SS&C
SINGULARITY™

SS&C Technologies, Inc. 80
Lamberton Road Windsor, CT 06095
USA Phone: (860) 298-4749
http://www.ssctech.com

# Contents

# Features

## Bank Loans

### 117246

### Support for Bank Loan Utilization Fees Added

This item introduces support for a new bank loan Utilization fee type. This new fee type uses the existing Miscellaneous Fee loan event. Utilization fees can be entered through the UI or via the loan event import. As part of this effort, the following Data Explorer inquiries were enhanced to display the fee type - Due To/Due From, Cash Transactions and Corporate Actions and Events.

### 117089

### Automated Amortization Schedule Updates and Enhancements Implemented

This item contains additional updates for Automated Amortization Schedule processing. The ability to process unscheduled paydowns and automatically update existing Amortization Schedules is now supported using Apply Pro Rata, Apply to Last and Manual treatment options. The following enhancements have also been included:

- Added a calculation for Percent Payment to the Amortization Schedule.
- UI Improvements to the Amortization Schedule import processing have been implemented.
- A Delete Amortization Schedule option has been added to Amortization Schedule/Current Cash Flows screen.
- Additional date controls have been added to amortization schedule import.

### 117175

### Spread Rollup Support Added for Math Library Calculations

This item updates the new daily RFR interest rate calculation introduced in 2025.3. Contracts that have multiple spreads are now supported. In this scenario Singularity will perform an additional spread rollup step to ensure all spreads are included in the total RFR calculations.

### 114728

### Auto-Settle Enabled for Funded Bank Loan Trades with Zero Total Amount

This item introduces an update that will allow bank loan trades that have been funded to be indicated as settled when the Total Amount field for the trade is zero. This typically occurs on fully unfunded delayed draws or revolvers that have been purchased at a price of 100. Prior to this update, there was no way to mark the trade as settled without SS&C assistance.

### 115401

### Fee Paid/Received Indicator Added to Miscellaneous Fee Screen

Enhanced the Miscellaneous Fee entry screen to explicitly display whether a fee is being "Paid" or "Received" based on the entered value.

### 116186

### Global Amount Validation Added for New Funded Contracts

This item adds a new global amount check when setting up new funded contracts via the UI or import. Error warnings will be returned when attempting to create a new funded contract with a zero global amount value. For unfunded contracts, global amounts equal to zero are supported to allow for setting up of fully funded revolvers or delayed draw loans.

### 117053

### Support for Externally Provided Bank Loan Events Added (Final Phase)

This feature introduces import support for the final bank loan lifecycle event and other general improvements to exception management. The final import added for lifecycle events is Letter of Credit (LOC) Adds, Increases and Decreases. Events can be processed at the "global only" or position level. When processing at the "global only" level, position amounts are not required in the import layout. Singularity will calculate and process activity using the global amount provided and current bank loan ownership percentages by portfolio.

### 116115

### Additional Global Amount Validations Added to Imports

This update to Loan Event Import processing adds more validation checks to the calculated Post Global Amount when Pre Global Amount and Global Event Amount are provided on the import to ensure it is equal to the Post Global Amount if that field has also been provided. This check has now been added for PIKs, Facility Adjustment and Commitment Adjustment events.

### 102564

### Fee Income Receipts Enabled on Commitment Adjustments

This item introduces the ability to include accrued fees paid on Commitment Adjustment events. A new "Fees Paid" toggle added to the events screen will display the accrued fees and allow for any overrides of the calculated amount if needed. This will also adjust any outstanding fee accrual amount when the next scheduled fee payment date occurs.

### 102565

### Closed Date Logic Updated on Commitment Decreases

This item updates full commitment adjustments for bank loans. When a full commitment decrease was processed, the closed date on the unfunded contract was not being set appropriately depending on whether fees were received as part of the transaction. This update corrects the logic so that the loan will now remain open until future fees are received if they are not part of a full commitment decrease. In the case of a fully unfunded loan and full commitment decrease, the loan will be closed immediately if fees are received with the transaction event.

### 114262

### Capability to Capture and Amortize Prepaid Fees and Expenses Added

Added support for deferred fees/fee amortization to the Securities product group. Fees can be captured up front as part of trade entry, or post trading via the Securities Fee corporate action.

### 117366

### Structured Commitments Phase 1 Functionality Implemented

Implemented Phase 1 of Structured Commitments, enabling support for private commitments containing multiple tranches (single funding and revolver) within a single agreement.

### 116022

### Additional Bank Loan Contract Master Import Updates Implemented

This item introduces additional functionality, updates and controls to Contract Master import processing. It includes the following items:

- Contracts can now be deleted and modified via the import prior to loan trading.
- Facility detail information has been added to the contract details screen for reference.
- Improved controls have been added when rate caps and floors are in use.
- Column ordering has been improved for contract fields on the Import Detail Screen.

## GL

### 29724

### Mortgage Loans: Basis Adjustments and CECL Enabled

Basis Adjustments (Decrease Basis/Increase Basis) and Current Expected Credit Losses (CECEL) Adjustments (Increase Allowance/Decrease Allowance) have been enabled for the Mortgage Loans Product Group and are now available the standard Holdings Adjustment Upload template.

## Corporate Actions

### 116741

### Data Explorer: Corporate Action Transaction Type Display Added to Trades and Basis Transactions

Added the Corporate Action Transaction Type to Data Explorer queries for trades and basis transactions. Users can now view and link to specific Corporate Action details directly from the resource actions, including proper routing for Exchanges.

