSABXIndex from Config Workbench. Impact Analysis – Local impact to TransferTradeUtil.java.
17.22.9.2	CRD		CAL-431641	Issue	Issue – Error while pricing CDSABS trade. Impact Analysis – Local impact to CreditDefaultSwapABS.java.
17.22.9.2	CRD	00030159	CAL-436861	Issue	Issue – Performance Swap trade throws error when pricing CUMULATIVE_CASH and CUMULATIVE_CASH_INTEREST. Impact Analysis – Local impact to pricer measures related to Cash and Cumulative measures.

Version	Component	Case	Issue	Type	Description
17.22.9.2	CRD	00030172	CAL-436409	Issue	Issue – NVEGA wrongly populated for Performance Swap on bond. Impact Analysis – NVEGA is now correctly displayed as 0 for Performance Swap on bond using PricerPerformanceSwapAccrual. Since the fix is made on the common calculation of the NVEGA measure, all products using the default NVEGA calculation may be impacted. However, post-fix is the more precise way to calculate NVEGA.
17.22.9.2	ERS Limits		CAL-332496	Enh	Issue – Providing API for Exposure Calculator. Impact Analysis – Custom measures must be defined in the database table ers_credit_measure_config. You also need to create a class named "risk.calculators.ce.data.impl.ERSExposureCalculator<measure name>" that implements IERSExposureCalculator. For example, if PRICER_NAME = GrossNotional (custom measure), the class name should be "risk.calculators.ce.data.impl.ERSExposureCalculatorGrossNotional". Please refer to Calypso ERS Limits documentation for details.
17.22.9.2	Fixed Income	00028188	CAL-437544	Issue	Issue – Incorrect pricer measures PRICE and YIELD on Future Bond trades when using NOMXFutureNominalCalculator. Impact Analysis – Local impact. For NOMX Bond Futures using NOMXFutureNominalCalculator, PRICE measure should display the equivalent clean price.
17.22.9.2	Fixed Income	00029343	CAL-434702	Issue	Issue – Bond future contract computes NPV=0. Impact Analysis – Local impact to FutureDefinitionWindow.java. For the fix to work for saved contracts, you need to toggle the Specific Type and load the underlying bond and re-save the contract.
17.22.9.2	Sec Finance		CAL-429564	Enh	Issue – Contextual defaulted views for SecLending loan types.

Version	Component	Case	Issue	Type	Description
					Impact Analysis – The SecLending Trade window default view has been reconfigured to provide a simplified view of SecLending trade entry, based on each sub-type. The number of panels has been reduced, field defaulting has been improved, and the fields necessary to manually enter a trade are now colored. Custom views you have created will be preserved and not affected by these changes. Custom views include any which are not named "Default", as well as the default view if you had previously customized it. Note that if you had customized the default view, to get the new default view, you need to delete your current default view. Please refer to Calypso Securities Lending Trading documentation for details.
17.22.9.2	Sec Finance		CAL-437458	Rem	Issue – Deprecate Bulk Rebate Rerate report. Impact Analysis – The Bulk Rebate Rerate report has been removed. Please use the SecFinance Bulk Action window instead with the Rerate action.
17.22.9.2	Sec Finance		CAL-435723	Enh	Issue – SFTR IHSMSS interface: Deliver new report templates in SFTR module. Impact Analysis – Two new SFTR Markit templates have been delivered in the client/resources folder: • IHSMSS_COLLATERAL_V05.00.xml • IHSMSS_VALUATION_V05.00.xml These new templates accommodate ESMA changes to SFTR reporting effective from January 31, 2022. The changes in these templates consist of the addition of the columns CP_NatureOfRepCp, CP_SecOfRepCp, and CP_EntResponsibleForRep to the Collateral and Valuation reports. These fields are already available in the Calypso SFTR data model but are not part of the previously existing Calypso IHS Markit templates. These fields can be added manually, or the new templates can be installed.

Version	Component	Case	Issue	Type	Description
					In the Calypso SFTR data model, these fields are mapped as: • CP_NatureOfRepCp: 'Nature of the reporting counterparty' • CP_SecOfRepCp: 'Sector of the reporting counterparty' • CP_EntResponsibleForRep: 'Entity responsible for the report' Please refer to Calypso SFTR IHS Markit Interface documentation.
17.22.9.2	Sec Finance	00031616	CAL-437205	Issue	Issue – When Repo has two partial returns on the same day, the first partial return transfers should remain SETTLED and not CANCELED. Impact Analysis – Feature impact. Transfer matching is more permissive with regard to DAPMatchKey1 and isReturn transfer attributes.
17.22.9.2	Sec Finance	00031675	CAL-438080	Issue	Issue – SFW Distribution window displays hash code instead of meaningful names. Impact Analysis – Local impact to SFW Distribution window.
17.22.9.2	Sec Finance	00035596	CAL-442766	Enh	Issue – SFW: Slowness when opening Inventory reports. Impact Analysis – Feature impact. Introduced new domain values to allow restricting which position types and position classes will be available in SFW for improved performance. • SFW_POSITION_TYPES: For example, THEORETICAL, ACTUAL. Default if empty is only THEORETICAL position type will be available in SFW. • SFW_POSITION_CLASS: For example, INTERNAL, EXTERNAL, MARGIN_CALL. Default if empty is only INTERNAL position class will be available in SFW. As a result, performance should be improved by at least a factor of 3.