### 99261

### Corporate Action Upload Functionality Created

The following corporate action types can now be uploaded via a spreadsheet in Import Management: Acquisition, Cash Dividend, Cash Dividend Return of Capital, ID change (CUSIP, ISIN, SEDOL), Exchange, Miscellaneous Fee, Rights Offer, Rights Subscription, Security Fee, Spin-off, Stock Dividend, Stock Split, Tender.

## Data Explorer

### 116412

### Exchange Code Added to Transactions

Exchange code has been added to Trade Maintenance and Data Explorer for Basis Transactions, Basis Transactions-Extended and Trades.

## Limited Partnerships

### 106207

### LP: Valuation User Interface Updated

Updated the LP Security Master interface to hide the Prices tab and display the Valuation tab.

## Mortgage Loans

### 102958

### Mortgage Loans: Midland Property/Appraisal Upload Updates Implemented

Updates to the Mortgage Loan Property (Collateral) Appraisals function have been made as follows:

1. Schedule B Total Appraisal amount has been added to the Security Manager/Property Appraisals tab.

2. Property Appraiser is no longer required.

### 117766

### Mortgage Loans: Security Master Upload Product Types Updated

The standard Security Master Upload has been updated to incorporate the Commercial and Residential Mortgage Loan Product Types.

## Multi-Currency

### 116750

### User Override for Spot Exchange Rate Enabled in Trade Entry and Maintenance

Enabled user override for the Spot Exchange Rate on Trade Entry and Maintenance screens (and via import) when the trade currency differs from the settlement currency.

# OTC

## 100904

### Warning Message Added for Termination of OTC Trades in Hedge or Replication

Added a warning message when selling out of a lot attached to an active Hedge or Replication.

## 105202

### Import Created for Deco Collateral Utilizing Data Feed (Collateral Pledged)

Singularity has been enhanced with a new import to capture the daily or periodic values of collateral pledged. The import file should contain the complete collateral holdings for the as of date. These data are compared to what Singularity has marked as collateral lots and will insert the information for new lots not currently marked as collateral in Singularity. If a lot is missing from the import file and is found in the current restricted lots in Singularity, the Singularity information will be updated with a release date and be removed from restriction.

- Collateral Pledged can be viewed in Data Explorer - Lot Restrictions.
- The Import is Import Management - Restrictions & Collateral Import
- Collateral Held (identified as negative lots) will be imported from the same file in a future release.

## 117244

### OTC Income Integrity Report Added

The OTC Income Integrity Report has been added. The OTC Income Integrity Report can be found on the side menu bar under Analytics > Income Integrity Report > OTC Income Integrity Report.

- ***Please Note:*** Before the report can be run, users must run a task to update the report. The task is located under Administration > Tasks > Income Integrity Analysis [One Time Task].

When running the task, a pop-up screen will appear, and users will populate the parameters required to run the report.

The report should be run when month end of the current month is complete. At least two months of data must be available prior to running the report (current month and prior month). The report can be run for STAT, GAAP or TAX. Once the task is complete, the data will be available under Analytics > Income Integrity Report > OTC Income Integrity Report.

Returning to Analytics > Income Integrity Report > OTC Income Integrity Report, the top section will display the details of the run.

- ***Please Note:*** This may not be the most recent run of the report. To find the most recent run (or another historical run), click on the “Change Run” button. Users can sort by Run ID. The highest number will be the most recent.

Once the correct run is selected, the data will populate the bottom pane of the screen. Users can then sort and filter the data or export the data to Excel using the export button located at the bottom right of the screen.

### 116719

### Fields Added to Data Explorer Security Hedge Effectiveness and Security Hedge Inquiries

The following fields have been added to Security Hedge and Security Hedge Effectiveness Data Explorer Inquiries: Product Class, Product Group, Product Type, Hedge Program, Account, Portfolio.

### 19479

### OTC T-Lock and Muni Rate Lock Product Classes Added

Added new product class and functionality for OTC Rate Locks, including manual trade entry, import, and accounting/reporting. Product Class: Rate Locks

### 114462

### Master Confirmation Agreement and CSA Configurations Updated to Account and Party Level

Modified the Party screen to allow Master Confirm and CSA agreements to be maintained for a counterparty at the account level, with corresponding updates to the UI, import, and Schedule DB.

### 117285

### Asset Liability Netting Monthly Reclass Accounting Redesigned

Added support for creating reclass from asset to liability (or vice versa) based on criteria set by accounting basis. The new design checks the current account balances after period end accounting has been performed and uses these balances for the reclass.

***Please*** Note***:*** A flag must be set up to enable this reclass.

- GAAP - Netting is at exchange/counterparty/account - one total used to reclass accrual, carry, VarMar
- STAT - Netting is at the lot level for accrual and carry, but VarMar is netted at exchange/counterparty/account.

Accounts reclassed include:
Accrued Interest Income (A), Accrued Interest Expense (L), Market Value Asset (A), Market Value Liability (L), Market Value Asset IMR (A), Market Value Liability IMR (L), Market Value Asset AVR (A), Market Value Liability AVR (L), Spot Market Value Asset (A), Spot Market Value Liability (L), Variation Margin Receivable (A), Variation Margin Payable (L), Premium Unamortized Receive (A), Premium Unamortized Pay (L), Upfront Unamortized Receive (A), Upfront Unamortized Pay (L).

### 99661

### Credit Default Options Product Class Added

Added new product class and functionality for OTC Credit Default Options, including manual trade entry, import, premium definition, and accounting/reporting.

## Reporting

### 114253

### Report for Tracking Deferred Balances Created

Introduced a new report to track tax-specific deferred balances, covering items such as transfers, market discount, and excess premium.

### 114254

### Report for Identification and Inventory of Tax-Related Exceptions Created

Released a new tax report that identifies exceptions to standard fact patterns, assisting users in troubleshooting variances and data anomalies.

## Roadmap

### 116657

### Yield and Amortized Cost Calculations Enabled for Specific Date and Recovery Price

Enhanced the core yield and amortization process to allow calculations using a specific date and recovery price, supporting tax and GAAP requirements for impaired securities.

### 98719

### Efficiency and Workflow Improved for Processing of Impairments

Added an option to impairment uploads and manual processing to update the Amortization Type field when a premium or “None” election is changed to a discount (or vice versa), streamlining impairment processing.

### 117881

### Administration of Tolerances Implemented for Matching of Principal and Income Cash

Introduced a new module for the Administration of Cash Matching Tolerances. Users can now view, import, and maintain tolerance hierarchies for Income and Principal matching via a new UI under Administration / Reconciliation Setup.

- Added "Cash Matching Tolerances Import", "Update Cash Matching Tolerances Hierarchy" and "Cash Matching Tolerances" role permissions.
- Created new menu item/module: Administration / Reconciliation Setup / Cash Matching Tolerances.
  - Listing shows 1 tolerance category at a time (currently, there are only Income and Principal tolerances). The list should reorder columns that are specified by the hierarchy for the current category.
  - Additionally, added a "Manage” (or “View,” based on user role permissions) Tolerance Hierarchies button on top right of listing page. This allows users to re-order the hierarchy via a drag and drop interface.
- Created a Cash Management Tolerances Import that allows users to completely replace Cash Matching Tolerances per category (no updates, these are always a total replacement).
- Created database support functions to easily look up tolerances based on provided parameters.

### 117886

#### Implemented Administration of Interest and Principal Write-Offs

Introduced a new workflow for Interest and Principal Write-offs in the Recon module. This includes a new "Writeoff Management" menu, role-based permissions, and historical data inquiries.

### 117985

#### New Impairment-Related Fields Added to Basis Lots Extended

Added four new impairment-related fields to the "Basis Lots Extended" Data Explorer view and API: YieldSettleDate, YieldSettlePrice, YieldToPrice, and YieldToDate.

### 118226

#### Reconciliation Unmatch Import Introduced

This release introduces a new Recon Import within Import Management that will allow clients to unmatch items previously matched in bulk when reviews within reporting and the monitors determine the original match should be reversed.

### 118236

#### General Ledger Posting Rules Added for New Receivables Transaction Type

Added new posting rules to the General Ledger to support interest projections loaded into the Security Receivables table. A new transaction type, Manual Projection, has been introduced to enable accurate posting and tracking of these interest projection entries.

### 118235

#### Import Functionality Implemented for External Interest Projections in Security Receivables Table

Implemented a new import function for the Security Receivables table, supporting the loading of External Interest Projections via a new "Manual Projection" transaction type.

## Security Master

### 116744

#### Dual Registration Added as Choice for Class 144 in Security Master

Added "Dual Registration" (Dual Reg) as a selection choice for Class 144 (Private Securities) in the Security Master.

### 117952

#### Sweep Flag Added for Security Masters

Added a new "Sweep" flag to the Security Master. Users can now manually toggle this flag in the Regulatory section of Security Manager to identify securities used as sweep vehicles.

# STAT

## 116546

### Schedule B Reporting Updated for 2025 Requirements

Updated Schedule B Reporting for 2025 requirements, including column renames (Restricted Asset Code) and column shifts for Related Parties in Parts 1, 2, and 3. A new report RDL and stored procedure were created.

## 103612

### Enhance Impairment Data Gathering Capabilities and Reporting for Impairments and Loss Allowances

An Impairment Analysis task has been introduced into Singularity, allowing users to leverage several features to identify, suggest, process, and report on investments exhibiting signs of credit loss or other than temporary impairment. This initial release focused on STAT guidelines but allows review and watch list reporting for any basis. Features include:

- Ability to define rules for Watch List Reporting
- Data Collection routine to gather data for the Watch List and Suggested Impairments
- Ability to override investments flagged for the Watch List
- Watch List Reporting: Structured Report and Detailed Data Export
- Optional Ability to Suggest Impairments (STAT rules)
- Ability to override and approve suggested impairments
- Create Impairment or Loss Allowance Transactions for Approved Records
- New Data Explorer Views and APIs
- New Dashboard for Monitoring and Tracking Data Collection Tasks for Review Cycles
- Detailed Release Notes and Training Materials will be released later this month on these new features.

## 116536

### Add New Amortization Method to Comply with STAT Guidance for Residual Tranches

Support for Statutory Guidance for Non-Rated Residuals, which includes both the Allowable Earned Yield Method and Cost Recovery Method. Detailed documentation and training materials will be released later this month.

## 114272

### Automation of Non-Admitted Entries

This item introduces the ability to track non-admitted receivables under US Statutory Guidance. This feature provides the option to opt in. The feature triggers on the Period End Accounting Updates when enabled and creates tracking at the holding and transaction level that flows through to the General Ledger and applicable reports. Detailed Release Notes and Training Materials will be provided separately later this month.

### 107540

### STAT New Feature to Create Journal Entries for IMR\AVR

A new task to create journal entries for AVR and IMR has been added. This process allows users to supplement the regulatory reporting data for investment types held outside of Singularity, stages data for preview, and then allows a final update and creation of journal entries that can then be exported to the corporate ledger. In addition to the new task, there is a new report that allows you to report or export the staged data for review.

***Please Note:*** the process to post to the general ledger has been disabled pending additional testing and issue remediation.

Detailed documentation and training materials will be released later this month.

## Recon

### 117245

### Ability to Save Filters and Preferences Added to Recon Screens

Recon has been updated to allow users to save their filters and views as they can in Data Explorer.

### 116107

### Restoration of Split Custodian Postings Enabled When Unmatching

Implemented functionality to restore original custodian postings when unmatching split transactions. Users are now prompted to restore the pre-split custodian posting if they unmatch the entire sum of external postings.

### 117762

### Permissions Updated for Removing Files

A new entitlement "Remove File" has been added to File Summary.

## Other

### 116838

### Service Queue Functionality Removed

The Service Queue infrastructure has been removed from the Singularity application, transitioning the system from an asynchronous, background processing model to a real-time, synchronous execution model.

This architectural change means that operations previously queued for background execution, such as GL Account Balance updates, will now execute immediately within the calling context. As a result, the GTM Scheduler Service has been streamlined to handle only scheduled tasks, with its queue monitoring and processor spawning capabilities removed.

Related database objects—including the Service Queue table, Service Queue View, and the "WaitForServiceQueueEmpty" stored procedure—have been deleted, alongside the deprecation of the Service Queue Thread Count configuration setting and command-line flags such as -mode no queue and -mode queue only. This simplification supports ongoing performance optimization efforts by enforcing direct, single-threaded execution patterns and standard error handling.

### 117247

### TBA and Dollar Rolls Processing

This item introduces automated TBA processing. A new product class, TBADR, has been established under the Securities product group.

The Open LG, Open SH, Close LG, and Close SH transaction types now apply to commitments. Allocation events will BUY new positions or SELL existing positions.

TBA Treatment of "Bond" or "Derivative" cascades from the system level to the Account and then to the Portfolio. General Ledger entries are determined by the TBADR product class, the transaction type, and the TBA Treatment.

New columns—TxnLinkType ("PO", "Roll"), TxnSubType ("SELL DR", "BUY DR", "SELL TBA", "BUY TBA"), and TBATreatment ("Bond", "Derivative")—have been added to the Transactions Maintenance grid and to the Data Explorer queries for Basis Trades, Transactions, and Basis Lots.

### 107526

### Re-Engineered Repo Processing

Repo processing via the UI under the Financing product group has been completed. The repo identifier is automatically created if not specified at the initiation of the trade, though an existing security master can be used. Collateral is not required, but can be associated with the repo. Repos can mature, or they can be fully or partially covered.

### 105852

### Legacy to POCO Data Accessor Class Migration Completed (Phase 1)

Migrated legacy data accessor modules to modern architecture using pure POCO (Plain Old CLR Object) models to simplify the codebase and improve maintainability.

### 114874

### URL Redirection Implemented for Forced Logins

Improved session timeout and logout handling.  Users who are logged out or timed out will now be automatically redirected back to the exact page they were on after signing in again. This includes preserving full navigation details such as filters, tabs, or routes within the application.

### 116306

### NAIC Upload Automation Implemented

Fixed-width NAIC file supplied by AVS can now be loaded into Singularity via automation. The output can be seen on the Other Uploads page.

### 117356

### Data Warehouse Events Added to Update Events System Monitoring Module

Enhanced the Update Events System Monitoring Module to include "Data Warehouse" events. This includes updates to the SQL view and a new "Data Warehouse" filter in the UI.

# Resolved Issues

## Accounting

| ID | Issue | Fix |
|---|---|---|
| 116080 | Cancel/Correct Logic Optimized for Positions with Existing Back-Dated Corrections | Optimized the daily accounting Cancel\Correction process to only revert to the "Back dated event's effective date" and only post GL to the open period end and current date. |

## API

| ID | Issue | Fix |
|---|---|---|
| 117586 | Investment Manager Field Added to Portfolio API Endpoint | Added the "InvestmentManager" field to the Portfolio API endpoint results, ensuring the data is now exposed and populated as expected. |
| 117429 | Base to Local Currency Field Added to Market Data Foreign Exchange Rates | Added the "IsBasetoLocalCurrency" field to the Market Data / Foreign Exchange Rates maintenance procedure to ensure the UI is consistent with API results. |
| 116868 | Exchange Column Population Fixed in Data Explorer Securities | Fixed an issue where the "Exchange" column was not populating in the Data Explorer - Securities query. |
| 117698 | Background Polling Stopped After Navigating Away from Dashboard Tiles | Optimized dashboard performance by ensuring that background data polling stops immediately when a user navigates away from dashboard tiles (e.g., Workflow, MarketDataExceptions). This prevents redundant API calls and reduces server load. |

## Bank Loans

| ID | Issue | Fix |
|---|---|---|
| 114571 | Restoration of Previous Rates Fixed After Spread Change Event Cancellations | Resolved an issue where the previous all-in rate was not correctly restored after canceling a spread change event. |
| 113516 | Contract Global Amount Display Corrected on Paydowns | This item addresses a display issue with the Contract Global Amount when viewing paydown event details via the View or Cancel option in the Loan Event screen. The Global Amount on the screen was reflecting the impact after the paydown instead of the before event status. |
| 117234 | Lot Allocations Populated for Bank Loan Receivables | This item addresses an internal allocation item for bank loan receivable processing to maintain consistency with other Singularity product groups. Open receivable amounts are now calculated down to the lot level for bank loans. |

## Bank Loans

| ID | Issue | Fix |
|---|---|---|
| 115449 | Disable Auto Commitment Adjustments Option Updated for Loan Funding Screen | This item addresses an issue with the Disable Auto Commitment Adjustment option on the bank loan trading screen. This option allows users to process transactions that already reflect any loan activity in their traded commitment amount. Prior to this update, this option only worked for traded but unfunded trades. It has now been updated to work correctly when an Actual Settlement Date has been entered on the trade and the trade amounts are recalculated by the user. |
| 109237 | Bank Loan Events Suppressed on Corporate Action Screen | Updated the Corporate Action Create Event screen to disable event options when a security with the "Loan" product type is selected, preventing incorrect event selection. |
| 117438 | Suspense Entries Resolved on Bank Loan Buys at a Premium Price | This item resolves an issue with the calculation of base general ledger entries for the Premium account. The trade foreign exchange rate was not being applied correctly resulting in a suspense entry in the general ledger. |

## Corporate Actions

| ID | Issue | Fix |
|---|---|---|
| 117058 | Daily Corporate Action Load Interface Updated for Spin-Off Details | The interface job for loading corporate action records was corrected to handle scientific notation values passed in the files. |
| 117364 | Corporate Action Feed Logic Updated to Replace Existing ID on Pending Action Tab | Previously, the same corporate action could exist multiple times across the four tabs of the Corporate Actions screen. Going forward, if a corporate action with the same Go Corp Action ID exists on the Pending Action or In Exception tab, the existing record will be marked as Canceled and the new event will be processed. If the corporate action has already been processed successfully and appears on the Done tab, it will be canceled/corrected as was done previously. |
| 117894 | Future Effective Date Loading Issue Resolved for Voluntary Corporate Actions | Fixed an issue where voluntary corporate actions (such as Tenders) with effective dates in future accounting periods failed to load. The system now correctly queries against the current accounting period to allow these actions to load and process once the effective date is reached. |
| 117564 | Reprocessing of Tender Corporate Actions with Updated Information Resolved | Resolved an issue where Tender corporate actions with updated pricing failed to reprocess previous transactions. The system now correctly checks the effective date instead of the As of Date for Exchanges, Tenders, and Rights Subscriptions. |

## Corporate Actions

| ID | Issue | Fix |
|---|---|---|
| 117362 | Voluntary Events Display Enabled under Pending Action for Corporate Actions | When a corporate actions exchange does not provide Election Type [Receive] the listener will change the corporate action to 'Pending,' instead of processing. Consequently, voluntary events will now appear under ‘Pending Action’. Previously, the exchange would not be sent to the corporate action listener until election information was available. |

## Data Explorer

| ID | Issue | Fix |
|---|---|---|
| 116354 | Missing Fields Added to Data Explorer Basis Transactions Inquiry | Added "BuySell", "Fee Amount", and "CanceledAccountingPeriodId" columns to the Data Explorer - Basis Transactions Inquiry to ensure consistency with API results. |
| 117467 | Interest Only Data Exposure Added to Data Explorer | Added missing column mapping to the VT Securities procedure to ensure "Interest Only" data is correctly populated and visible in Data Explorer. |
| 116348 | Intent Code Field Added to Data Explorer GL Journal Entries Inquiry | Added the "Intent Code" field to the Data Explorer - GL Journal Entries Inquiry UI to ensure consistency with API results. |
| 116295 | External Transaction ID Field Added to Data Explorer Cash Transactions Inquiry | Added the External Transaction ID field to the Data Explorer - Cash Transactions Inquiry UI default view to ensure consistency with API results. |
| 117689 | Spelling Error Corrected for Column Header in Data Explorer Basis Lot Report | Corrected a spelling error for the "Current Day Disposal" column header in the Data Explorer Basis Lot report. |
| 118292 | Internal Server Error Resolved in Data Explorer GL Journal Entry Filter | Resolved an Internal Server Error in the Data Explorer GL Journal Entry view when filtering by currency by adding the missing Currency Key Code (CcyKeyCode) to the query. |

## Imports

| ID | Issue | Fix |
|---|---|---|
| 117047 | Trade Upload Process Info Template Updated to Match Import File Format | Updated the Trade Upload Process Info template to match the imported file format, ensuring fields like “ExternalReferenceNumber” and “BrokerCounterpartyAbbr” are correctly aligned. |

## FX

| ID | Issue | Fix |
|---|---|---|
| 116172 | Product Class Display Corrected in FX Options Import Template | Corrected the FX Options Import template to properly display Product Classes (Vanilla or Exotic). Users can now import Vanilla and Exotic FX options via the FXCASH Trade Import. |
| 116146 | Support for Non-European Option Fields Added to Listener and Import Template | The Listener now supports fields required for non-European options (First Payment Date, Exercise Start, Exercise End) as well as the option delivery date if different from Maturity/Expiry. |
| 116885 | Invalid Source ID Creation Fixed for New FX Trades Entered via UI | Fixed an issue where new FX trades entered via the UI were created with an invalid SourceID (0). They now populate with the correct ID. |

## GL

| ID | Issue | Fix |
|---|---|---|
| 117063 | Deadlocks and Unique Key Violations Resolved in Update GL Account Balance Procedure | Rewrote the “ssc_common_UpdateGLAccountBalance” stored procedure to eliminate deadlocks and unique key violations during multi-instance EOD processing. The optimization improves performance by using indexed temporary tables and removing conflicting DML operations. |
| 118134 | Unrealized Gain/Loss Breaks Resolved on Disposal Trades | Fixed Unrealized Gain/Loss breaks on disposal trades. The logic was updated to ensure the transaction date is correctly retrieved during daily accounting, ensuring sold positions are properly excluded from the calculation. |
| 118084 | General Ledger Posting Failure Resolved for Multiple Lots | Resolved a GL posting failure affecting multiple lots caused by invalid column references. The fix aligns field definitions between OTC and Securities and corrects default parameter values. |
| 117964 | Daily General Ledger Due and Accrued Breaks Resolved on Coupon Payments | Resolved Daily GL Due & Accrued breaks that were occurring specifically on coupon payment transactions. |
| 117211 | General Ledger Health Logic Updated for Settlement Date Accounting | Updated GL Health logic to better handle settlement date accounting. The system now validates based on Transaction Date regarding the Company Product Group date, reducing false breaks during the settlement month. |
| 117912 | General Ledger Seeding Logic Updated for Mortgage Product Group | Updated GL Seeding for the Mortgage product group to follow 'Invest At Par' premium/discount logic, ensuring consistency with Bond product class exclusions. |

## GL

| ID | Issue | Fix |
|---|---|---|
| 118039 | STAT General Ledger Seeding Logic Updated for Mortgage Product Group | Updated STAT GL seeding logic for the Mortgage Product Group to default to Market Value when Carry Value is null. |
| 118337 | Year End General Ledger Transaction Codes Updated in Maintenance Procedure | Updated the Common Shortlist Table (CmnShortListTbl) to exclude specific Year End Rollup transaction codes from GL Health calculations, preventing incorrect flags during Year End testing. |
| 118177 | General Ledger Health Logic Updated for Amortization and Accretion Breaks | Updated the GL Health check logic for Amortization/Accretion breaks to use "SettleDate" instead of "ActualSettleDate," ensuring the correct securities are identified for Settlement Date Accounting. |
| 117529 | General Ledger Health Unrealized Logic Updated to Include Null Values | Updated GL Health Unrealized GL logic to handle null values in the Intent Code field by treating them as blank, ensuring accurate comparison logic during health checks. |

## Listener

| ID | Issue | Fix |
|---|---|---|
| 118432 | Security Cashflows Load Enabled for Mortgage Product Group via Listener | Changes were applied to allow cashflows for mortgage loans to be loaded into Singularity by adding the 'MORTGAGES' product group to the payment start and end date calculation functions. |
| 116884 | Duplicate Record Creation Fixed in Factor Load via Listener | Modified the Factor Load process to check for existing Security Factor records using the adjusted date rather than the input date. This prevents the creation of duplicate factor records when the input date does not align with the paydown period. |
| 116580 | Validation Messaging Improved for Trade Amendment Security Master Changes | Improved validation messaging for Security Master amendments via trade upload. The message now explicitly identifies which Security Master fields were not amended if the amendment is restricted. |
| 114656 | Validation Message Added for Unique Security Identifier Conditions | Improved validation messaging for trade uploads. Users now receive specific error messages when a trade is rejected due to duplicate security identifiers. |
| 115584 | Validation Logic Added for Partial Termination Imports | Validations have been added for Partial Termination imports. Users will be notified if notional fields are missing in import and uploaded Bond Forward Prices are no longer corrupting the termination accrual. |
| 116877 | Error Message Population Fixed for Incomplete Futures Trades via Listener | Ensured that error messages for incomplete Futures trades loaded via the Listener are correctly populated in the "ServError" field. |

## OTC

| ID | Issue | Fix |
|---|---|---|
| 117218 | Zero Amount General Ledger Transaction Creation Suppressed for OTC Daily Accounting | Zero amount GL transactions will no longer be created by daily accounting for OTC if the value after the merge is zero. |
| 116786 | Decimal Precision Added to Collateral Entry Screen for Par Value | Added precision to the collateral held screen to ensure that par can support decimals. Previously, only integers were supported. |
| 115214 | Reposting Failure Resolved on Modification of Novate Transactions | Fixed an issue where modifying a Novate transaction canceled the original trade, but failed to repost it. |
| 117931 | Restriction Warning Logic Updated for Hedge and Replication Terminations | Message appears at the bottom of termination screen when submitted and on import file results if termination trade is imported. This item is internal. |
| 117347 | Misleading Buy/Sell Cashflow Parameters Removed for Credit Derivatives | Removed the misleading "Buy/Sell" fields from the Cashflow parameters section in the Trade Entry UI for credit derivative products, as these fields were not applicable. |
| 117815 | Multiple Daily Accounting Issues Resolved for Release 25.4 | Resolved multiple daily accounting issues for release 25.4, including fixes for foreign currency leg accruals, fee bookings, double coupon projections, and market value reversals at maturity. |
| 115832 | Partial Termination Included in Notional Balance on Modification | The Modify screen for a partial termination will now display correct notional balance and effective notional amounts. |
| 117663 | Profit Center Description Requirement Removed from Hedge Data Import | Updated the Hedge Data Import template to require only the Profit Center Code. The description field is no longer mandatory, facilitating smoother automation imports. |
| 117511 | Effectiveness Percent Requirement Removed from Hedge Effectiveness Import When Code Provided | Updated the Hedge Effectiveness Import validation so that "Effectiveness Percent" is no longer required if a valid "Hedge Effectiveness Code" is provided. |
| 117847 | OTC Rows Collapsed and Hedge Program Column Added to Profit and Loss Report | Updated the Profit and Loss report to collapse OTC rows into a single line per lot and added a new "Hedge Program" column to the Data Extended report. |
| 106140 | Non-Supported Fee Types Removed from OTC Trade Maintenance Dropdown | Updated the OTC trade maintenance fee type dropdown to display only fee types applicable to OTC transactions. |
| 117829 | Rate Index and Direction Fields Added to Security Manager for Rate Locks | Updated Security Manager to correctly display "Rate Index" and "Direction" fields for Rate Lock trades, resolving an issue where the Reference Obligation was not being captured. |

## OTC

| ID | Issue | Fix |
|---|---|---|
| 117810 | Spread Direction Field Added to Security Manager for Swaptions | Updated Security Manager to correctly display the "Spread" direction for Swaption trades; previously, this field was blank for spread swaptions. |
| 117657 | Trade Approval Submission Issue Resolved for Rate Locks | Fixed an issue where the "Submit a Trade for Approval" button was unresponsive when booking Rate Lock trades via the UI. |

## Recon

| ID | Issue | Fix |
|---|---|---|
| 117857 | Auto-Recovery Logic Added to Recon Processing to Prevent Due and Accrued Breaks | Added auto-recovery logic to the Recon process. The system now utilizes a "StuckTimeThreshold" and retry count to recover from stuck processing runs, preventing Due & Accrued breaks. |
| 118386 | Sweep Account Balance Roll-Forward Logic Corrected | Corrected logic for Sweep Account balances to ensure they roll forward correctly from the prior period. This resolves an issue where 12/31 records were starting at 0.00 despite having a balance in the previous period. |
| 118052 | Date Header Filter Logic Corrected in Recon Module | Corrected the Date Header filter in the Recon module. Filtering by a specific date now correctly excludes results with different Settle Dates in the “details” view. |
| 117404 | Application Hang Resolved for Partial Post Interest on Multiple Externals | Fixed an issue where submitting a partial post interest for one internal record against multiple external records caused the application to hang indefinitely. |
| 118173 | Missing Logic Restored for Projected Quantity in Security Receivable Table | Fixed Recon failures where Settlement postings failed due to null quantities. Restored missing logic that populates the Projected Quantity in the Security Receivable table. |
| 117377 | Cash Balance Recon Screen Display and Navigation Issues Resolved for First of Month | Resolved display and navigation issues on the Cash Balance Recon screen occurring on the first of the month. The system now correctly defaults the business date and ensures links to clear breaks remain accessible for both current and prior periods. |
| 117248 | VTReconBreaks Stored Procedure Restored for Recon Dashboard Monitor | Restored the “VTReconBreaks” stored procedure, fixing an issue where the Recon Dashboard Monitor view was missing and displaying no data. |
| 116416 | General Ledger Account Balance Update Stored Procedure Optimized | The “ssc_common_UpdateGLAccountBalance” stored procedure has been completely rewritten to optimize EOD GL balance processing. The rewrite focuses on ensuring all predicates are sargable, all joins are optimized, and proper indexing is in place. Testing shows 30%+ performance improvement with no deadlocks observed. |

## Reporting

| ID | Issue | Fix |
|---|---|---|
| 116771 | Grid Header Obstruction of Calendar Widget Resolved in Saved Reports | Resolved a UI issue in Reporting/Schedules/Saved Reports where the grid header obscured the calendar widget, preventing date selection in the third week of the month. |

## Securities

| ID | Issue | Fix |
|---|---|---|
| 117752 | Internal Server Error Resolved When Filtering Securities by Flags | Resolved an Internal Server Error when filtering Securities by flags, which was caused by duplicated "IsSinkFund" and "IsStepRate" columns in the query. |

## Security Manager

| ID | Issue | Fix |
|---|---|---|
| 118322 | Administration of Call Schedules Resolved in Security Manager | Resolved timeout issues when updating call records in Security Manager by optimizing the underlying stored procedure and resolving parameter sniffing conflicts. |

## Tax

| ID | Issue | Fix |
|---|---|---|
| 113550 | Logic for OTC Derivatives Added to Tax Progression and Income Reports | Tax Progression and Income reports now contain logic for OTC trades. |

## Trade Maintenance

| ID | Issue | Fix |
|---|---|---|
| 117473 | Validation Errors and Page Freeze Resolved in Trade Maintenance Amount Fields | Fixed an issue in Trade Maintenance Termination Amounts panel where editing or tabbing out of amount fields could cause the page to freeze or show errors. The input field behavior is now stable and validates correctly when users leave the field. |

## Transactions

| ID | Issue | Fix |
|---|---|---|
| 116713 | Cancellation Issue Resolved for Non-Security Cash Entries with Modified Dates | Fixed an issue where Non-Security Cash entries could not be cancelled if dates were modified prior to approval. The system now correctly evaluates the most recent process row, preventing the record from becoming stuck in a submitted state. |
| 117317 | System Account Type Filter Fixed and Query Performance Improved for Cash Transactions | Fixed an issue where the "System Account Type" filter was missing or non-functional in Cash Transaction queries. Additionally, significantly improved query performance by optimizing the underlying stored procedure to use a more efficient execution path when filtering by Accounting Period. |

## UI

| ID | Issue | Fix |
|---|---|---|
| 117593 | Right-Click Open in New Tab Functionality Restored on Trade Maintenance Screen | Restored the "Open in new tab" option when right-clicking links on the Trade Maintenance screen. This context menu attribute was inadvertently removed during a previous update to trade action links. |

## Other

| ID | Issue | Fix |
|---|---|---|
| 116742 | File Output Link Added to Cash Flow Upload for Puts, Calls, and Sinks | Added a “FileOutput” link to the Cash Flow upload UI for puts, calls, and sinks, allowing users to download the result file directly from the Process Info field. |
| 117590 | Page Header Repetition Added to Aged Receivables Report | Aged Receivables will now display column headings and report title on every page. |
| 118220 | Date Validation Logic Corrected on Repo Funding Trade Entry Form | Corrected date validation on the Repo Funding Trade Entry form to consistently enforce that the First Payment Date must occur after the Settle Date. |
| 117345 | Navigation Issue Resolved for Trade Action Links | Fixed a bug where navigating between links on the same route did not reload the page as expected. The page now fully refreshes when switching between hash-based routes. |
| 118215 | Null Reference Exception Resolved in Security Receivable Due and Accrued Calculations | Fixed a Null Reference Exception in Due & Accrued calculations caused by an unpopulated Security Receivable Leg ID. The system now sets a default Leg ID of 1 to prevent this error. |

## Other

| ID | Issue | Fix |
|---|---|---|
| 118085 | Factor Processing Failure Resolved via Improved Event Logging | Fixed an issue where Factor processing would get stuck due to failures in updating event logs. The system now handles logging exceptions better, allowing processing to continue. |
| 117768 | Data Update Issue Resolved in Hedge Effectiveness Import | Fixed an issue with hedge effectiveness import where the imported data was not being updated correctly. |
| 118227 | Change Tracking Support Added to POCO Model | Implemented a new base class to allow basis lot object to track property changes, replacing the previous update method to support better change tracking for POCO objects. |
| 117727 | Performance Optimized for ssc_common_GetTxnDateForGL Stored Procedure | Optimized the “ssc_common_GetTxnDateForGL” stored procedure by improving indexing and join logic. This reduces execution time from ~4 seconds to under 1 second, resolving timeout issues in UAT. |
| 105557 | Discard Functionality Enabled for Cash Flow Uploads with Missing Accounting Basis | Resolved an issue preventing users from discarding uploaded Cashflow records due to the Accounting Basis field being required. |
| 117875 | Trader Field Amendment Issue Resolved in Trade UI | Resolved an issue where amending the "Trader" field in the Trade UI would not save the change. |
| 118186 | Calculation Issues Resolved for Cancel/Correct Operations on Non-Equity Positions | Resolved calculation issues during Cancel/Correct operations for non-equity positions. This fixes scenarios involving zero factor dates and incorrect accrual updates on paydowns that were causing subsequent cash flow processing errors. |
| 117062 | Deadlocks Resolved in End of Process Procedure During Multi-Instance Execution | Resolved database deadlocks occurring in the “ssc_common_acctUpdate_EndOfProcess” procedure during concurrent EOD and AMZ processing. The update enforces deterministic lock ordering to prevent circular wait conditions in multi-instance environments. |
| 118130 | General Ledger Cancellation Logic Updated to Prevent Due and Accrued Breaks | Resolved Due & Accrued breaks caused by failed GL cancellations during daily accounting. The system now correctly handles temporary tables during the cancellation process to prevent "Invalid object name" errors. |
| 116864 | Error Message Updated for Sink Payment Restrictions | Updated the error message for Sink payment failures to explicitly instruct users to enable "CalcFactorforSink" and update the Product Class list if the transaction is restricted. |

## Other

| ID | Issue | Fix |
|---|---|---|
| 116600 | Download Index Rates Setting Preserved in End of Day Tasks During Deployment | Updated the post-deployment script to include IP addresses for specified UAT environments, ensuring the 'Download Index Rates' setting in the EOD Tasks Table is not incorrectly disabled during deployment. |
| 118188 | Base Currency Support Added for Cost Recovery and Deferred Yield Fields | Updated the system to correctly populate Cost Recovery Amount YTD and Deferred Allowable Earned Yield fields for Base currency (in addition to Local currency) on basis lots. |

## Removed Items

| ID | Issue | Fix |
|---|---|---|
| 114252 | Amortize to a Book Price Below Par | No code change was required. This item has been removed. |
| 103424 | Import Bug: Blank template contained in Imports\Other Uploads – Corporate Actions | This item is a duplicate and has been removed. |
| 114101 | Blank Corporate Actions Template | Prior to this release, no functionality existed to support corporate actions uploads. This item was removed pending the development of corporate action upload functionality, completed with item 99261. |
| 101909 | Cannot Add or Edit the Counterparty on a Funding Trade | This item was removed in lieu of the funding trade re-write implemented in this release. |
| 25932 | TBA Import | This item was replaced by Feature ADO 117247. It has been removed. |
| 99274 | TBA Module or Process | This item was replaced by Feature ADO 117247. It has been removed. |
| 116869 | Create Import for Wac and Wam Values in Security Cashflow | No code change was required. This item has been removed. |
| 118129 | Change Needed for EZE Data Extract | This item is a duplicate of ADO 118020, which was fixed in a prior release. It has been removed. |
| 118237 | Data Imports Inside the Content of the File Uploads Are Failing | This item is a duplicate and has been removed. |
| 118053 | Add Additional Export to Recon - Specific to Match Results of External Only | No code change was required. This item has been removed. |
| 118294 | Holding Adjustment Process Needs to Allow More Than One Transaction on the Same Basis\Lot in the Same Batch | This item was resolved with ADO 118200. It has been removed. |
| 117919 | Novation Not Updating Counterparty on New Lots | No code change was required. This item has been removed. |
| 117562 | Listener Is Changing Cashflow End Dates and Causing Shortfalls in Accruals | The reported issue was addressed by ADO 115573. This item has been removed. |

# Removed Items

| ID | Issue | Fix |
|---|---|---|
| 117661 | Portfolio Setup - Unable to Add New Custodian | A party must be marked as "Custodian" *and* "Trading" to appear in any drop-down list. Consequently, this is not a bug, and the item has been removed. |
| 117759 | Rate Lock Securities page is Missing Direction and Reference Obligations | The issue described in this item was found to be working as expected. The item has been removed. |
| 116413 | Accounting Basis Field Requirement for Cash Flow Uploads | This item is a duplicate of ADO 105557. It has been removed. |